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	42,064,465,720		42,064,465,720	43,299,429,113
2.	Stocks:				
	2.1 Preferred stocks	18,659,669		18,659,669	18,125,672
	2.2 Common stocks	685,387,809		685,387,809	289,859,143
3.	Mortgage loans on real estate:				
	3.1 First liens	4,858,221,781		4,858,221,781	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 ($ (44,185,588)), cash equivalents ($ 10,959,182,813) and short-term investments ($ 4,547,525)	10,919,544,750		10,919,544,750	7,303,789,744
6.	Contract loans (including $ premium notes)	751,942		751,942	829,359
7.	Derivatives	354,908,110		354,908,110	342,327,399
8.	Other invested assets	1,080,517,701	284,476	1,080,233,225	951,767,037
9.	Receivables for securities	24,630,502		24,630,502	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)	60,007,087,984	284,476	60,006,803,508	56,730,581,152
13.	Title plants less $ charged off (for Title insurers only)				
14.	Investment income due and accrued	425,005,472	459,372	424,546,100	408,337,367
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	1,001,156	763,056	238,100	378,651
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	1,056,489		1,056,489	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	398,867,848	127,484,349	271,383,499	12,623,622
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon				25,598,011
18.2	Net deferred tax asset	137,890,717		137,890,717	88,296,152
19.	Guaranty funds receivable or on deposit				
20.	Electronic data processing equipment and software	7,403,525	6,154,950	1,248,575	1,518,252
21.	Furniture and equipment, including health care delivery assets ($)	1,680,095	1,680,095		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	744,863		744,863	1,290,461
24.	Health care ($) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	385,195,165	4,112,801	381,082,364	373,811,069
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	61,365,933,314	140,939,098	61,224,994,216	57,643,547,637
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28.	Total (Lines 26 and 27)	61,365,933,314	140,939,098	61,224,994,216	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	380,927,142		380,927,142	373,597,656
2502.	PREPAID ASSETS	3,966,327	3,966,327		
2503.	MISCELLANEOUS RECEIVABLES	280,871	146,474	134,397	160,097
2598.	Summary of remaining write-ins for Line 25 from overflow page	20,825		20,825	53,316
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	385,195,165	4,112,801	381,082,364	373,811,069

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 53,229,486,734 less $ included in Line 6.3 (including $ 5,794,908,963 Modco Reserve)	53,229,486,734	50,820,143,650
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	513,596	551,746
3.	Liability for deposit-type contracts (including $ 711,010 Modco Reserve)	215,170,351	225,100,569
4.	Contract claims:		
	4.1 Life	174,663,411	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 $ 2,176 accident and health premiums	23,060	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	115,718,236	126,778,206
10.	Commissions to agents due or accrued-life and annuity contracts $ 8,596,323 , accident and health $ and deposit-type contract funds $	8,596,323	13,422,846
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	15,154,991	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	188,000	1,437
15.1	Current federal and foreign income taxes, including $ on realized capital gains (losses)	4,975,103	
15.2	Net deferred tax liability		
16.	Unearned investment income		
17.	Amounts withheld or retained by reporting entity as agent or trustee	4,657,913	5,452,943
18.	Amounts held for agents' account, including $ agents' credit balances		
19.	Remittances and items not allocated	49,533,352	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	324,357,557	241,733,039
	24.02 Reinsurance in unauthorized and certified ($) companies	375,362,328	
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers	802,517,943	859,828,919
	24.04 Payable to parent, subsidiaries and affiliates	897,145	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	19,988,262	13,749,506
	24.10 Payable for securities lending		61,600
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	2,466,241,776	1,390,079,056
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	57,808,051,081	53,914,815,652
27.	From Separate Accounts Statement		
28.	Total liabilities (Lines 26 and 27)	57,808,051,081	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	1,583,219,155	1,572,234,163
34.	Aggregate write-ins for special surplus funds		
35.	Unassigned funds (surplus)	1,780,223,980	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)	3,414,443,135	3,726,231,985
38.	Totals of Lines 29, 30 and 37	3,416,943,135	3,728,731,985
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	61,224,994,216	57,643,547,637
	DETAILS OF WRITE-INS		
2501.	AMOUNT DUE REINSURERS	1,360,625,080	112,219,769
2502.	INTEREST RATE DERIVATIVE COLLATERAL	1,105,523,079	1,275,893,881
2503.	INVESTMENT EXPENSE DUE & ACCRUED	92,517	95,406
2598.	Summary of remaining write-ins for Line 25 from overflow page	1,100	1,870,000
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	2,466,241,776	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	993,413,103	1,370,712,946	2,221,357,190
2.	Considerations for supplementary contracts with life contingencies	5,997,463	8,099,838	11,669,125
3.	Net investment income	2,606,060,493	1,727,102,658	2,323,344,670
4.	Amortization of Interest Maintenance Reserve (IMR)	(4,947,720)	(1,858,941)	(8,040,724)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded	254,892,363	22,711,426	29,970,713
7.	Reserve adjustments on reinsurance ceded	2,403,890,545	(150,800,407)	(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	12,908	18,090	22,759
9.	Totals (Lines 1 to 8.3)	6,259,319,155	2,975,985,610	4,332,168,899
10.	Death benefits	2,091,690	1,437,365	2,547,081
11.	Matured endowments (excluding guaranteed annual pure endowments)			
12.	Annuity benefits	944,181,685	814,222,932	1,097,673,807
13.	Disability benefits and benefits under accident and health contracts	64,639	82,427	105,476
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	2,100,503,886	1,718,239,850	2,382,147,172
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	6,823,949	7,425,291	10,110,119
18.	Payments on supplementary contracts with life contingencies	16,219,750	13,873,395	18,668,063
19.	Increase in aggregate reserves for life and accident and health contracts	2,398,346,132	37,964,740	318,684,973
20.	Totals (Lines 10 to 19)	5,468,231,730	2,593,246,000	3,829,936,691
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	213,064,467	168,602,145	225,054,632
22.	Commissions and expense allowances on reinsurance assumed	72,909,551	4,537,342	5,837,032
23.	General insurance expenses and fraternal expenses	113,681,210	78,899,595	111,596,894
24.	Insurance taxes, licenses and fees, excluding federal income taxes	10,404,822	10,964,810	14,166,686
25.	Increase in loading on deferred and uncollected premiums	(15,414)	(5,591)	4,099
26.	Net transfers to or (from) Separate Accounts net of reinsurance			
27.	Aggregate write-ins for deductions	455,972,992	44,355,566	58,341,415
28.	Totals (Lines 20 to 27)	6,334,249,358	2,900,599,867	4,244,937,449
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(74,930,203)	75,385,743	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)	(74,930,203)	75,385,743	87,231,450
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	107,315,057	(39,705,089)	(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)	(182,245,260)	115,090,832	110,544,400
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (2,911,911) (excluding taxes of $ (830,032) transferred to the IMR)	(17,512,892)	(71,419,408)	(145,011,143)
35.	Net income (Line 33 plus Line 34)	(199,758,152)	43,671,424	(34,466,743)
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	3,728,731,985	3,490,195,820	3,490,195,820
37.	Net income (Line 35)	(199,758,152)	43,671,424	(34,466,743)
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 11,637,573	78,606,249	(11,933,088)	(2,884,914)
39.	Change in net unrealized foreign exchange capital gain (loss)			
40.	Change in net deferred income tax	61,232,138	(22,310,667)	(7,802,953)
41.	Change in nonadmitted assets	(129,183,924)	1,929,496	498,589
42.	Change in liability for reinsurance in unauthorized and certified companies	(375,362,328)		
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			
44.	Change in asset valuation reserve	(82,624,519)	22,626,219	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	(16,930,166)	(5,971,364)	(7,961,820)
52.	Dividends to stockholders			
53.	Aggregate write-ins for gains and losses in surplus	352,231,851	5,093,965	6,728,613
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(311,788,850)	233,105,985	238,536,165
55.	Capital and surplus, as of statement date (Lines 36 + 54)	3,416,943,135	3,723,301,805	3,728,731,985
	DETAILS OF WRITE-INS			
08.301.	MISCELLANEOUS INCOME	12,908	18,090	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)	12,908	18,090	22,759
2701.	REINSURANCE GAIN TO SURPLUS	426,049,459		
2702.	INCOME ON FUNDS HELD UNDER REINSURANCE TREATIES WITH UNAUTHORIZED REINSURERS	24,040,466	41,069,121	53,368,858
2703.	INTEREST EXPENSE - HANNOVER	3,426,461	614,019	1,280,131
2798.	Summary of remaining write-ins for Line 27 from overflow page	2,456,606	2,672,426	3,692,426
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	455,972,992	44,355,566	58,341,415
5301.	STOCK-BASED COMPENSATION	10,969,576	5,072,894	6,704,857
5302.	ACQUISITION OF PARENT COMPANY COMMON STOCK	15,416	21,071	23,756
5303.	BROOKFIELD REINSURANCE TRANSACTION	341,246,859		
5398.	Summary of remaining write-ins for Line 53 from overflow page			
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	352,231,851	5,093,965	6,728,613

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	4,100,927,557	1,378,856,194	2,233,077,458
2.	Net investment income	3,053,349,764	2,311,019,775	3,143,738,582
3.	Miscellaneous income	15,399,063	16,758,152	22,031,653
4.	Total (Lines 1 to 3)	7,169,676,384	3,706,634,121	5,398,847,693
5.	Benefit and loss related payments	3,099,839,687	2,522,274,140	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	413,918,625	279,522,082	360,581,481
8.	Dividends paid to policyholders			
9.	Federal and foreign income taxes paid (recovered) net of $ tax on capital gains (losses)	73,000,000	(5,467,949)	(13,619,040)
10.	Total (Lines 5 through 9)	3,586,758,312	2,796,328,273	3,824,430,491
11.	Net cash from operations (Line 4 minus Line 10)	3,582,918,072	910,305,848	1,574,417,202
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	4,281,015,379	4,138,419,097	9,382,870,761
	12.2 Stocks	11,156,612	300,385,570	300,385,570
	12.3 Mortgage loans	512,156,028	260,030,178	427,853,817
	12.4 Real estate			
	12.5 Other invested assets	134,547,175	36,538,527	156,362,885
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	204	(259,011)	(327,376)
	12.7 Miscellaneous proceeds			
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	4,938,875,398	4,735,114,361	10,267,145,657
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	3,029,808,308	2,817,101,313	3,468,612,477
	13.2 Stocks	355,586,722	301,094,000	338,904,000
	13.3 Mortgage loans	884,969,086	740,558,930	1,007,073,161
	13.4 Real estate			
	13.5 Other invested assets	194,055,952	117,488,305	253,133,007
	13.6 Miscellaneous applications	506,947,707	518,506,962	686,223,636
	13.7 Total investments acquired (Lines 13.1 to 13.6)	4,971,367,775	4,494,749,510	5,753,946,281
14.	Net increase (or decrease) in contract loans and premium notes	(77,417)	56,633	84,076
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(32,414,960)	240,308,218	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	(16,754,167)	(18,555,412)	(22,068,710)
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	82,006,063	(731,646,036)	(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)	65,251,896	(550,201,448)	(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)	3,615,755,009	600,412,618	5,866,741,975
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	7,303,789,741	1,437,047,768	1,437,047,766
	19.2 End of period (Line 18 plus Line 19.1)	10,919,544,750	2,037,460,386	7,303,789,741

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

20.0001. Brookfield reinsurance transaction	3,775,204,218		
20.0002. Mortgage refinances	15,001,030	38,949,929	52,443,410
20.0003. Stock based compensation	10,984,992	5,093,965	6,728,614
20.0004. Investment from Schedule D Part 1 moved to Schedule D Part 2 Section 2	2,068,015		
20.0005. Unrealized valuation increase (decrease) of Short Term Cash Equivalents	204	69,000	69,000
20.0006. 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	2,025,249	2,190,016	2,864,334
3.	Ordinary individual annuities	2,836,219,684	1,517,488,603	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)	2,838,244,932	1,519,678,619	2,423,460,154
12.	Fraternal (Fraternal Benefit Societies Only)			
13.	Subtotal (Lines 11 through 12)	2,838,244,932	1,519,678,619	2,423,460,154
14.	Deposit-type contracts	10,990,566	6,936,807	8,701,466
15.	Total (Lines 13 and 14)	2,849,235,499	1,526,615,426	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

NOTE 1 Summary of Significant Accounting Policies and Going Concern

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:

	SSAP #	F/S Page	F/S Line #	September 30, 2021	December 31, 2020
NET INCOME					
(1) Net loss, Iowa basis				$ (199,758,152)	$ (34,466,743)
State Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
IAC 191-97					
(a) Net investment income - derivatives	86	4	3	40,539,691	37,891,514
(b) Change in reserves, net	51	4	19	(137,555,853)	11,322,318
IAC 191-43					
(c) Change in reserves	51	4	19	5,051,343	15,558,047
(2) Net loss, NAIC SAP (1-a-b-c=2)				$ (107,793,333)	$ (99,238,622)
SURPLUS					
(3) Surplus, State basis (Page 3, Line 38, Columns 1 & 2)				$ 3,416,943,135	$ 3,728,731,985
State Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
IAC 191-97					
(a) Derivative instruments	86	2, 4	7, 3	(485,228,799)	(765,818,622)
(b) Reserves for indexed annuities	51	3, 4	1, 19	164,547,528	302,103,381
(c) Tax impact	101	2	18.2	67,343,067	97,380,201
IAC 191-43					
(d) Reserves for indexed annuities	51	3, 4	1, 19	111,429,808	106,378,465
(e) Tax impact	101	2	18.2	(23,400,260)	(22,339,478)
(4) Statutory surplus, NAIC SAP (3-a-b-c-d-e=4)				$ 3,582,251,791	$ 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.

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.

NOTES TO FINANCIAL STATEMENTS

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.

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.

NOTE 2 Accounting Changes and Corrections of Errors

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

NOTE 3 Business Combinations and Goodwill

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

NOTE 4 Discontinued Operations

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

NOTE 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 nine months ended September 30, 2021, the Company did not recognize any other than temporary impairments (OTTI) on the basis of the intent to sell or 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.

(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 nine months ended September 30, 2021:

1 CUSIP	2 Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	3 Present Value of Projected Cash Flows	4 Recognized Other-Than-Temporary Impairment	5 Amortized Cost After Other-Than-Temporary Impairment	6 Fair Value at time of OTTI	7 Date of Financial Statement Where Reported
126379-AH-9	$ 937,233	$ 867,077	$ 70,155	$ 867,078	$ 983,867	03/31/2021
46629A-AK-7	2,128,664	2,063,028	65,636	2,063,028	2,002,913	03/31/2021
74162J-AB-3	5,400,042	5,149,737	250,306	5,149,736	5,561,054	03/31/2021
161631-AX-4	3,885,545	3,840,546	44,999	3,840,546	3,904,546	03/31/2021
878048-AD-9	648,313	572,553	75,760	572,553	630,764	03/31/2021
161631-AX-4	3,564,214	3,548,959	15,255	3,548,959	3,574,715	06/30/2021
61749W-AH-0	3,991,984	3,695,700	296,284	3,695,700	3,372,026	09/30/2021
Total	$ 20,555,995	$ 19,737,600	$ 818,395	$ 19,737,600	$ 20,029,885	

Total OTTI recognized under SSAP 43R for the nine months ended September 30, 2021: $818,395.

(4) For loan-backed and structured securities with unrealized losses as of September 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) The aggregate amount of unrealized losses:	
1. Less than 12 Months	$ 10,211,420
2. 12 Months or Longer	$ 67,440,751
b)The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 Months	$ 797,531,911
2. 12 Months or Longer	$ 2,404,489,198

(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 September 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 September 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 September 30, 2021: $0.

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 September 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 September 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 September 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 September 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 September 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 September 30, 2021.

J. Real Estate

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

K. Low Income Housing tax Credits (LIHTC)

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 (Admitted & Nonadmitted) Restricted, Current Year 1: Total General Account (G/A)	2: G/A Supporting S/A Activity (a)	3: Total Separate Account (S/A) Restricted Assets	4: S/A Assets Supporting G/A Activity (b)	5: Total (1 plus 3)	6: Total From Prior Year	7: Increase/ (Decrease) (5 minus 6)
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 agreements							
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 - excluding FHLB capital stock							
i. FHLB capital stock							
j. On deposit with states	2,446,959	-	-	-	2,446,959	2,469,322	(22,363)
k. On deposit with other regulatory bodies							
l. Pledged collateral to FHLB (including assets backing funding agreements)							
m. Pledged as collateral not captured in other categories							
n. Other restricted assets	3,622,243,791	-	-	-	3,622,243,791	4,017,197,741	(394,953,950)
o. Total Restricted Assets	$ 3,624,690,750	$ -	$ -	$ -	$ 3,624,690,750	$ 4,019,728,663	$ (395,037,913)

Restricted Asset Category	Current Year 8: Total Non-admitted Restricted	9: Total Admitted Restricted (5 minus 8)	Percentage 10: Gross (Admitted & Non-admitted) Restricted to Total Assets (c)	11: Admitted Restricted to Total Admitted Assets (d)
a. Subject to contractual obligation for which liability is not shown			0.0%	0.0%
b. Collateral held under security lending agreements	-	-	0.0%	0.0%
c. Subject to repurchase agreements			0.0%	0.0%
d. Subject to reverse repurchase agreements			0.0%	0.0%
e. Subject to dollar repurchase agreements			0.0%	0.0%
f. Subject to dollar reverse repurchase agreements			0.0%	0.0%
g. Placed under option contracts			0.0%	0.0%
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock			0.0%	0.0%
i. FHLB capital stock			0.0%	0.0%
j. On deposit with states	-	2,446,959	0.0%	0.0%
k. On deposit with other regulatory bodies			0.0%	0.0%
l. Pledged collateral to FHLB (including assets backing funding agreements)			0.0%	0.0%
m. Pledged as collateral not captured in other categories			0.0%	0.0%
n. Other restricted assets	-	3,622,243,791	5.9%	5.9%
o. Total Restricted Assets	-	3,624,690,750	5.9%	5.9%

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

3. Detail of Other Restricted Assets (Contracts That Share Similar Characteristics, Such as Reinsurance and Derivatives, Are Reported in the Aggregate)

Description of Assets	Gross (Admitted & Nonadmitted) Restricted, Current Year 1: Total General Account (G/A)	2: G/A Supporting S/A Activity (a)	3: Total Separate Account (S/A) Restricted Assets	4: S/A Assets Supporting G/A Activity (b)	5: Total (1 plus 3)	6: Total From Prior Year	7: Increase/ (Decrease) (5 minus 6)	8: Total Current Year Admitted Restricted	Percentage 9: Gross (Admitted & Non-admitted) Restricted to Total Assets	10: Admitted Restricted to Total Admitted Assets
Funds withheld assets	783,190,511	-	-	-	783,190,511	842,677,791	(59,487,280)	783,190,511	1.276%	1.279%
Mod-co assets	2,839,053,280	-	-	-	2,839,053,280	3,174,519,950	(335,466,670)	2,839,053,280	4.626%	4.637%
Total (c)	$ 3,622,243,791	$ -	$ -	$ -	$ 3,622,243,791	$ 4,017,197,741	$ (394,953,950)	$ 3,622,243,791	5.903%	5.916%

M. Working Capital Finance Investments

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

NOTES TO FINANCIAL STATEMENTS

N. Offsetting and Netting of Assets and Liabilities

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

Q. Prepayment Penalty and Acceleration Fees

	General Account	Separate Account
1. Number of CUSIPs	259	0
2. Aggregate Amount of Investment Income	$ 31,828,413	$ -

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

	Asset Type	Percent Share
(1)	Cash	-0.4%
(2)	Cash Equivalents	100.4%
(3)	Short-Term Investments	
(4)	Total	100.0%

NOTE 6 Joint Ventures, Partnerships and Limited Liability Companies

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

NOTE 7 Investment Income

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

NOTE 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 have 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 nine months ended September 30, 2021, proceeds received upon expiration of options and amortization of options included as components of net investment income were as follows:

	9/30/2021
Proceeds received upon expiration	$ 1,604,507,767
Amortization	(495,469,854)
	1,109,037,913
Less ceded options	109,487,228
	$ 999,550,685

NOTE 9 Income Taxes

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

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

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

	(1) As of End of Current Period	(2) 12/31/2020	(3) (Col. 1 - 2) Change
1. Current Income Tax			
(a) Federal	$ 107,315,058	$ (23,312,950)	$ 130,628,008
(b) Foreign			
(c) Subtotal	107,315,058	(23,312,950)	130,628,008
(d) Federal income tax on net capital gains	(3,741,943)	(15,904,130)	12,162,187
(e) Utilization of capital loss carry-forwards			
(f) Other			
(g) Federal and foreign income taxes incurred	$ 103,573,115	$ (39,217,080)	$ 142,790,195

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

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

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

NOTES TO FINANCIAL STATEMENTS

D. As of September 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	$ (20,854,583)	21.00%
Tax exempt income deducted	(1,282,195)	1.29%
Dividends received deduction	(11,938)	0.01%
Nondeductible Expenses	1,008,835	-1.02%
IMR	1,039,021	-1.05%
Nonadmitted Assets	1,437,088	-1.45%
Stock compensation	104,709	-0.11%
Change in surplus as a result of reinsurance	63,000,852	-63.44%
Company owned life insurance	(2,407,712)	2.42%
Income includsion of disregarded subsidiary	(1,593)	0.00%
Other	308,493	-0.31%
Total	$ 42,340,977	-42.66%
Federal income tax incurred	$ 103,573,115	
Change in net deferred income taxes	(61,232,138)	
Total statutory income tax	$ 42,340,977	-42.66%

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

1. The Company had no net operating loss carryforwards as of September 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.

NOTE 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. On June 15, 2021 American Equity Investment Life Insurance Company established a new Trust for the purpose of purchasing residential loans. On September 8, 2021 American Equity Investment Life Insurance Company established a captive reinsurance company to meet the risk-management needs of the company.

Separate from the reinsurance transaction, Brookfield Asset Management (including its affiliates, "Brookfield"), has an aggregate approximate 9.5% interest in the Company's outstanding common stock as of September 30, 2021. Brookfield has an existing agreement to purchase additional shares of American Equity Investment Life Holding Company's common stock for up to a total equity interest of 19.9% (and not less than a 15% equity interest), subject to required regulatory approvals and satisfaction of other customary closing conditions.

NOTE 11 Debt

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

B. FHLB (Federal Home Loan Bank) Agreements

The Company does not have any FHLB agreements for the nine months ended September 30, 2021.

NOTE 12 Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans

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

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

NOTE 13 Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations

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

J. Unassigned surplus was increased by $78,606,249 due to changes in unrealized gains and losses net of tax.

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

NOTES TO FINANCIAL STATEMENTS

NOTE 14 Liabilities, Contingencies and Assessments

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.

NOTE 15 Leases

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

NOTE 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.

	ASSETS		LIABILITIES	
	9/30/2021	12/31/2020	9/30/2021	12/31/2020
a. Swaps				
b. Futures				
c. Options	354,908,110	342,327,399	-	
d. Total	$ 354,908,110	$ 342,327,399	$ -	$ -

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

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

(4) As of September 30, 2021, the Company held $1,105,523,079 of cash and cash equivalents received from counterparties for derivative collateral, which is included in other liabilities in the financial statements.

NOTE 17 Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

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

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

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

NOTE 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.

NOTE 19 Direct Premium Written/Produced by Managing General Agents/Third Party Administrators

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

NOTES TO FINANCIAL STATEMENTS

NOTE 20 Fair Value Measurements

A. (1) The Company's financial assets measured at fair value on the reporting date of September 30, 2021 are as follows:

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Bonds - Industrial & Miscellaneous	$ -	$ 2,384,059	$ -	$ -	$ 2,384,059
Common Stock - unaffiliated	350,000,000	5,091,536	6,349,328	-	361,440,864
Warrants	-	1,198,159	-	-	1,198,159
Other invested assets	-	32,654,072	-	-	32,654,072
Total assets at fair value/NAV	$ 350,000,000	$ 41,327,826	$ 6,349,328	$ -	$ 397,677,154

There were no financial liabilities measured at fair value at the reporting date of September 30, 2021.

B. 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 nine months ended September 30, 2021.

C. Aggregate fair value for all financial instruments and the level within the fair value hierarchy in which the fair value measurements in their entirety fall.

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	$ 46,591,126,268	$ 42,064,465,720	$ 28,959,656	$ 46,562,166,612	$ -	$ -	$ -
Preferred stock	20,449,095	18,659,669	16,913,141	3,535,954	-	-	-
Common stock - unaffiliated	361,440,864	361,440,864	350,000,000	5,091,536	6,349,328	-	-
Mortgage loans on real-estate	4,408,055,559	4,858,221,781	-	-	4,408,055,559	-	-
Derivatives instruments	927,511,733	354,908,110	-	927,511,733	-	-	-
Policy loans	751,942	751,942	-	-	-	-	751,942
Other invested assets	1,143,599,804	1,080,233,225	-	353,163,676	790,436,128	-	-
Cash and cash equivalents	10,914,997,225	10,914,997,225	10,914,997,225	-	-	-	-
Short-term investments	4,547,525	4,547,525	-	4,547,525	-	-	-
Liabilities							
Policy benefit reserves	$ 45,744,834,690	$ 53,076,352,590	$ -	$ -	$ 45,744,834,690	$ -	$ -

D. Not Practicable to Estimate Fair Value

Type or Class of Financial Instrument	Carrying Value	Effective Interest Rate	Maturity Date	Explanation
Policy loans	$ 751,942	N/A	N/A	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.

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

NOTE 21 Other Items

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

NOTE 22 Events Subsequent

Subsequent events have been considered through November 12, 2021 for the statutory statement issued on November 12, 2021.

NOTES TO FINANCIAL STATEMENTS

NOTE 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 September 30, 2021 is summarized as follows:

Income Statement	9/30/2021
Annuity Considerations	$ 2,267,553,163
Commission and Expense Allowance	46,253,935
Benefits and Surrenders	8,438,339

Balance Sheet	9/30/2021
Reserve	$ 2,255,452,944

Effective July 1, 2021 American Equity Investment Life Insurance Company (“American Equity Life”) entered into a reinsurance agreement with North End Re (Cayman) SPC (“North End Re”) (North End Re reinsurance treaty), a wholly owned subsidiary of Brookfield Asset Management Reinsurance Partners Ltd. (“Brookfield Reinsurance”) to reinsure 100% of certain in-force fixed indexed annuity product liabilities as of the effective date of the reinsurance agreement, 70% on a modified coinsurance (“modco”) basis and 30% on a coinsurance basis. The liabilities reinsured on a coinsurance basis will be secured by assets held in both a statutory and supplemental trust (collectively referred to as the “trusts”). The liabilities reinsured on a modco basis will be secured by a segregated modco account in which the assets are maintained by American Equity Life. American Equity Life will receive an annual ceding commission equal to 49 basis points based on the initial cash surrender value of liabilities ceded.

As part of the North End Re reinsurance treaty, American Equity Life is also ceding 75% of certain fixed index annuities issued after the effective date of the agreement, 70% on a modco basis and 30% on a coinsurance basis to North End Re. On sales subsequent to the effective date of the North End Re reinsurance treaty, American Equity Life will receive an annual ceding commission equal to 140 basis points based on the initial cash surrender value of liabilities ceded.

In addition, American Equity Life will receive certain acquisition cost reimbursements and an on-going annual expense reimbursement on each policy subject to the reinsurance agreement for the entirety of the policy duration.

As a result of the North End Re reinsurance treaty, there is a deferred gain which represents the unamortized portion of the cost of reinsurance related to the in-force business which will be amortized over the life of the underlying reinsured policies.

American Equity Life remains liable to policyholders with respect to the policy liabilities ceded to North End Re should North End Re fail to meet the obligations it has reinsured. The assets in the trusts and modco account are required to remain at a value that is sufficient to support the current balance of policy benefit liabilities of the ceded business on a statutory basis. The assets in the trusts and modco account are subject to investment management agreements between American Equity Life and North End Re.

The transaction is summarized as follows:

Income Statement	9/30/2021
Annuity Considerations	$ 3,963,404,533
Commission and Expense Allowance	233,534,843
Reserve Adjustments on Reinsurance Ceded	2,988,834,068
Benefits and Surrenders Ceded	64,871,920
Change in Aggregate Reserves	1,268,043,697
Deferred Gain (included in Aggregate Write-ins for Deductions)	426,049,459

Balance Sheet	9/30/2021
Reserve Credit	$ 1,268,043,697
Modco Reserve (included as inset on Aggregate Reserves)	2,958,768,838
Reinsurance in Unauthorized and Certified Companies	375,362,328
Amount Due to Reinsurers (included in Aggregate Write-Ins for Liabilities)	1,160,531,966

NOTE 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 nine months ended September 30, 2021.

NOTE 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 September 30, 2021.

NOTE 26 Intercompany Pooling Arrangements

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

NOTE 27 Structured Settlements

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

NOTE 28 Health Care Receivables

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

NOTE 29 Participating Policies

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

NOTE 30 Premium Deficiency Reserves

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

NOTE 31 Reserves for Life Contracts and Annuity Contracts

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

NOTES TO FINANCIAL STATEMENTS

NOTE 32 Analysis of Annuity Actuarial Reserves and Deposit Type Contract Liabilities by Withdrawal Characteristics

A. INDIVIDUAL ANNUITIES:

	General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1) Subject to discretionary withdrawal:					
a. With market value adjustment	$ 13,678,982,921	$ -	$ -	$ 13,678,982,921	24.0%
b. At book value less current surrender charge of 5% or more	28,287,273,285	-	-	28,287,273,285	49.6%
c. At fair value					
d. Total with market value adjustment or at fair value (total of a through c)	41,966,256,206	-	-	41,966,256,206	73.6%
e. At book value without adjustment (minimal or no charge or adjustment)	14,696,646,968	-	-	14,696,646,968	25.8%
(2) Not subject to discretionary withdrawal	345,495,080	-	-	345,495,080	0.6%
(3) Total (gross: direct + assumed)	57,008,398,254	-	-	57,008,398,254	100.0%
(4) Reinsurance ceded	3,804,246,342	-	-	3,804,246,342	
(5) Total (net)* (3) - (4)	53,204,151,912	-	-	53,204,151,912	
(6) Amount included in A(1)b above that will move to A(1)e for the first time within the year after the statement date:	$ 4,642,160,384	$ -	$ -	$ 4,642,160,384	

* Reconciliation of total annuity actuarial reserves and deposit fund liabilities.

B. GROUP ANNUITIES:

The Company did not have any group annuities as of September 30, 2021.

C. DEPOSIT-TYPE CONTRACTS (no life contingencies):

	General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1) Subject to discretionary withdrawal:					
a. With market value adjustment					
b. At book value less current surrender charge of 5% or more					
c. At fair value					
d. Total with market value adjustment or at fair value (total of a through c)					
e. At book value without adjustment (minimal or no charge or adjustment)					
(2) Not subject to discretionary withdrawal	219,384,257	-	-	219,384,257	100.0%
(3) Total (gross: direct + assumed)	219,384,257	-	-	219,384,257	100.0%
(4) Reinsurance ceded	4,213,906	-	-	4,213,906	
(5) Total (net)* (3) - (4)	215,170,351	-	-	215,170,351	
(6) Amount included in C(1)b above that will move to C(1)e for the first time within the year after the statement date:					

D. Life & Accident & Health Annual Statement:

		Amount
(1)	Exhibit 5, Annuities Section, Total (net)	$ 53,067,881,697
(2)	Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)	136,270,215
(3)	Exhibit 7, Deposit-Type Contracts, Line 14, Column 1	215,170,351
(4)	Subtotal	$ 53,419,322,263
	Separate Accounts Annual Statement:	
(5)	Exhibit 3, Line 0299999, Column 2	
(6)	Exhibit 3, Line 0399999, Column 2	
(7)	Policyholder dividend and coupon accumulations	
(8)	Policyholder premiums	
(9)	Guaranteed interest contracts	
(10)	Other contract deposit funds	
(11)	Subtotal	
(12)	Combined Total	$ 53,419,322,263

NOTES TO FINANCIAL STATEMENTS

NOTE 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	1,881,742	1,876,855	1,879,299
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	-	21,115,302	23,159,001
h. Variable Life			
i. Variable Universal Life			
j. Miscellaneous Reserves	-	764,931	838,967
(2) Not subject to discretionary withdrawal or no cash values:			
a. Term Policies without Cash Value	XXX	XXX	$ 42,466
b. Accidental Death Benefits	XXX	XXX	$ 234
c. Disability - Active Lives	XXX	XXX	$ 492
d. Disability - Disabled Lives	XXX	XXX	$ 83,327
e. Miscellaneous Reserves	XXX	XXX	
(3) Total (gross: direct + assumed)	1,881,742	23,757,088	26,003,786
(4) Reinsurance ceded	-	559,923	668,964
(5) Total (net) (3) - (4)	$ 1,881,742	$ 23,197,165	$ 25,334,822

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

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

NOTES TO FINANCIAL STATEMENTS

D. Life & Accident & Health Annual Statement:

		Amount
(1)	Exhibit 5, Life Insurance Section, Total (net)	$ 24,412,035
(2)	Exhibit 5, Accidental Death Benefits Section, Total (net)	
(3)	Exhibit 5, Disability - Active Lives Section, Total (net)	492
(4)	Exhibit 5, Disability - Disabled Lives Section, Total (net)	83,327
(5)	Exhibit 5, Miscellaneous reserves Section, Total (net)	838,967
(6)	Subtotal	$ 25,334,821
	Separate Accounts 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))	$ 25,334,821

NOTE 34 Premium & Annuity Considerations Deferred and Uncollected

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

NOTE 35 Separate Accounts

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

NOTE 36 Loss/Claim Adjustment Expenses

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

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

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

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

3.3 If the response to 3.2 is yes, provide a brief description of those changes.
American Equity Investment Life Insurance Company established a new Trust for the purpose of purchasing residential loans. Additionally, American Equity Investment Life Insurance Company established a captive reinsurance company to meet the risk-management needs of the company.

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: ..... $ 456,782

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	$ 323,946,945
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	$ 324,434,245
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 FINANCIAL MANAGEMENT INC.	549300LVXYIVJKE13M84	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	$	324,810,948
	1.12 Residential Mortgages	$	845,000,207
	1.13 Commercial Mortgages	$	3,657,821,251
	1.14 Total Mortgages in Good Standing	$	4,827,632,406
	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	$	4,624,794
	1.33 Commercial Mortgages	$	25,073,496
	1.34 Total Mortgages with Interest Overdue more than Three Months	$	29,698,290
	1.4 Long-Term Mortgage Loans in Process of Foreclosure		
	1.41 Farm Mortgages	$	
	1.42 Residential Mortgages	$	891,085
	1.43 Commercial Mortgages	$	
	1.44 Total Mortgages in Process of Foreclosure	$	891,085
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$	4,858,221,781
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
00000		07/01/2021	North End Re (Cayman)	IA	COMB/I	IA	Unauthorized		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

States, Etc.	1 Active Status (a)	Direct Business Only					
		Life Contracts		4	5	6	7
		2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama AL	L	197,039	27,898,942			28,095,980	
2. Alaska AK	L		870,513			870,513	
3. Arizona AZ	L	16,395	72,671,369			72,687,764	275,763
4. Arkansas AR	L	185,571	10,762,858			10,948,429	
5. California CA	L	8,619	94,033,289			94,041,907	678,166
6. Colorado CO	L	11,303	124,119,903			124,131,205	245,324
7. Connecticut CT	L	432	56,562,967			56,563,400	495,680
8. Delaware DE	L	728	28,781,560			28,782,287	
9. District of Columbia DC	L	648	3,669,540			3,670,187	
10. Florida FL	L	171,053	233,499,271			233,670,324	1,129,808
11. Georgia GA	L	238,606	53,487,405			53,726,011	105,178
12. Hawaii HI	L	962	9,412,596			9,413,557	
13. Idaho ID	L	492	22,393,571			22,394,064	66,000
14. Illinois IL	L	12,870	115,735,835			115,748,705	399,955
15. Indiana IN	L	22,424	92,556,589			92,579,013	32,643
16. Iowa IA	L	5,950	75,316,152			75,322,102	53,315
17. Kansas KS	L	38,612	27,999,669			28,038,281	64,465
18. Kentucky KY	L	31,771	48,818,994			48,850,765	255,555
19. Louisiana LA	L	58,037	39,105,703			39,163,741	192,000
20. Maine ME	L		14,726,852			14,726,852	
21. Maryland MD	L	230	51,284,088			51,284,318	150,000
22. Massachusetts MA	L	2,925	75,893,138			75,896,064	
23. Michigan MI	L	13,710	136,999,361			137,013,071	255,824
24. Minnesota MN	L		47,935,972			47,935,972	129,429
25. Mississippi MS	L	13,729	22,462,589			22,476,318	
26. Missouri MO	L	31,749	87,320,478			87,352,227	330,500
27. Montana MT	L	9,344	6,132,211			6,141,555	
28. Nebraska NE	L	3,116	20,699,370			20,702,485	238,868
29. Nevada NV	L	3,818	23,310,869			23,314,687	114,455
30. New Hampshire NH	L	806	23,301,206			23,302,012	
31. New Jersey NJ	L	19,199	144,059,384			144,078,583	71,288
32. New Mexico NM	L	1,516	6,600,504			6,602,020	314,268
33. New York NY	N	3,303	1,695,068			1,698,372	
34. North Carolina NC	L	206,110	88,103,742			88,309,852	163,131
35. North Dakota ND	L	314	19,957,357			19,957,671	
36. Ohio OH	L	58,553	129,197,555			129,256,108	1,072,890
37. Oklahoma OK	L	10,802	16,415,522			16,426,323	142,268
38. Oregon OR	L	504	19,578,953			19,579,457	
39. Pennsylvania PA	L	4,621	141,305,497			141,310,119	1,190,896
40. Rhode Island RI	L		16,095,023			16,095,023	
41. South Carolina SC	L	10,245	92,893,920			92,904,165	
42. South Dakota SD	L	5,439	15,495,082			15,500,521	
43. Tennessee TN	L	183,193	71,057,591			71,240,784	26,660
44. Texas TX	L	437,728	176,545,046			176,982,773	1,778,834
45. Utah UT	L		52,623,256			52,623,256	212,731
46. Vermont VT	L	137	7,026,519			7,026,656	80,309
47. Virginia VA	L	12,517	58,177,068			58,189,586	60,000
48. Washington WA	L	4,175	77,327,424			77,331,599	
49. West Virginia WV	L	8,837	9,233,668			9,242,505	
50. Wisconsin WI	L	1,375	37,971,463			37,972,838	404,762
51. Wyoming WY	L		3,892,371			3,892,371	
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	3,204,808			3,205,554	259,600
59. Subtotal	XXX	2,050,253	2,836,219,684			2,838,269,937	10,990,566
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	2,050,253	2,836,219,684			2,838,269,937	10,990,566
96. Plus Reinsurance Assumed	XXX	151,799	2,275,488,899	43,385		2,275,684,083	
97 Totals (All Business)	XXX	2,202,052	5,111,708,582	43,385		5,113,954,020	10,990,566
98. Less Reinsurance Ceded	XXX	87,510	4,120,390,797			4,120,478,307	
99. Totals (All Business) less Reinsurance Ceded	XXX	2,114,542	991,317,786	43,385		993,475,713	10,990,566
DETAILS OF WRITE-INS							
58001. BARBADOS	XXX		3,057,299			3,057,299	259,600
58002. MILITARY	XXX		118,049			118,049	
58003. JAPAN	XXX		20,000			20,000	
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	746	9,461			10,207	
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	746	3,204,808			3,205,554	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

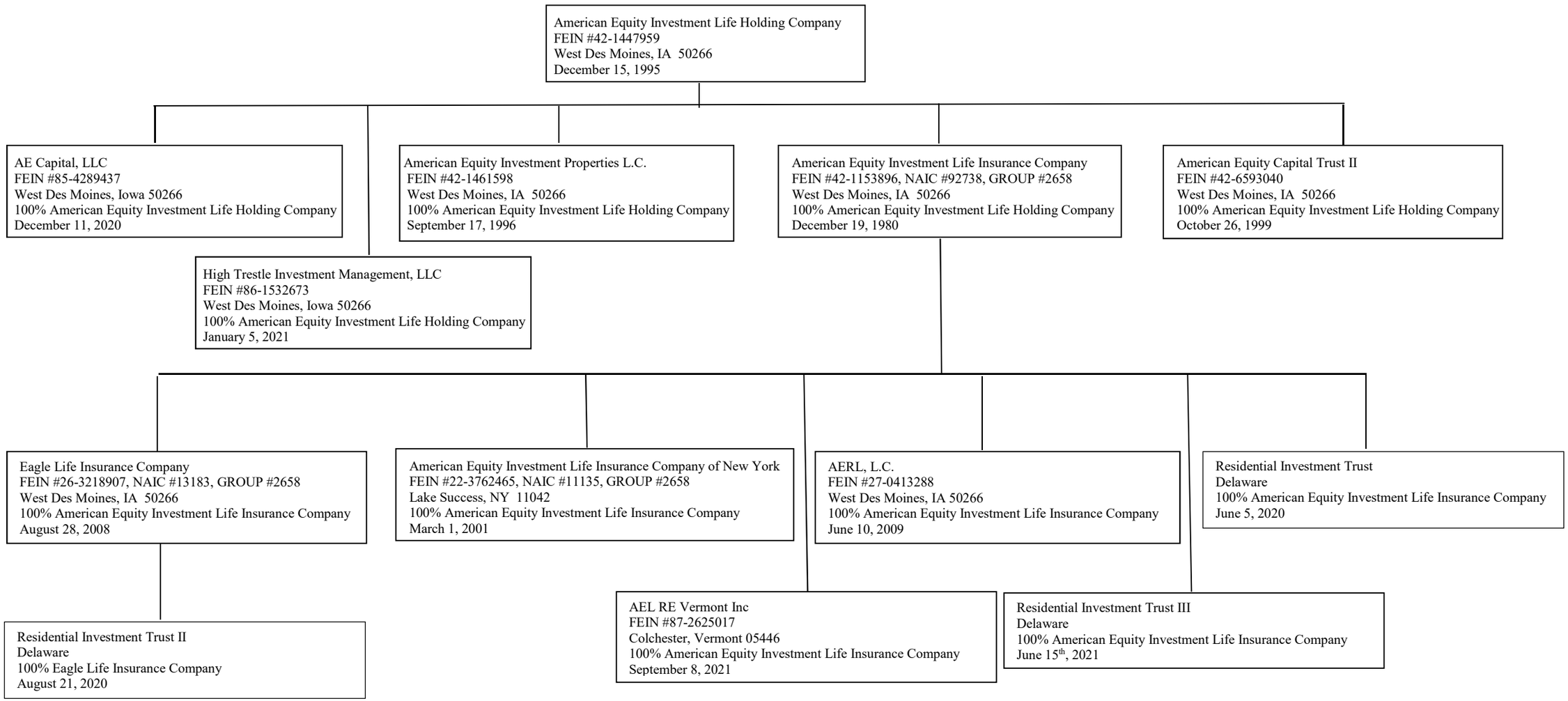
R - Registered - Non-domiciled RRGs

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	
							RESIDENTIAL INVESTMENT TRUST III	DE	NIA	AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	N	
			87-2625017				AEL RE VERMONT INC	VT	NIA	AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	Y	

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

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

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]



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



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



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



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



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



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
2504. OTHER ASSETS	20,825		20,825	53,316
2597. Summary of remaining write-ins for Line 25 from overflow page	20,825		20,825	53,316

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. SETTLEMENT - SC	1,100	1,870,000
2597. Summary of remaining write-ins for Line 25 from overflow page	1,100	1,870,000

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. INTEREST ON SURPLUS NOTES	3,220,000	3,060,000	4,080,000
2705. SETTLEMENT - SC	(763,394)	954,426	954,426
2706. LAWSUIT SETTLEMENT - MCCORMACK		(1,342,000)	(1,342,000)
2797. Summary of remaining write-ins for Line 27 from overflow page	2,456,606	2,672,426	3,692,426

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. BULGARIA	XXX		9,461			9,461	
58005. GERMANY	XXX	746				746	
58997. Summary of remaining write-ins for Line 58 from overflow page	XXX	746	9,461			10,207	

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	861,698,210	1,075,352,956
	2.2 Additional investment made after acquisition	38,148,809	51,304,240
3.	Capitalized deferred interest and other	123,097	26,890
4.	Accrual of discount	479,983	671,447
5.	Unrealized valuation increase (decrease)	3,590,898	(6,495,000)
6.	Total gain (loss) on disposals	301,698	1,003,956
7.	Deduct amounts received on disposals	527,157,063	480,297,235
8.	Deduct amortization of premium and mortgage interest points and commitment fees	1,020,366	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	9,574,890	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)	4,858,221,781	4,491,631,405
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	4,858,221,781	4,491,631,405
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	4,858,221,781	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	115,997,649	140,339,778
3.	Capitalized deferred interest and other		
4.	Accrual of discount	8,280,356	95,540
5.	Unrealized valuation increase (decrease)	61,107,918	(39,282,794)
6.	Total gain (loss) on disposals		820,428
7.	Deduct amounts received on disposals	134,547,176	156,362,885
8.	Deduct amortization of premium and depreciation	452,612	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)	1,080,517,706	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)	1,080,233,230	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	3,387,463,044	3,807,516,477
3.	Accrual of discount	54,540,291	64,880,504
4.	Unrealized valuation increase (decrease)	48,380,997	2,371,205
5.	Total gain (loss) on disposals	(234,460)	41,656,376
6.	Deduct consideration for bonds and stocks disposed of	4,293,359,752	9,750,325,976
7.	Deduct amortization of premium	55,794,875	86,358,892
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized	11,724,393	106,232,566
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	31,828,413	30,941,100
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	42,768,513,197	43,607,413,932
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	42,768,513,197	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)	23,395,591,898	94,704,372	578,598,711	189,245,408	23,394,093,215	23,395,591,898	23,100,942,967	29,593,012,308
2.	NAIC 2 (a)	18,122,643,219	220,120,788	615,711,435	(192,222,347)	17,799,178,048	18,122,643,219	17,534,830,224	17,752,176,884
3.	NAIC 3 (a)	1,248,905,537	1,039,834	37,459,853	1,968,098	1,519,249,443	1,248,905,537	1,214,453,616	1,481,240,116
4.	NAIC 4 (a)	191,401,704		1,378,483	(3,357,706)	243,375,873	191,401,704	186,665,515	324,456,603
5.	NAIC 5 (a)	18,674,003		1,016,893	(3,889,801)	19,993,756	18,674,003	13,767,309	10,921,593
6.	NAIC 6 (a)	18,423,436	4,410	3,987,173	3,912,940	20,986,838	18,423,436	18,353,613	21,386,166
7.	Total Bonds	42,995,639,797	315,869,404	1,238,152,548	(4,343,408)	42,996,877,172	42,995,639,797	42,069,013,245	49,183,193,671
	PREFERRED STOCK								
8.	NAIC 1	5,797,705				5,797,705	5,797,705	5,797,705	5,797,705
9.	NAIC 2	3,000,000				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	3,090,238
11.	NAIC 4								
12.	NAIC 5	7,755,540		416,169	(568,045)	4,371,569	7,755,540	6,771,326	3,762,329
13.	NAIC 6	400				400	400	400	400
14.	Total Preferred Stock	19,643,883		416,169	(568,045)	16,259,912	19,643,883	18,659,669	18,125,672
15.	Total Bonds and Preferred Stock	43,015,283,680	315,869,404	1,238,568,717	(4,911,453)	43,013,137,084	43,015,283,680	42,087,672,915	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 $; NAIC 2 $ 4,547,525 ; 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	4,547,525	XXX	4,547,525	235,062	

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	29,997,964	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	59,730,173	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)	4,547,525	34,289,788
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	4,547,525	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	506,947,707
3.	Unrealized Valuation increase/(decrease)	1,102,860
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	1,604,507,767
6.	Considerations received/(paid) on terminations	1,604,507,767
7.	Amortization	(495,469,856)
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)	354,908,110
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	354,908,110

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	354,908,112	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		354,908,112
4.	Part D, Section 1, Column 6	383,382,575	
5.	Part D, Section 1, Column 7	(28,474,463)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

		Fair Value Check	
7.	Part A, Section 1, Column 16	927,511,734	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		927,511,734
10.	Part D, Section 1, Column 9	994,532,434	
11.	Part D, Section 1, Column 10	(67,020,700)	
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	20,189,235,777	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	16,522,922,457	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)	10,959,182,812	7,292,344,268
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	10,959,182,812	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
0AG1024	BAKERSFIELD	CA		07/29/2020	4.317		303,957	9,250,000
0AG1048	BEARDSLEY	MN		09/30/2021	4.900	6,985,000		11,642,621
0AG1049	HEREFORD	TX		09/02/2021	5.000	15,180,000		23,300,000
0AG1050	DONALD	WA		07/13/2021	4.050	1,550,000		3,560,000
0AG1051	LAWTON	IA		08/06/2021	4.500	15,540,580		24,956,000
0AG1052	LAWTON	IA		08/06/2021	6.000	1,683,341		24,956,000
0AG1054	HAZELTON	ID		08/12/2021	3.830	5,964,103		9,940,172
0AG1055	EDEN	ID		08/12/2021	3.830	22,365,323		37,275,538
0AG1057	HEREFORD	TX		09/02/2021	5.500	6,710,293	3,000,000	25,300,000
0199999. Mortgages in good standing - Farm Mortgages						75,978,640	3,303,957	170,180,331
P2009022054	PRINCETON	NJ		08/17/2021	5.625	836,815		1,060,000
P2009022062	Molalla	OR		08/17/2021	5.625	582,112		750,000
P2009022120	Bay Shore	NY		08/17/2021	5.750	275,023		455,000
P8210800020	Simpsonville	SC		09/03/2021	4.625	174,834		266,000
P8210800023	Summerville	SC		09/03/2021	4.625	230,913		350,000
P2009022112	Bronx	NY		08/17/2021	5.750	591,035		767,000
P2009022070	WHITESTONE	NY		08/17/2021	4.750	157,783		250,000
P2009022052	Wantagh	NY		08/17/2021	5.875	328,435		518,000
P2009022092	Salem	OR		08/17/2021	5.750	674,939		855,000
P2009022031	Staten Island	NY		08/17/2021	6.000	582,773		880,000
P2009021930	Boca Raton	FL		07/30/2021	5.750	353,358		445,000
P2009022050	Las Vegas	NV		08/17/2021	5.750	471,536		595,000
P2009021966	Lexington	SC		07/30/2021	4.625	148,444		225,000
P2009021912	Bellevue	WA		07/30/2021	5.375	964,022		1,678,000
P2009021899	North Bergen	NJ		07/30/2021	5.875	211,410		455,000
P2009022028	Delray Beach	FL		08/17/2021	5.625	120,320		155,000
P2009021928	Richmond	CA		07/30/2021	5.875	279,510		495,000
P2009022083	Philadelphia	PA		08/17/2021	5.750	285,601		360,000
P2009022113	Boca Raton	FL		08/17/2021	5.750	264,445		1,625,000
P2009022108	Colorado Springs	CO		08/17/2021	5.875	392,721		495,000
P2009021906	Brooklyn	NY		07/30/2021	5.625	312,702		672,000
P8210800018	Columbia	SC		09/03/2021	4.625	141,846		215,000
P2009021780	Woodruff	SC		07/15/2021	4.625	224,315		340,000
P2009022069	Gilboa	NY		08/17/2021	5.250	414,565		560,000
P2009022123	Doral	FL		08/17/2021	5.625	343,550		470,000
P2009022076	Margate	FL		08/17/2021	6.000	194,386		245,000
P2009022096	Belford	NJ		08/17/2021	5.500	195,881		340,000
P2009022109	Hermitage	TN		08/17/2021	5.500	158,651		335,000
P2009021876	Nyack	NY		07/30/2021	5.000	296,009		561,000
P2009022128	Gilbert	AZ		08/17/2021	6.000	720,290		1,050,000
P2009021779	Easley	SC		07/15/2021	4.625	133,599		203,000
P2009021933	Glendora	CA		07/30/2021	5.875	607,801		885,000
P2009022104	Portland	OR		08/17/2021	5.875	357,019		450,000
P2009021892	San Francisco	CA		07/30/2021	5.625	941,809		1,370,000
P2009022040	Ahwahnee	CA		08/17/2021	5.500	536,175		740,000
P2009021934	Great Neck	NY		07/30/2021	5.625	550,550		850,000
P2009022127	Boca Raton	FL		08/17/2021	5.500	461,125		765,000
P2009021777	Gastonia	NC		07/15/2021	4.625	192,850		290,000
P2009021569	Valley Stream	NY		09/15/2021	6.125		3,972	760,000
P2009022095	Los Angeles	CA		08/17/2021	5.875	1,586,750		2,900,000
P2009021866	New York	NY		07/30/2021	6.000	1,163,466		1,875,000
P2009022130	Hewitt	NJ		08/17/2021	5.875	307,301		420,000
P2009022051	Federal Way	WA		08/17/2021	5.625	412,068		520,000
P2009022105	Tucson	AZ		08/17/2021	5.625	516,198		650,000
P2009022063	GREAT NECK	NY		08/17/2021	5.375	169,181		268,000
P2009021871	Fremont	CA		07/30/2021	5.625	695,913		1,315,888
P2009022058	Hallandale Beach	FL		08/17/2021	5.750	376,835		475,000
P2009022077	Redwood City	CA		08/17/2021	6.375	1,186,140		1,865,000
P2009022044	Farmington	ME		08/17/2021	5.625	116,224		165,000
P2009021963	Fayetteville	AR		07/30/2021	4.625	213,901		347,000
P8210800022	North Charleston	SC		09/03/2021	4.625	230,913		350,000
P8210800025	Columbia	SC		09/03/2021	4.625	168,236		250,000
P2009021910	Washoe Valley	NV		07/30/2021	6.375	1,270,500		2,475,000
P2009021904	West Palm Beach	FL		07/30/2021	6.000	1,005,813		2,100,000

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
P2009022035	Squaw Valley	CA		08/17/2021	6.000	163,972		314,000
P2009022042	HOLLYWOOD	FL		08/17/2021	5.750	206,267		326,000
P8210800019	Blythewood	SC		09/03/2021	4.625	178,133		270,000
P2009022114	El Dorado Hills	CA		08/17/2021	5.500	1,892,100		2,975,000
P2009021932	Sunny Isles Beach	FL		07/30/2021	5.625	1,058,750		2,425,000
P2009021784	Summerville	SC		07/15/2021	4.625	168,236		255,000
P2009022089	Woodbridge	VA		08/17/2021	5.375	670,001		905,000
P2009022136	Spring	TX		08/17/2021	5.750	136,947		360,300
P2009021896	Draper	UT		07/30/2021	5.750	2,096,780		3,050,000
P2009022073	Arlington	VA		08/17/2021	5.625	1,258,697		2,700,000
P2009022029	Astoria	NY		08/17/2021	6.000	796,033		1,168,000
P2009021883	Bal Harbour	FL		07/30/2021	5.750	3,172,934		6,350,000
P2009021936	Corpus Christi	TX		07/30/2021	5.875	203,809		298,000
P2009022090	Watchung	NJ		08/17/2021	5.750	1,031,337		1,370,000
P2009022060	Pawtucket	RI		08/17/2021	6.375	186,478		235,000
P2009022125	Bakersfield	CA		08/17/2021	5.875	170,576		215,000
P2009021916	Bayside	NY		07/30/2021	4.750	370,096		715,000
P2009022091	Bend	OR		08/17/2021	5.875	529,460		675,000
P2009022119	Middletown	DE		08/17/2021	5.125	317,252		501,000
P2009021915	Concord	CA		07/30/2021	5.750	1,015,042		1,280,000
P2009021868	Naples	FL		07/30/2021	6.000	588,136		1,010,000
P2009021778	Lexington	SC		07/15/2021	4.625	152,250		205,000
P2009022094	Johnsburg	IL		08/17/2021	5.500	674,267		850,000
P2009021901	Sandpoint	ID		07/30/2021	5.500	369,644		660,000
P2009022098	Philadelphia	PA		08/17/2021	5.750	278,461		405,000
P2009021911	Seattle	WA		07/30/2021	5.500	577,445		782,000
P2009022082	Middlesex	NJ		08/17/2021	5.750	396,668		500,000
P2009021884	Venice	FL		07/30/2021	5.625	507,111		640,000
P2009022086	Bronx	NY		08/17/2021	5.875	359,663		535,000
P2009021888	Bayside	NY		07/30/2021	4.875	725,409		995,000
P2009021894	Houston	TX		07/30/2021	5.875	2,117,500		4,630,000
P2009021908	Las Vegas	NV		07/30/2021	5.625	410,885		555,000
P2009022045	TEMPLE	TX		08/17/2021	5.375	162,161		225,000
P2009021878	Seminole	OK		07/30/2021	5.375	200,104		315,000
P2009022075	Stockton	CA		08/17/2021	5.875	426,042		537,000
P2009022124	Coto De Caza	CA		08/17/2021	5.875	2,734,800		4,300,000
P2009022066	NewYork	NY		08/17/2021	5.875	318,000		825,000
P2009021897	Greenbrae	CA		07/30/2021	5.875	1,057,671		1,450,000
P2009021885	Manalapan	NJ		07/30/2021	5.625	629,283		865,000
P2009022048	ORLANDO	FL		08/17/2021	6.000	739,509		935,000
P2009021937	San Jose	CA		07/30/2021	5.375	849,647		1,070,000
P2009022072	Elmont	NY		08/17/2021	5.875	474,925		690,000
P2009022093	Waianae	HI		08/17/2021	6.250	564,963		890,000
P2009022079	Lake Ronkonkoma	NY		08/17/2021	5.500	160,766		405,000
P2009022134	Far Hills	NJ		08/17/2021	5.750	566,508		1,030,000
P2009022046	KILLEEN	TX		08/17/2021	5.500	182,669		249,000
P2009021938	New York	NY		07/30/2021	5.875	3,705,625		10,250,000
P2009021895	Syosset	NY		07/30/2021	4.750	1,047,361		1,425,000
P8210800024	Ladson	SC		09/03/2021	4.625	214,419		340,000
P2009022126	Hope Valley	RI		08/17/2021	5.500	179,805		415,000
P2009021961	Lexington	SC		07/30/2021	4.625	123,043		175,000
P2009021872	Las Vegas	NV		07/30/2021	4.875	248,193		383,000
P2009022037	HIGHLAND PARK	NJ		08/17/2021	5.625	369,805		665,000
P2009022101	San Clemente	CA		08/17/2021	5.750	1,011,503		1,275,000
P2009021919	Westhampton Beach	NY		07/30/2021	6.125	713,962		1,125,000
P2009021881	Las Vegas	NV		07/30/2021	5.875	299,056		435,000
P2009021935	Southwest Ranches	FL		07/30/2021	5.875	485,437		670,000
P2009022036	Plymouth	ME		08/17/2021	5.750	190,200		240,000
P2009021929	Miami Shores	FL		07/30/2021	5.500	592,568		1,325,000
P2009021927	Huntingdon Valley	PA		07/30/2021	5.625	317,285		452,000
P2009021879	Ontario	CA		07/30/2021	6.000	126,795		605,000
P2009022111	Chula Vista	CA		08/17/2021	5.625	892,458		1,125,000
P2009022100	Discovery Bay	CA		08/17/2021	5.750	951,248		1,200,000
P2009022106	Providence	RI		08/17/2021	5.625	166,063		235,000
P2009022043	Monson	MA		08/17/2021	5.500	267,824		338,000

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
P2009021921	Naples	FL		07/30/2021	5.875	502,711		702,000
P2009021905	Woodbury	NY		07/30/2021	4.875	1,863,118		2,517,000
P2009021889	Aurora	CO		07/30/2021	6.125	2,138,289		2,900,000
P2009022107	Lebanon	OR		08/17/2021	5.625	610,838		770,000
P2009021903	Kent	WA		07/30/2021	5.250	462,646		625,000
P2009022131	Hayward	CA		08/17/2021	5.750	904,403		1,140,000
P2009022053	FAIRFIELD	CA		08/17/2021	5.125	499,078		630,500
P2009022061	Glendora	CA		08/17/2021	5.875	1,484,000		2,015,000
P2009021893	Woodhaven	NY		07/30/2021	5.500	439,957		640,000
P2009022049	DENTON	MD		08/17/2021	6.375	147,984		214,000
P2009021926	Naples	FL		07/30/2021	5.625	369,425		500,000
P2009021931	Allentown	NJ		07/30/2021	5.625	243,181		650,000
P2009021922	Huntington Station	NY		07/30/2021	4.875	381,209		515,000
P2009021869	Antioch	CA		07/30/2021	5.625	465,373		628,000
P2009022085	Philadelphia	PA		08/17/2021	5.875	243,301		402,000
P2009021962	Fayetteville	AR		07/30/2021	4.625	215,738		327,000
P2009022065	Colonia	NJ		08/17/2021	5.500	630,638		800,000
P2009022116	Dixmont	ME		08/17/2021	5.875	191,997		242,000
P2009021880	San Antonio	TX		07/30/2021	6.125	161,197		254,000
P2009021913	Dover	NH		07/30/2021	4.750	189,847		341,000
P2009021873	NEW YORK	NY		07/30/2021	5.875	484,973		765,000
P2009021870	Highland Falls	NY		07/30/2021	5.500	202,609		300,000
P2009022088	Parkland	FL		08/17/2021	5.875	1,059,978		1,430,000
P2009021900	Little Ferry	NJ		07/30/2021	6.000	326,459		480,000
P2009022133	Belle Mead	NJ		08/17/2021	5.750	555,141		770,000
P2009022103	Woodburn	OR		08/17/2021	5.625	451,650		610,000
P2009022034	Gresham	OR		08/17/2021	5.625	337,579		426,000
P2009022084	Torrance	CA		08/17/2021	6.375	424,000		1,035,000
P2009021909	Las Vegas	NV		07/30/2021	5.625	311,997		450,000
P2009021882	North Caldwell	NJ		07/30/2021	6.000	1,168,754		1,700,000
P2009021781	Ladson	SC		07/15/2021	4.625	197,925		300,000
P2009021923	Bronx	NY		07/30/2021	6.000	317,625		650,000
P2009021874	Malba	NY		07/30/2021	5.500	1,339,319		2,200,000
P2009021875	Orlando	FL		07/30/2021	5.375	186,448		306,000
P2009022132	University Place	WA		08/17/2021	5.750	757,636		960,000
P2009021920	McKinney	TX		07/30/2021	5.500	237,906		322,000
P2009021965	Moncks Corner	SC		07/30/2021	4.625	204,523		310,000
P2009022041	Oregon City	OR		08/17/2021	5.625	614,140		775,000
P2009021886	Honolulu	HI		07/30/2021	5.875	423,068		1,325,000
P2009021964	Fayetteville	AR		07/30/2021	4.625	211,714		347,000
P2009022115	Miami	FL		08/17/2021	5.750	370,223		870,000
P2009021902	Deland	FL		07/30/2021	5.625	329,429		512,000
P2009021917	Kings Point	NY		07/30/2021	4.750	1,942,806		3,616,000
P2009022068	Golden	CO		08/17/2021	5.750	449,557		875,000
P2009022099	Oakland Park	FL		08/17/2021	6.250	164,411		280,000
P2009021924	Happy Valley	OR		07/30/2021	5.625	462,991		739,000
P2009022129	Gainesville	VA		08/17/2021	5.875	223,619		731,000
P2009022081	Stockholm	NJ		08/17/2021	6.000	188,353		274,000
P2009022118	Hanover	PA		08/17/2021	5.750	555,335		702,000
P2009021967	West Columbia	SC		07/30/2021	4.625	142,506		207,000
P2009021867	Providence	RI		07/30/2021	6.375	286,566		475,000
P2009022122	Boca Raton	FL		08/17/2021	5.875	119,218		170,000
P2009022117	Seatac	WA		08/17/2021	5.125	475,878		600,000
P2009021925	Miami	FL		07/30/2021	5.625	370,166		540,000
P2009021890	Rialto	CA		07/30/2021	5.250	333,124		420,000
P2009022032	North Venice	FL		08/17/2021	5.375	158,419		300,000
P2009021891	Freeport	NY		07/30/2021	5.250	311,973		525,000
P2009022064	Concord	NH		08/17/2021	5.500	333,910		430,000
P2009022047	KILLEEN	TX		08/17/2021	5.500	181,264		247,000
P2009022038	Greenville	NY		08/17/2021	6.000	237,784		305,000
P2009022059	Douglasville	GA		08/17/2021	5.500	264,419		479,900
P2009022135	Gresham	OR		08/17/2021	5.625	339,108		458,000
P2009022080	Matawan	NJ		08/17/2021	6.250	142,581		207,500
P2009021877	New York	NY		07/30/2021	5.625	423,047		770,000
P2009022039	HUNTINGTON	NY		08/17/2021	5.625	464,897		690,000

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

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	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
P2009021968	Elgin	SC		07/30/2021	4.625	201,884		306,000
P2009022057	Holbrook	NY		08/17/2021	5.500	408,527		515,000
P2009021776	Blythewood	SC		07/15/2021	4.625	218,225		289,000
P2009022067	Boca Raton	FL		08/17/2021	5.500	475,953		2,000,000
P2009021785	Boiling Springs	SC		07/15/2021	4.625	215,079		302,000
P2009022055	Athens	ME		08/17/2021	5.625	299,542		380,000
P2009021907	Pompano Beach	FL		07/30/2021	6.000	1,086,254		1,580,000
P2009021783	Summerville	SC		07/15/2021	4.625	244,108		365,000
P2009021914	Elmont	NY		07/30/2021	4.875	365,269		525,000
P2009022121	Bogota	NJ		08/17/2021	5.625	349,685		510,000
P2009022030	Salem	OR		08/17/2021	5.625	601,598		762,000
P2009022097	Palm Coast	FL		08/17/2021	6.000	155,713		228,000
P2009022056	Philadelphia	PA		08/17/2021	5.625	193,455		261,000
P2009021898	Orange	CA		07/30/2021	5.750	1,718,672		2,480,000
P8210800021	Inman	SC		09/03/2021	4.625	174,834		264,000
P2009022071	Fort Lee	NJ		08/17/2021	5.500	599,701		945,000
P2009021918	Kauneonga Lake	NY		07/30/2021	5.625	317,210		458,000
P2009021782	Lexington	SC		07/15/2021	4.625	176,813		255,000
P2009022102	Island Park	NY		08/17/2021	5.000	475,851		610,000
P2009021887	Medford	NY		07/30/2021	5.500	266,513		364,000
P2009022087	Sunrise	FL		08/17/2021	5.500	118,460		160,000
R2004956203	McDonough	GA		07/22/2021	3.000	266,861		296,513
R2004955535	Fort Worth	TX		07/22/2021	3.000	262,752		291,947
R2004956222	McDonough	GA		07/22/2021	3.000	223,560		248,401
R2004956284	oxford	GA		07/22/2021	3.000	193,364		214,849
R2004956205	McDonough	GA		07/22/2021	3.000	274,519		305,022
R2004955752	La Vergne	TN		07/22/2021	3.000	345,409		383,788
R2004955773	Murfreesboro	TN		07/22/2021	3.000	353,350		392,612
R2004956201	Marietta	GA		07/22/2021	3.000	286,810		318,678
R2004955942	Porterdale	GA		07/22/2021	3.000	227,385		252,650
R2004955553	Waxahachie	TX		07/22/2021	3.000	301,829		335,366
R2004956191	Mableton	GA		07/22/2021	3.000	203,259		225,844
R2004955543	Fort Worth	TX		07/22/2021	3.000	240,496		267,218
R2004956252	McDonough	GA		07/22/2021	3.000	289,455		321,617
R2004955712	Hendersonville	TN		07/22/2021	3.000	345,877		384,308
R2004955935	Covington	GA		07/22/2021	3.000	219,173		243,526
R2004956075	Lithonia	GA		07/22/2021	3.000	246,895		274,328
R2004955874	Acworth	GA		07/22/2021	3.000	425,564		472,850
R2004956080	Lithonia	GA		07/22/2021	3.000	241,480		268,312
R2004955501	Arlington	TX		07/22/2021	3.000	298,820		332,023
R2004956008	Hampton	GA		07/22/2021	3.000	236,313		262,570
R2004956009	Hampton	GA		07/22/2021	3.000	235,847		262,053
R2004956110	Locust Grove	GA		07/22/2021	3.000	267,593		297,326
R2004955766	Madison	TN		07/22/2021	3.000	335,737		373,042
R2004955547	Mesquite	TX		07/22/2021	3.000	211,941		235,490
R2004955659	Dallas	TX		07/22/2021	3.000	228,350		253,723
R2004956277	McDonough	GA		07/22/2021	3.000	232,861		258,735
R2004955738	La Vergne	TN		07/22/2021	3.000	285,593		317,326
R2004955988	Douglasville	GA		07/22/2021	3.000	233,308		259,232
R2004956165	Locust Grove	GA		07/22/2021	3.000	277,488		308,321
R2004955924	Conyers	GA		07/22/2021	3.000	252,468		280,521
R2004955650	Fort Worth	TX		07/22/2021	3.000	211,360		234,845
R2004956375	Union City	GA		07/22/2021	3.000	229,639		255,155
R2004956223	McDonough	GA		07/22/2021	3.000	220,354		244,838
R2004955498	Arlington	TX		07/22/2021	3.000	293,283		325,870
R2004955695	Gallatin	TN		07/22/2021	3.000	232,260		258,067
R2004956044	Jonesboro	GA		07/22/2021	3.000	227,349		252,610
R2004956198	Marietta	GA		07/22/2021	3.000	272,236		302,485
R2004955517	Grand Prairie	TX		07/22/2021	3.000	278,939		309,933
R2004955843	Smyrna	TN		07/22/2021	3.000	364,702		405,225
R2004955859	Spring Hill	TN		07/22/2021	3.000	381,725		424,140
R2004955679	Antioch	TN		07/22/2021	3.000	323,901		359,891
R2004956062	Lawrenceville	GA		07/22/2021	3.000	335,754		373,060
R2004956369	Stone Mountain	GA		07/22/2021	3.000	202,003		224,448
R2004955884	Atlanta	GA		07/22/2021	3.000	244,759		271,955

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

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	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
R2004955739	La Vergne	TN		07/22/2021	3.000	263,673		292,971
R2004955895	Austell	GA		07/22/2021	3.000	249,664		277,405
R2004955687	Antioch	TN		07/22/2021	3.000	357,872		397,636
R2004956042	Jonesboro	GA		07/22/2021	3.000	229,706		255,229
R2004955470	Waxahachie	TX		07/22/2021	3.000	260,330		289,256
R2004955604	Arlington	TX		07/22/2021	3.000	272,338		302,598
R2004955496	Grand Prairie	TX		07/22/2021	3.000	208,464		231,627
R2004955711	Hendersonville	TN		07/22/2021	3.000	319,001		354,446
R2004955970	Covington	GA		07/22/2021	3.000	217,415		241,573
R2004956053	Lawrenceville	GA		07/22/2021	3.000	285,104		316,783
R2004955771	Mount Juliet	TN		07/22/2021	3.000	351,515		390,573
R2004955954	Covington	GA		07/22/2021	3.000	179,354		199,283
R2004956158	Locust Grove	GA		07/22/2021	3.000	280,858		312,065
R2004955619	Fort Worth	TX		07/22/2021	3.000	228,057		253,397
R2004956365	Stone Mountain	GA		07/22/2021	3.000	222,371		247,079
R2004956209	McDonough	GA		07/22/2021	3.000	223,137		247,930
R2004955875	Alpharetta	GA		07/22/2021	3.000	332,035		368,928
R2004956321	Snellville	GA		07/22/2021	3.000	233,021		258,913
R2004955746	La Vergne	TN		07/22/2021	3.000	301,705		335,228
R2004955837	Old Hickory	TN		07/22/2021	3.000	312,121		346,802
R2004956051	Lawrenceville	GA		07/22/2021	3.000	257,876		286,529
R2004955814	Nashville	TN		07/22/2021	3.000	336,339		373,711
R2004956254	McDonough	GA		07/22/2021	3.000	287,575		319,528
R2004955849	Smyrna	TN		07/22/2021	3.000	315,313		350,348
R2004956058	Lawrenceville	GA		07/22/2021	3.000	330,058		366,732
R2004956043	Jonesboro	GA		07/22/2021	3.000	220,548		245,054
R2004956217	McDonough	GA		07/22/2021	3.000	222,281		246,979
R2004955489	Rockwall	TX		07/22/2021	3.000	259,882		288,758
R2004955952	Covington	GA		07/22/2021	3.000	179,235		199,150
R2004956347	Stockbridge	GA		07/22/2021	3.000	264,915		294,351
R2004956265	McDonough	GA		07/22/2021	3.000	289,544		321,716
R2004955785	Murfreesboro	TN		07/22/2021	3.000	354,420		393,801
R2004955663	Dallas	TX		07/22/2021	3.000	252,966		281,074
R2004956300	Powder Springs	GA		07/22/2021	3.000	264,701		294,113
R2004956135	Locust Grove	GA		07/22/2021	3.000	258,597		287,330
R2004955823	Nashville	TN		07/22/2021	3.000	253,466		281,629
R2004956362	Stone Mountain	GA		07/22/2021	3.000	228,004		253,338
R2004956111	Locust Grove	GA		07/22/2021	3.000	264,435		293,817
R2004955966	Covington	GA		07/22/2021	3.000	223,818		248,687
R2004956220	McDonough	GA		07/22/2021	3.000	284,647		316,275
R2004956161	Locust Grove	GA		07/22/2021	3.000	282,313		313,682
R2004955813	Nashville	TN		07/22/2021	3.000	421,873		468,748
R2004956160	Locust Grove	GA		07/22/2021	3.000	270,488		300,543
R2004955526	Dallas	TX		07/22/2021	3.000	242,889		269,877
R2004955948	Covington	GA		07/22/2021	3.000	220,727		245,253
R2004955456	Mesquite	TX		07/22/2021	3.000	197,977		219,975
R2004956157	Locust Grove	GA		07/22/2021	3.000	268,586		298,429
R2004956213	McDonough	GA		07/22/2021	3.000	215,917		239,908
R2004956046	Jonesboro	GA		07/22/2021	3.000	233,282		259,203
R2004956064	Lawrenceville	GA		07/22/2021	3.000	293,222		325,803
R2004956363	Stone Mountain	GA		07/22/2021	3.000	261,788		290,876
R2004956228	McDonough	GA		07/22/2021	3.000	283,575		315,084
R2004956181	Loganville	GA		07/22/2021	3.000	249,682		277,425
R2004955803	Murfreesboro	TN		07/22/2021	3.000	281,922		313,247
R2004955885	Atlanta	GA		07/22/2021	3.000	169,460		188,289
R2004955916	Conyers	GA		07/22/2021	3.000	180,738		200,820
R2004956267	McDonough	GA		07/22/2021	3.000	286,327		318,142
R2004955920	Conyers	GA		07/22/2021	3.000	220,703		245,226
R2004955689	Antioch	TN		07/22/2021	3.000	320,102		355,669
R2004955684	Antioch	TN		07/22/2021	3.000	317,610		352,900
R2004955990	Douglasville	GA		07/22/2021	3.000	276,225		306,917
R2004956248	McDonough	GA		07/22/2021	3.000	292,845		325,384
R2004956166	Locust Grove	GA		07/22/2021	3.000	270,220		300,245
R2004955632	Fort Worth	TX		07/22/2021	3.000	251,345		279,273
R2004956307	Riverdale	GA		07/22/2021	3.000	249,700		277,445

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	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
R2004955512	Forney	TX		07/22/2021	3.000	261,356		290,396
R2004956059	Lawrenceville	GA		07/22/2021	3.000	338,484		376,094
R2004956074	Lithonia	GA		07/22/2021	3.000	245,995		273,328
R2004955682	Antioch	TN		07/22/2021	3.000	371,063		412,293
R2004955455	Forney	TX		07/22/2021	3.000	311,586		346,207
R2004956303	Rex	GA		07/22/2021	3.000	203,679		226,311
R2004955596	Waxahachie	TX		07/22/2021	3.000	254,235		282,484
R2004955904	Conyers	GA		07/22/2021	3.000	183,741		204,157
R2004955652	Dallas	TX		07/22/2021	3.000	232,513		258,348
R2004955940	Covington	GA		07/22/2021	3.000	190,063		211,182
R2004956094	Lithonia	GA		07/22/2021	3.000	251,900		279,889
R2004955508	Anna	TX		07/22/2021	3.000	289,276		321,418
R2004955463	Ennis	TX		07/22/2021	3.000	233,451		259,391
R2004955669	Antioch	TN		07/22/2021	3.000	306,328		340,365
R2004955557	Fort Worth	TX		07/22/2021	3.000	223,716		248,574
R2004955750	La Vergne	TN		07/22/2021	3.000	325,548		361,721
R2004955730	La Vergne	TN		07/22/2021	3.000	288,575		320,639
R2004956178	Loganville	GA		07/22/2021	3.000	275,742		306,381
R2004955762	LaVergne	TN		07/22/2021	3.000	269,491		299,435
R2004956297	Powder Springs	GA		07/22/2021	3.000	263,466		292,741
R2004956350	Stockbridge	GA		07/22/2021	3.000	199,840		222,045
R2004956126	Locust Grove	GA		07/22/2021	3.000	244,966		272,185
R2004956279	McDonough	GA		07/22/2021	3.000	206,447		229,386
R2004955725	La Vergne	TN		07/22/2021	3.000	310,404		344,894
R2004955737	La Vergne	TN		07/22/2021	3.000	345,531		383,924
R2004955787	Murfreesboro	TN		07/22/2021	3.000	320,549		356,166
R2004955819	Nashville	TN		07/22/2021	3.000	339,444		377,160
R2004955605	Ft Worth	TX		07/22/2021	3.000	189,247		210,275
R2004956137	Locust Grove	GA		07/22/2021	3.000	279,309		310,344
R2004955768	Madison	TN		07/22/2021	3.000	275,115		305,684
R2004956068	Lilburn	GA		07/22/2021	3.000	259,817		288,686
R2004955894	Austell	GA		07/22/2021	3.000	198,834		220,927
R2004955906	Conyers	GA		07/22/2021	3.000	189,828		210,921
R2004956144	Locust Grove	GA		07/22/2021	3.000	286,289		318,099
R2004955571	Mesquite	TX		07/22/2021	3.000	238,545		265,050
R2004956373	Union City	GA		07/22/2021	3.000	222,712		247,458
R2004955861	Spring Hill	TN		07/22/2021	3.000	235,822		262,025
R2004955531	Waxahachie	TX		07/22/2021	3.000	259,173		287,971
R2004956163	Locust Grove	GA		07/22/2021	3.000	269,212		299,125
R2004956016	Hampton	GA		07/22/2021	3.000	302,455		336,062
R2004955714	Hermitage	TN		07/22/2021	3.000	317,453		352,726
R2004955905	Conyers	GA		07/22/2021	3.000	185,514		206,127
R2004956116	Locust Grove	GA		07/22/2021	3.000	278,575		309,528
R2004955886	Austell	GA		07/22/2021	3.000	243,342		270,380
R2004956029	Hampton	GA		07/22/2021	3.000	307,611		341,791
R2004956115	Locust Grove	GA		07/22/2021	3.000	264,771		294,191
R2004955628	Sanger	TX		07/22/2021	3.000	180,869		200,966
R2004955911	Conyers	GA		07/22/2021	3.000	188,674		209,638
R2004955969	Covington	GA		07/22/2021	3.000	289,421		321,579
R2004955503	Dallas	TX		07/22/2021	3.000	255,537		283,930
R2004955887	Austell	GA		07/22/2021	3.000	226,215		251,350
R2004955728	La Vergne	TN		07/22/2021	3.000	302,447		336,053
R2004955796	Murfreesboro	TN		07/22/2021	3.000	287,895		319,884
R2004955701	Goodlettsville	TN		07/22/2021	3.000	308,235		342,484
R2004955466	Desoto	TX		07/22/2021	3.000	321,968		357,743
R2004955930	Covington	GA		07/22/2021	3.000	218,122		242,358
R2004955690	Cane Ridge	TN		07/22/2021	3.000	418,126		464,585
R2004955790	Murfreesboro	TN		07/22/2021	3.000	295,647		328,497
R2004955764	Madison	TN		07/22/2021	3.000	298,108		331,232
R2004955923	Conyers	GA		07/22/2021	3.000	208,555		231,728
R2004955582	Fort Worth	TX		07/22/2021	3.000	212,585		236,206
R2004955992	Douglasville	GA		07/22/2021	3.000	207,801		230,890
R2004955656	Dallas	TX		07/22/2021	3.000	235,653		261,837
R2004955898	College Park	GA		07/22/2021	3.000	258,500		287,223
R2004956014	Hampton	GA		07/22/2021	3.000	302,655		336,284

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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
R2004955674	Antioch	TN		07/22/2021	3.000	326,081		362,313
R2004955585	Arlington	TX		07/22/2021	3.000	258,722		287,469
R2004955996	Ellenwood	GA		07/22/2021	3.000	231,751		257,502
R2004955902	College Park	GA		07/22/2021	3.000	269,457		299,397
R2004955642	Fort Worth	TX		07/22/2021	3.000	249,854		277,616
R2004956187	Hampton	GA		07/22/2021	3.000	219,006		243,340
R2004955761	La Vergne	TN		07/22/2021	3.000	297,087		330,097
R2004956371	Stone Mountain	GA		07/22/2021	3.000	255,025		283,362
R2004956326	Snellville	GA		07/22/2021	3.000	275,089		305,655
R2004956155	Locust Grove	GA		07/22/2021	3.000	278,254		309,172
R2004956093	Lithonia	GA		07/22/2021	3.000	192,402		213,781
R2004955987	Douglasville	GA		07/22/2021	3.000	221,440		246,045
R2004956040	Jonesboro	GA		07/22/2021	3.000	247,161		274,624
R2004956306	Riverdale	GA		07/22/2021	3.000	204,731		227,479
R2004955866	Spring Hill	TN		07/22/2021	3.000	355,076		394,529
R2004955829	Nashville	TN		07/22/2021	3.000	422,165		469,073
R2004956164	Locust Grove	GA		07/22/2021	3.000	277,789		308,655
R2004956031	Hampton	GA		07/22/2021	3.000	304,077		337,864
R2004956076	Lithonia	GA		07/22/2021	3.000	245,614		272,905
R2004955998	Ellenwood	GA		07/22/2021	3.000	239,851		266,502
R2004955706	Hendersonville	TN		07/22/2021	3.000	345,335		383,706
R2004955755	La Vergne	TN		07/22/2021	3.000	292,939		325,488
R2004956017	Hampton	GA		07/22/2021	3.000	302,613		336,237
R2004956179	Loganville	GA		07/22/2021	3.000	344,397		382,664
R2004955751	La Vergne	TN		07/22/2021	3.000	296,967		329,964
R2004955718	Hermitage	TN		07/22/2021	3.000	344,838		383,154
R2004956169	Locust Grove	GA		07/22/2021	3.000	269,064		298,961
R2004955563	Ft Worth	TX		07/22/2021	3.000	244,692		271,880
R2004956219	McDonough	GA		07/22/2021	3.000	207,040		230,045
R2004956001	Fairburn	GA		07/22/2021	3.000	304,681		338,535
R2004956380	Union City	GA		07/22/2021	3.000	249,621		277,357
R2004956245	McDonough	GA		07/22/2021	3.000	209,341		232,602
R2004955763	Lebanon	TN		07/22/2021	3.000	255,188		283,543
R2004956193	Marietta	GA		07/22/2021	3.000	350,363		389,293
R2004955743	La Vergne	TN		07/22/2021	3.000	287,415		319,350
R2004955991	Douglasville	GA		07/22/2021	3.000	225,949		251,055
R2004955614	Arlington	TX		07/22/2021	3.000	255,211		283,568
R2004956234	McDonough	GA		07/22/2021	3.000	199,147		221,275
R2004955724	La Vergne	TN		07/22/2021	3.000	273,575		303,973
R2004956117	Locust Grove	GA		07/22/2021	3.000	273,080		303,423
R2004955668	Antioch	TN		07/22/2021	3.000	388,634		431,816
R2004955654	Mesquite	TX		07/22/2021	3.000	233,080		258,978
R2004956343	Stockbridge	GA		07/22/2021	3.000	183,580		203,978
R2004955480	Burleson	TX		07/22/2021	3.000	261,812		290,903
R2004956258	McDonough	GA		07/22/2021	3.000	218,388		242,654
R2004955588	Arlington	TX		07/22/2021	3.000	276,125		306,806
R2004956134	Locust Grove	GA		07/22/2021	3.000	242,919		269,910
R2004955506	Dallas	TX		07/22/2021	3.000	217,288		241,432
R2004955736	La Vergne	TN		07/22/2021	3.000	338,661		376,291
R2004956072	Lithonia	GA		07/22/2021	3.000	246,971		274,413
R2004956063	Lawrenceville	GA		07/22/2021	3.000	338,385		375,984
R2004956208	McDonough	GA		07/22/2021	3.000	276,550		307,278
R2004956005	Fairburn	GA		07/22/2021	3.000	196,047		217,831
R2004955932	Covington	GA		07/22/2021	3.000	190,063		211,182
R2004955556	Waxahachie	TX		07/22/2021	3.000	351,458		390,509
R2004955936	Covington	GA		07/22/2021	3.000	190,063		211,182
R2004955523	Fort Worth	TX		07/22/2021	3.000	210,377		233,753
R2004955541	Fort Worth	TX		07/22/2021	3.000	245,529		272,810
R2004956024	Hampton	GA		07/22/2021	3.000	304,195		337,995
R2004955565	Duncanville	TX		07/22/2021	3.000	201,281		223,646
R2004955482	Burleson	TX		07/22/2021	3.000	253,686		281,874
R2004955555	Forest Hill	TX		07/22/2021	3.000	216,205		240,228
R2004955536	Dallas	TX		07/22/2021	3.000	224,720		249,689
R2004955742	La Vergne	TN		07/22/2021	3.000	284,648		316,276
R2004955688	Antioch	TN		07/22/2021	3.000	334,007		371,119

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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
R2004955665	Antioch	TN		07/22/2021	3.000	359,158		399,065
R2004955670	Antioch	TN		07/22/2021	3.000	379,977		422,197
R2004955625	Cedar Hill	TX		07/22/2021	3.000	225,552		250,614
R2004955581	Dallas	TX		07/22/2021	3.000	275,689		306,322
R2004955452	Forney	TX		07/22/2021	3.000	244,147		271,275
R2004956374	Union City	GA		07/22/2021	3.000	211,632		235,147
R2004956253	McDonough	GA		07/22/2021	3.000	179,639		199,599
R2004956244	McDonough	GA		07/22/2021	3.000	206,001		228,890
R2004956036	Jonesboro	GA		07/22/2021	3.000	213,016		236,685
R2004956065	Lawrenceville	GA		07/22/2021	3.000	337,759		375,288
R2004956156	Locust Grove	GA		07/22/2021	3.000	241,187		267,986
R2004955510	Ennis	TX		07/22/2021	3.000	238,746		265,274
R2004955554	Dallas	TX		07/22/2021	3.000	211,113		234,571
R2004955862	Spring Hill	TN		07/22/2021	3.000	386,964		429,961
R2004956214	McDonough	GA		07/22/2021	3.000	281,818		313,132
R2004955777	Murfreesboro	TN		07/22/2021	3.000	295,480		328,312
R2004955913	Antioch	TN		07/22/2021	3.000	246,109		357,951
R2004955872	Locust Grove	GA		07/22/2021	3.000	248,553		276,171
R2004955570	Blue Mound	TX		07/22/2021	3.000	179,142		199,047
R2004955722	Hermitage	TN		07/22/2021	3.000	371,895		413,217
R2004955539	Fort Worth	TX		07/22/2021	3.000	238,662		265,181
R2004955851	Smyrna	TN		07/22/2021	3.000	319,853		355,393
R2004956105	Locust Grove	GA		07/22/2021	3.000	282,618		314,021
R2004956125	Locust Grove	GA		07/22/2021	3.000	267,015		296,684
R2004956022	Hampton	GA		07/22/2021	3.000	304,081		337,868
R2004956061	Lawrenceville	GA		07/22/2021	3.000	262,359		291,511
R2004956037	Jonesboro	GA		07/22/2021	3.000	223,499		248,333
R2004955627	Dallas	TX		07/22/2021	3.000	218,678		242,976
R2004955807	Murfreesboro	TN		07/22/2021	3.000	314,648		349,609
R2004955671	Antioch	TN		07/22/2021	3.000	323,996		359,996
R2004956268	McDonough	GA		07/22/2021	3.000	287,880		319,867
R2004956175	Loganville	GA		07/22/2021	3.000	296,902		329,892
R2004956090	Lithonia	GA		07/22/2021	3.000	230,013		255,571
R2004956239	McDonough	GA		07/22/2021	3.000	196,888		218,765
R2004956366	Stone Mountain	GA		07/22/2021	3.000	272,665		302,962
R2004955908	Conyers	GA		07/22/2021	3.000	191,461		212,735
R2004955453	Duncanville	TX		07/22/2021	3.000	240,151		266,835
R2004956243	McDonough	GA		07/22/2021	3.000	198,968		221,076
R2004956039	Jonesboro	GA		07/22/2021	3.000	224,370		249,300
R2004955606	Arlington	TX		07/22/2021	3.000	255,209		283,566
R2004955564	Dallas	TX		07/22/2021	3.000	186,039		206,711
R2004955640	Dallas	TX		07/22/2021	3.000	237,661		264,068
R2004955929	Covington	GA		07/22/2021	3.000	201,816		224,240
R2004955633	Fort Worth	TX		07/22/2021	3.000	234,839		260,933
R2004955709	Hendersonville	TN		07/22/2021	3.000	385,023		427,804
R2004956174	Loganville	GA		07/22/2021	3.000	308,557		342,842
R2004955779	Murfreesboro	TN		07/22/2021	3.000	286,770		318,634
R2004955542	Fort Worth	TX		07/22/2021	3.000	235,342		261,492
R2004955586	Arlington	TX		07/22/2021	3.000	261,654		290,727
R2004956143	Locust Grove	GA		07/22/2021	3.000	275,147		305,719
R2004955530	Waxahachie	TX		07/22/2021	3.000	319,337		354,819
R2004956310	Riverdale	GA		07/22/2021	3.000	261,682		290,758
R2004955914	Conyers	GA		07/22/2021	3.000	219,306		243,674
R2004956319	Snellville	GA		07/22/2021	3.000	262,711		291,902
R2004955960	Covington	GA		07/22/2021	3.000	153,867		170,964
R2004955735	La Vergne	TN		07/22/2021	3.000	293,673		326,304
R2004955744	La Vergne	TN		07/22/2021	3.000	298,548		331,720
R2004956052	Lawrenceville	GA		07/22/2021	3.000	328,661		365,179
R2004955521	Terrell	TX		07/22/2021	3.000	229,589		255,099
R2004955685	Antioch	TN		07/22/2021	3.000	368,167		409,075
R2004956096	Lithonia	GA		07/22/2021	3.000	227,623		252,915
R2004956006	Fayetteville	GA		07/22/2021	3.000	228,201		253,557
R2004955827	Nashville	TN		07/22/2021	3.000	345,897		384,330
R2004955713	Hendersonville	TN		07/22/2021	3.000	286,469		318,299
R2004956028	Hampton	GA		07/22/2021	3.000	304,725		338,584

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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
R2004955792	Murfreesboro	TN		07/22/2021	3.000	320,940		356,601
R2004955934	Covington	GA		07/22/2021	3.000	223,481		248,313
R2004956292	Powder Springs	GA		07/22/2021	3.000	249,825		277,584
R2004955798	Murfreesboro	TN		07/22/2021	3.000	310,872		345,414
R2004955651	Dallas	TX		07/22/2021	3.000	243,262		270,292
R2004955610	Arlington	TX		07/22/2021	3.000	263,709		293,011
R2004955477	Fort Worth	TX		07/22/2021	3.000	240,347		267,053
R2004955962	Covington	GA		07/22/2021	3.000	198,009		220,010
R2004955620	Arlington	TX		07/22/2021	3.000	259,557		288,397
R2004955691	Fairview	TN		07/22/2021	3.000	371,429		412,700
R2004956320	Snellville	GA		07/22/2021	3.000	274,825		305,362
R2004955574	Mansfield	TX		07/22/2021	3.000	339,710		377,456
R2004956121	Locust Grove	GA		07/22/2021	3.000	230,082		255,647
R2004955817	Nashville	TN		07/22/2021	3.000	246,782		274,203
R2004955598	Rowlett	TX		07/22/2021	3.000	259,938		288,820
R2004956309	Riverdale	GA		07/22/2021	3.000	245,889		273,210
R2004955922	Conyers	GA		07/22/2021	3.000	174,209		193,566
R2004955938	Covington	GA		07/22/2021	3.000	242,442		269,381
R2004955492	Fort Worth	TX		07/22/2021	3.000	233,128		259,032
R2004955775	Murfreesboro	TN		07/22/2021	3.000	299,598		332,887
R2004955631	Fort Worth	TX		07/22/2021	3.000	247,680		275,200
R2004956154	Locust Grove	GA		07/22/2021	3.000	263,046		292,274
R2004956171	Loganville	GA		07/22/2021	3.000	238,712		265,236
R2004956383	Villa Rica	GA		07/22/2021	3.000	306,819		340,911
R2004956092	Lithonia	GA		07/22/2021	3.000	237,312		263,680
R2004956325	Snellville	GA		07/22/2021	3.000	260,468		289,409
R2004956149	Locust Grove	GA		07/22/2021	3.000	262,838		292,043
R2004955747	La Vergne	TN		07/22/2021	3.000	343,460		381,623
R2004956274	McDonough	GA		07/22/2021	3.000	287,210		319,123
R2004956176	Loganville	GA		07/22/2021	3.000	307,609		341,788
R2004955893	Austell	GA		07/22/2021	3.000	300,560		333,956
R2004956337	Snellville	GA		07/22/2021	3.000	263,417		292,686
R2004956113	Locust Grove	GA		07/22/2021	3.000	276,017		306,686
R2004956338	Snellville	GA		07/22/2021	3.000	244,478		271,643
R2004956081	Lithonia	GA		07/22/2021	3.000	243,561		270,624
R2004955891	Austell	GA		07/22/2021	3.000	261,484		290,538
R2004955791	Murfreesboro	TN		07/22/2021	3.000	346,176		384,641
R2004955537	Fort Worth	TX		07/22/2021	3.000	240,543		267,271
R2004955864	Spring Hill	TN		07/22/2021	3.000	349,581		388,424
R2004955978	Decatur	GA		07/22/2021	3.000	234,663		260,737
R2004955757	La Vergne	TN		07/22/2021	3.000	335,401		372,668
R2004955802	Murfreesboro	TN		07/22/2021	3.000	288,926		321,029
R2004956370	Stone Mountain	GA		07/22/2021	3.000	237,262		263,625
R2004955812	Nashville	TN		07/22/2021	3.000	586,139		651,266
R2004955854	smyrna	TN		07/22/2021	3.000	306,814		340,905
R2004955638	Fort Worth	TX		07/22/2021	3.000	248,640		276,267
R2004956231	McDonough	GA		07/22/2021	3.000	231,818		257,576
R2004955540	Fort Worth	TX		07/22/2021	3.000	239,587		266,208
R2004955900	College Park	GA		07/22/2021	3.000	240,139		266,822
R2004955460	Anna	TX		07/22/2021	3.000	252,901		281,002
R2004956033	Hampton	GA		07/22/2021	3.000	260,217		289,131
R2004955661	Dallas	TX		07/22/2021	3.000	210,475		233,862
R2004955623	Arlington	TX		07/22/2021	3.000	250,850		278,723
R2004955727	La Vergne	TN		07/22/2021	3.000	315,747		350,831
R2004956249	McDonough	GA		07/22/2021	3.000	297,243		330,270
R2004955941	Covington	GA		07/22/2021	3.000	222,159		246,844
R2004956027	Hampton	GA		07/22/2021	3.000	305,135		339,039
R2004955845	Smyrna	TN		07/22/2021	3.000	292,795		325,328
R2004955644	Fort Worth	TX		07/22/2021	3.000	249,883		277,648
R2004956241	McDonough	GA		07/22/2021	3.000	198,534		220,594
R2004956114	Locust Grove	GA		07/22/2021	3.000	271,596		301,774
R2004956007	Grayson	GA		07/22/2021	3.000	324,637		360,708
R2004955963	Covington	GA		07/22/2021	3.000	182,081		202,313
R2004956140	Locust Grove	GA		07/22/2021	3.000	245,039		272,266
R2004955487	Balch Springs	TX		07/22/2021	3.000	205,101		227,891

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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
R2004955583	Fort Worth	TX		07/22/2021	3.000	198,261		220,291
R2004956086	Lithonia	GA		07/22/2021	3.000	221,874		246,527
R2004955839	Smyrna	TN		07/22/2021	3.000	381,122		423,470
R2004956235	McDonough	GA		07/22/2021	3.000	196,128		217,921
R2004955702	Goodlettsville	TN		07/22/2021	3.000	383,023		425,582
R2004955686	Antioch	TN		07/22/2021	3.000	306,934		341,038
R2004955599	Mansfield	TX		07/22/2021	3.000	227,956		253,285
R2004955939	Covington	GA		07/22/2021	3.000	231,858		257,621
R2004956147	Locust Grove	GA		07/22/2021	3.000	267,952		297,725
R2004956060	Lawrenceville	GA		07/22/2021	3.000	299,853		333,171
R2004956308	Riverdale	GA		07/22/2021	3.000	243,270		270,301
R2004956026	Hampton	GA		07/22/2021	3.000	304,812		338,680
R2004955568	Mesquite	TX		07/22/2021	3.000	220,253		244,726
R2004955995	Ellenwood	GA		07/22/2021	3.000	230,026		255,585
R2004956184	Hampton	GA		07/22/2021	3.000	215,127		239,030
R2004956035	Jonesboro	GA		07/22/2021	3.000	200,900		223,223
R2004955965	Covington	GA		07/22/2021	3.000	269,588		299,543
R2004955925	Conyers	GA		07/22/2021	3.000	206,730		229,701
R2004956099	Lithonia	GA		07/22/2021	3.000	220,379		244,866
R2004956119	Locust Grove	GA		07/22/2021	3.000	275,267		305,853
R2004955584	Arlington	TX		07/22/2021	3.000	260,566		289,518
R2004955524	Mesquite	TX		07/22/2021	3.000	274,511		305,013
R2004956344	Stockbridge	GA		07/22/2021	3.000	175,670		195,189
R2004955607	Arlington	TX		07/22/2021	3.000	252,662		280,736
R2004955943	Covington	GA		07/22/2021	3.000	226,248		251,387
R2004956361	Stone Mountain	GA		07/22/2021	3.000	266,606		296,229
R2004955840	Smyrna	TN		07/22/2021	3.000	361,213		401,348
R2004955784	Murfreesboro	TN		07/22/2021	3.000	313,181		347,979
R2004955587	Mesquite	TX		07/22/2021	3.000	244,000		271,112
R2004955558	Rowlett	TX		07/22/2021	3.000	293,256		325,841
R2004955945	Covington	GA		07/22/2021	3.000	223,307		248,119
R2004955708	Hendersonville	TN		07/22/2021	3.000	330,397		367,108
R2004955705	Hendersonville	TN		07/22/2021	3.000	298,463		331,626
R2004956349	Stockbridge	GA		07/22/2021	3.000	210,556		233,952
R2004956236	McDonough	GA		07/22/2021	3.000	206,706		229,674
R2004956317	Snellville	GA		07/22/2021	3.000	309,147		343,497
R2004955809	Nashville	TN		07/22/2021	3.000	246,304		273,672
R2004955800	Murfreesboro	TN		07/22/2021	3.000	385,766		428,629
R2004956139	Locust Grove	GA		07/22/2021	3.000	247,552		275,058
R2004956048	Jonesboro	GA		07/22/2021	3.000	228,024		253,360
R2004955600	Rowlett	TX		07/22/2021	3.000	280,103		311,226
R2004955478	Burleson	TX		07/22/2021	3.000	238,026		264,474
R2004956185	Hampton	GA		07/22/2021	3.000	214,434		238,260
R2004955770	Mount Juliet	TN		07/22/2021	3.000	357,234		396,927
R2004955983	Douglasville	GA		07/22/2021	3.000	233,228		259,143
R2004955454	Dallas	TX		07/22/2021	3.000	192,420		213,801
R2004956021	Hampton	GA		07/22/2021	3.000	303,070		336,745
R2004956167	Locust Grove	GA		07/22/2021	3.000	270,660		300,734
R2004955522	Irving	TX		07/22/2021	3.000	277,577		308,419
R2004955808	Nashville	TN		07/22/2021	3.000	336,470		373,856
R2004956250	McDonough	GA		07/22/2021	3.000	177,290		196,989
R2004955677	Antioch	TN		07/22/2021	3.000	359,425		399,362
R2004956199	Marietta	GA		07/22/2021	3.000	392,247		435,831
R2004955774	Murfreesboro	TN		07/22/2021	3.000	473,966		526,630
R2004955697	Gallatin	TN		07/22/2021	3.000	232,195		257,995
R2004955957	Covington	GA		07/22/2021	3.000	153,422		170,469
R2004955715	Hermitage	TN		07/22/2021	3.000	374,453		416,060
R2004956084	Lithonia	GA		07/22/2021	3.000	228,764		254,183
R2004956315	Snellville	GA		07/22/2021	3.000	296,625		329,584
R2004955883	Atlanta	GA		07/22/2021	3.000	210,384		233,761
R2004956288	Powder Springs	GA		07/22/2021	3.000	193,558		215,065
R2004956186	Hampton	GA		07/22/2021	3.000	217,444		241,605
R2004956047	Jonesboro	GA		07/22/2021	3.000	241,932		268,814
R2004955841	Smyrna	TN		07/22/2021	3.000	280,641		311,824
R2004956218	McDonough	GA		07/22/2021	3.000	200,233		222,482

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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
R2004956291	Powder Springs	GA		07/22/2021	3.000	240,733		267,482
R2004955729	La Vergne	TN		07/22/2021	3.000	272,521		302,802
R2004956170	Loganville	GA		07/22/2021	3.000	257,514		286,127
R2004955552	Waxahachie	TX		07/22/2021	3.000	285,567		317,297
R2004955860	Spring Hill	TN		07/22/2021	3.000	240,991		267,768
R2004955467	Mesquite	TX		07/22/2021	3.000	234,342		260,380
R2004956104	Locust Grove	GA		07/22/2021	3.000	241,574		268,416
R2004955664	Goodlettsville	TN		07/22/2021	3.000	400,575		445,084
R2004955509	Terrell	TX		07/22/2021	3.000	234,891		260,991
R2004955928	Covington	GA		07/22/2021	3.000	228,946		254,385
R2004956204	McDonough	GA		07/22/2021	3.000	228,825		254,250
R2004955538	Fort Worth	TX		07/22/2021	3.000	241,299		268,110
R2004956098	Lithonia	GA		07/22/2021	3.000	214,121		237,913
R2004955832	Nashville	TN		07/22/2021	3.000	465,588		517,321
R2004955645	Mansfield	TX		07/22/2021	3.000	268,098		297,887
R2004955643	Fort Worth	TX		07/22/2021	3.000	246,888		274,321
R2004955888	Austell	GA		07/22/2021	3.000	225,667		250,742
R2004955710	Hendersonville	TN		07/22/2021	3.000	342,370		380,412
R2004955749	La Vergne	TN		07/22/2021	3.000	297,804		330,894
R2004955597	Waxahachie	TX		07/22/2021	3.000	248,616		276,241
R2004955994	Ellenwood	GA		07/22/2021	3.000	184,122		204,581
R2004956055	Lawrenceville	GA		07/22/2021	3.000	328,803		365,337
R2004956376	Union City	GA		07/22/2021	3.000	211,784		235,316
R2004956000	Fairburn	GA		07/22/2021	3.000	227,660		252,956
R2004956173	Loganville	GA		07/22/2021	3.000	337,410		374,901
R2004955550	Duncanville	TX		07/22/2021	3.000	232,014		257,794
R2004956332	Snellville	GA		07/22/2021	3.000	263,529		292,810
R2004955494	Fort Worth	TX		07/22/2021	3.000	182,341		202,602
R2004956334	Snellville	GA		07/22/2021	3.000	297,455		330,506
R2004955918	Conyers	GA		07/22/2021	3.000	226,142		251,269
R2004955534	Waxahachie	TX		07/22/2021	3.000	285,474		317,194
R2004955544	Arlington	TX		07/22/2021	3.000	253,521		281,691
R2004956232	McDonough	GA		07/22/2021	3.000	199,224		221,361
R2004955484	Burleson	TX		07/22/2021	3.000	261,973		291,082
R2004955532	Dallas	TX		07/22/2021	3.000	254,299		282,555
R2004956083	Lithonia	GA		07/22/2021	3.000	228,253		253,615
R2004955873	Kennesaw	GA		07/22/2021	3.000	321,228		356,921
R2004955545	Fort Worth	TX		07/22/2021	3.000	239,306		265,896
R2004956226	McDonough	GA		07/22/2021	3.000	277,949		308,833
R2004956285	Palmetto	GA		07/22/2021	3.000	246,003		273,337
R2004955566	Everman	TX		07/22/2021	3.000	232,230		258,034
R2004955457	Fort Worth	TX		07/22/2021	3.000	222,285		246,984
R2004956281	Morrow	GA		07/22/2021	3.000	228,951		254,390
R2004955967	Covington	GA		07/22/2021	3.000	185,855		206,506
R2004956346	Stockbridge	GA		07/22/2021	3.000	243,781		270,868
R2004956034	Hampton	GA		07/22/2021	3.000	234,208		260,232
R2004956162	Locust Grove	GA		07/22/2021	3.000	288,009		320,010
R2004956324	Snellville	GA		07/22/2021	3.000	278,946		309,940
R2004955822	Nashville	TN		07/22/2021	3.000	374,398		415,998
R2004955748	La Vergne	TN		07/22/2021	3.000	308,573		342,859
R2004955626	Arlington	TX		07/22/2021	3.000	273,807		304,231
R2004955955	Covington	GA		07/22/2021	3.000	217,002		241,114
R2004956287	Powder Springs	GA		07/22/2021	3.000	264,506		293,896
R2004955882	Atlanta	GA		07/22/2021	3.000	245,898		273,220
R2004955833	Nashville	TN		07/22/2021	3.000	444,773		494,193
R2004956215	McDonough	GA		07/22/2021	3.000	285,196		316,885
R2004956192	Mableton	GA		07/22/2021	3.000	206,919		229,910
R2004955660	Dallas	TX		07/22/2021	3.000	212,618		236,243
R2004955505	Ennis	TX		07/22/2021	3.000	233,982		259,981
R2004956246	McDonough	GA		07/22/2021	3.000	197,693		219,659
R2004955801	Murfreesboro	TN		07/22/2021	3.000	425,353		472,615
R2004956118	Locust Grove	GA		07/22/2021	3.000	281,053		312,282
R2004955672	Antioch	TN		07/22/2021	3.000	323,978		359,976
R2004955723	Hermitage	TN		07/22/2021	3.000	251,518		279,465
R2004955831	Nashville	TN		07/22/2021	3.000	336,098		373,443

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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
R2004956049	Lawrenceville	GA		07/22/2021	3.000	332,423		369,359
R2004955459	Dallas	TX		07/22/2021	3.000	182,444		202,716
R2004956195	Marietta	GA		07/22/2021	3.000	283,213		314,682
R2004955511	Waxahachie	TX		07/22/2021	3.000	308,287		342,542
R2004956003	Fairburn	GA		07/22/2021	3.000	263,334		292,594
R2004956071	Lithonia	GA		07/22/2021	3.000	218,859		243,177
R2004956262	McDonough	GA		07/22/2021	3.000	285,879		317,644
R2004955958	Covington	GA		07/22/2021	3.000	153,711		170,791
R2004955857	Spring Hill	TN		07/22/2021	3.000	395,783		439,759
R2004956357	Stockbridge	GA		07/22/2021	3.000	218,997		243,330
R2004956233	McDonough	GA		07/22/2021	3.000	208,706		231,896
R2004956025	Hampton	GA		07/22/2021	3.000	302,752		336,392
R2004956196	Marietta	GA		07/22/2021	3.000	239,459		266,066
R2004956109	Locust Grove	GA		07/22/2021	3.000	267,932		297,703
R2004956351	Stockbridge	GA		07/22/2021	3.000	188,343		209,270
R2004956023	Hampton	GA		07/22/2021	3.000	305,188		339,098
R2004955745	La Vergne	TN		07/22/2021	3.000	301,211		334,679
R2004955603	Waxahachie	TX		07/22/2021	3.000	251,066		278,963
R2004956145	Locust Grove	GA		07/22/2021	3.000	269,024		298,916
R2004956019	Hampton	GA		07/22/2021	3.000	302,380		335,978
R2004955956	Covington	GA		07/22/2021	3.000	153,731		170,813
R2004956280	Morrow	GA		07/22/2021	3.000	228,531		253,924
R2004956150	Locust Grove	GA		07/22/2021	3.000	270,605		300,673
R2004956211	McDonough	GA		07/22/2021	3.000	280,308		311,454
R2004955700	Goodlettsville	TN		07/22/2021	3.000	419,513		466,126
R2004955919	Conyers	GA		07/22/2021	3.000	260,221		289,135
R2004955675	Winston	GA		07/22/2021	3.000	319,031		281,607
R2004955968	Covington	GA		07/22/2021	3.000	289,826		322,029
R2004955649	Fort Worth	TX		07/22/2021	3.000	247,595		275,106
R2004955698	Goodlettsville	TN		07/22/2021	3.000	245,336		272,596
R2004956335	Snellville	GA		07/22/2021	3.000	233,707		259,675
R2004955490	Rockwall	TX		07/22/2021	3.000	297,337		330,375
R2004955734	La Vergne	TN		07/22/2021	3.000	302,157		335,731
R2004955546	Fort Worth	TX		07/22/2021	3.000	227,037		252,264
R2004956360	Stone Mountain	GA		07/22/2021	3.000	218,385		242,651
R2004955759	La Vergne	TN		07/22/2021	3.000	334,482		371,647
R2004956384	Winston	GA		07/22/2021	3.000	253,446		281,607
R2004955896	Buford	GA		07/22/2021	3.000	296,668		329,632
R2004955815	Nashville	TN		07/22/2021	3.000	295,326		328,141
R2004956138	Locust Grove	GA		07/22/2021	3.000	244,015		271,128
R2004956237	McDonough	GA		07/22/2021	3.000	205,151		227,946
R2004955681	Antioch	TN		07/22/2021	3.000	329,247		365,830
R2004955469	Desoto	TX		07/22/2021	3.000	227,501		252,779
R2004955964	Covington	GA		07/22/2021	3.000	264,060		293,400
R2004956041	Jonesboro	GA		07/22/2021	3.000	229,171		254,635
R2004956327	Snellville	GA		07/22/2021	3.000	245,277		272,531
R2004956264	McDonough	GA		07/22/2021	3.000	287,173		319,082
R2004955694	Gallatin	TN		07/22/2021	3.000	265,470		294,967
R2004955959	Covington	GA		07/22/2021	3.000	153,978		171,087
R2004956010	Hampton	GA		07/22/2021	3.000	202,541		225,046
R2004955868	Thompsons Station	TN		07/22/2021	3.000	389,200		432,445
R2004955853	Smyrna	TN		07/22/2021	3.000	308,395		342,662
R2004955497	Terrell	TX		07/22/2021	3.000	227,194		252,438
R2004955871	Whites Creek	TN		07/22/2021	3.000	261,629		290,699
R2004956100	Locust Grove	GA		07/22/2021	3.000	265,871		295,413
R2004956314	Snellville	GA		07/22/2021	3.000	255,429		283,810
R2004955516	Arlington	TX		07/22/2021	3.000	263,538		292,820
R2004956057	Lawrenceville	GA		07/22/2021	3.000	329,598		366,220
R2004955707	Hendersonville	TN		07/22/2021	3.000	394,903		438,782
R2004956050	Lawrenceville	GA		07/22/2021	3.000	337,110		374,567
R2004956259	McDonough	GA		07/22/2021	3.000	281,509		312,788
R2004955981	Decatur	GA		07/22/2021	3.000	218,646		242,941
R2004955699	Goodlettsville	TN		07/22/2021	3.000	319,032		354,481
R2004955858	Spring Hill	TN		07/22/2021	3.000	292,642		325,158
R2004956069	Lilburn	GA		07/22/2021	3.000	257,339		285,933

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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
R2004955653	Dallas	TX		07/22/2021	3.000	229,741		255,268
R2004956271	McDonough	GA		07/22/2021	3.000	270,648		300,721
R2004955666	Antioch	TN		07/22/2021	3.000	279,107		310,119
R2004955974	Dallas	GA		07/22/2021	3.000	291,243		323,604
R2004956230	McDonough	GA		07/22/2021	3.000	208,917		232,131
R2004955704	Hendersonville	TN		07/22/2021	3.000	311,194		345,772
R2004956278	McDonough	GA		07/22/2021	3.000	260,575		289,528
R2004956152	Locust Grove	GA		07/22/2021	3.000	274,886		305,429
R2004955595	Arlington	TX		07/22/2021	3.000	303,747		337,497
R2004955850	Smyrna	TN		07/22/2021	3.000	348,968		387,743
R2004955593	Rowlett	TX		07/22/2021	3.000	245,133		272,370
R2004956251	McDonough	GA		07/22/2021	3.000	281,467		312,742
R2004955472	Burleson	TX		07/22/2021	3.000	262,511		291,679
R2004956146	Locust Grove	GA		07/22/2021	3.000	277,918		308,798
R2004956359	Stockbridge	GA		07/22/2021	3.000	237,445		263,828
R2004956151	Locust Grove	GA		07/22/2021	3.000	259,894		288,772
R2004955889	Austell	GA		07/22/2021	3.000	215,671		239,635
R2004955997	Ellenwood	GA		07/22/2021	3.000	240,915		267,684
R2004955805	Murfreesboro	TN		07/22/2021	3.000	316,679		351,866
R2004956131	Locust Grove	GA		07/22/2021	3.000	232,738		258,598
R2004955786	Murfreesboro	TN		07/22/2021	3.000	306,052		340,058
R2004956305	Riverdale	GA		07/22/2021	3.000	250,784		278,649
R2004955977	Decatur	GA		07/22/2021	3.000	213,905		237,673
R2004955879	Atlanta	GA		07/22/2021	3.000	243,730		270,812
R2004955937	Covington	GA		07/22/2021	3.000	230,914		256,572
R2004956301	Rex	GA		07/22/2021	3.000	215,066		238,963
R2004956367	Stone Mountain	GA		07/22/2021	3.000	238,773		265,304
R2004955867	Spring Hill	TN		07/22/2021	3.000	271,660		301,845
R2004955760	La Vergne	TN		07/22/2021	3.000	325,569		361,744
R2004956229	McDonough	GA		07/22/2021	3.000	284,034		315,594
R2004955953	Covington	GA		07/22/2021	3.000	179,249		199,166
R2004955881	Atlanta	GA		07/22/2021	3.000	195,049		216,722
R2004955921	Conyers	GA		07/22/2021	3.000	300,256		333,618
R2004955465	Carrollton	TX		07/22/2021	3.000	320,832		356,480
R2004956273	McDonough	GA		07/22/2021	3.000	232,050		257,834
R2004955912	Conyers	GA		07/22/2021	3.000	173,908		193,232
R2004955794	Murfreesboro	TN		07/22/2021	3.000	259,058		287,843
R2004955479	Terrell	TX		07/22/2021	3.000	229,452		254,947
R2004956078	Lithonia	GA		07/22/2021	3.000	241,406		268,229
R2004956323	Snellville	GA		07/22/2021	3.000	259,062		287,847
R2004955680	Antioch	TN		07/22/2021	3.000	362,547		402,830
R2004955483	Burleson	TX		07/22/2021	3.000	261,374		290,416
R2004955549	Mansfield	TX		07/22/2021	3.000	259,359		288,177
R2004955561	Rockwall	TX		07/22/2021	3.000	268,831		298,702
R2004956194	Marietta	GA		07/22/2021	3.000	350,894		389,883
R2004956013	Hampton	GA		07/22/2021	3.000	304,308		338,120
R2004956153	Locust Grove	GA		07/22/2021	3.000	266,957		296,619
R2004956188	Hampton	GA		07/22/2021	3.000	214,329		238,144
R2004955972	Dacula	GA		07/22/2021	3.000	310,253		344,726
R2004955662	Dallas	TX		07/22/2021	3.000	258,615		287,351
R2004956330	Snellville	GA		07/22/2021	3.000	209,582		232,869
R2004956295	Powder Springs	GA		07/22/2021	3.000	311,808		346,454
R2004955528	Dallas	TX		07/22/2021	3.000	265,764		295,294
R2004955772	Mt. Juliet	TN		07/22/2021	3.000	333,543		370,604
R2004955795	Murfreesboro	TN		07/22/2021	3.000	310,198		344,665
R2004956296	Powder Springs	GA		07/22/2021	3.000	244,976		272,196
R2004956159	Locust Grove	GA		07/22/2021	3.000	269,620		299,578
R2004956101	Locust Grove	GA		07/22/2021	3.000	270,108		300,120
R2004955971	Dacula	GA		07/22/2021	3.000	283,774		315,305
R2004956032	Hampton	GA		07/22/2021	3.000	304,820		338,689
R2004955993	Douglasville	GA		07/22/2021	3.000	198,961		221,068
R2004956240	McDonough	GA		07/22/2021	3.000	323,815		359,795
R2004956189	Mableton	GA		07/22/2021	3.000	355,734		395,260
R2004956103	Locust Grove	GA		07/22/2021	3.000	265,712		295,236
R2004955846	Smyrna	TN		07/22/2021	3.000	372,034		413,372

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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
R2004956087	Lithonia	GA		07/22/2021	3.000	210,912		234,347
R2004956255	McDonough	GA		07/22/2021	3.000	298,838		332,043
R2004956377	Union City	GA		07/22/2021	3.000	194,334		215,927
R2004956136	Locust Grove	GA		07/22/2021	3.000	242,799		269,777
R2004956221	McDonough	GA		07/22/2021	3.000	216,619		240,688
R2004956316	Snellville	GA		07/22/2021	3.000	268,152		297,947
R2004956120	Locust Grove	GA		07/22/2021	3.000	279,584		310,649
R2004955646	Fort Worth	TX		07/22/2021	3.000	248,058		275,621
R2004955820	Nashville	TN		07/22/2021	3.000	293,791		326,435
R2004956004	Fairburn	GA		07/22/2021	3.000	265,010		294,456
R2004955676	Antioch	TN		07/22/2021	3.000	331,936		368,818
R2004955838	Old Hickory	TN		07/22/2021	3.000	310,829		345,366
R2004956011	Hampton	GA		07/22/2021	3.000	199,649		221,833
R2004955655	Dallas	TX		07/22/2021	3.000	194,709		216,344
R2004955504	Mesquite	TX		07/22/2021	3.000	250,290		278,101
R2004956311	Riverdale	GA		07/22/2021	3.000	210,374		233,749
R2004956340	Conyers	GA		07/22/2021	3.000	237,845		273,455
R2004955975	Dallas	GA		07/22/2021	3.000	292,167		324,630
R2004955897	College Park	GA		07/22/2021	3.000	234,233		260,259
R2004956293	Powder Springs	GA		07/22/2021	3.000	298,770		331,967
R2004955612	Forest Hill	TX		07/22/2021	3.000	198,274		220,305
R2004955658	Dallas	TX		07/22/2021	3.000	187,599		208,444
R2004955949	Covington	GA		07/22/2021	3.000	201,825		224,250
R2004955529	Mesquite	TX		07/22/2021	3.000	296,430		329,367
R2004956336	Snellville	GA		07/22/2021	3.000	248,320		275,912
R2004956097	Lithonia	GA		07/22/2021	3.000	244,267		271,408
R2004956318	Snellville	GA		07/22/2021	3.000	262,342		291,492
R2004956045	Jonesboro	GA		07/22/2021	3.000	216,035		240,039
R2004956002	Fairburn	GA		07/22/2021	3.000	271,440		301,601
R2004956261	McDonough	GA		07/22/2021	3.000	288,213		320,237
R2004955578	Ft Worth	TX		07/22/2021	3.000	255,536		283,929
R2004955703	Goodlettsville	TN		07/22/2021	3.000	306,300		340,334
R2004956056	Lawrenceville	GA		07/22/2021	3.000	336,290		373,656
R2004956382	Villa Rica	GA		07/22/2021	3.000	246,879		274,311
R2004955468	Mesquite	TX		07/22/2021	3.000	193,248		214,720
R2004955520	Dallas	TX		07/22/2021	3.000	220,744		245,272
R2004955624	Arlington	TX		07/22/2021	3.000	258,208		286,898
R2004955629	Arlington	TX		07/22/2021	3.000	275,144		305,716
R2004956142	Locust Grove	GA		07/22/2021	3.000	257,584		286,205
R2004955781	Murfreesboro	TN		07/22/2021	3.000	285,024		316,694
R2004955910	Conyers	GA		07/22/2021	3.000	218,514		242,794
R2004956085	Lithonia	GA		07/22/2021	3.000	228,834		254,261
R2004955647	Fort Worth	TX		07/22/2021	3.000	250,647		278,497
R2004955776	Murfreesboro	TN		07/22/2021	3.000	292,886		325,429
R2004956276	McDonough	GA		07/22/2021	3.000	205,209		228,010
R2004956127	Locust Grove	GA		07/22/2021	3.000	242,803		269,782
R2004955984	Douglasville	GA		07/22/2021	3.000	237,121		263,468
R2004956289	Powder Springs	GA		07/22/2021	3.000	265,005		294,451
R2004955488	Dallas	TX		07/22/2021	3.000	209,730		233,034
R2004955485	Balch Springs	TX		07/22/2021	3.000	205,845		228,717
R2004956091	Lithonia	GA		07/22/2021	3.000	222,735		247,484
R2004956168	Locust Grove	GA		07/22/2021	3.000	286,989		318,877
R2004955907	Conyers	GA		07/22/2021	3.000	222,206		246,896
R2004955637	Fort Worth	TX		07/22/2021	3.000	246,792		274,214
R2004955493	Mesquite	TX		07/22/2021	3.000	301,970		335,523
R2004956260	McDonough	GA		07/22/2021	3.000	289,092		321,214
R2004956123	Locust Grove	GA		07/22/2021	3.000	280,719		311,910
R2004955576	Fort Worth	TX		07/22/2021	3.000	267,640		297,378
R2004956302	Rex	GA		07/22/2021	3.000	202,312		224,792
R2004956329	Snellville	GA		07/22/2021	3.000	234,447		260,497
R2004955828	Nashville	TN		07/22/2021	3.000	258,677		287,419
R2004956130	Locust Grove	GA		07/22/2021	3.000	245,920		273,245
R2004956348	Stockbridge	GA		07/22/2021	3.000	217,497		241,664
R2004955560	Fort Worth	TX		07/22/2021	3.000	221,026		245,585
R2004956283	Oxford	GA		07/22/2021	3.000	198,512		220,569

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
R2004956212	McDonough	GA		07/22/2021	3.000	215,917		239,908
R2004955717	Hermitage	TN		07/22/2021	3.000	312,845		347,606
R2004956200	Marietta	GA		07/22/2021	3.000	317,104		352,338
R2004955810	Nashville	TN		07/22/2021	3.000	416,953		463,282
R2004955927	Covington	GA		07/22/2021	3.000	211,151		234,613
R2004955594	Waxahachie	TX		07/22/2021	3.000	254,585		282,873
R2004955732	La Vergne	TN		07/22/2021	3.000	295,335		328,151
R2004956227	McDonough	GA		07/22/2021	3.000	283,652		315,169
R2004955609	Mansfield	TX		07/22/2021	3.000	263,748		293,054
R2004956298	Powder Springs	GA		07/22/2021	3.000	275,884		306,538
R2004955500	Forney	TX		07/22/2021	3.000	234,157		260,175
R2004956067	Lawrenceville	GA		07/22/2021	3.000	328,673		365,193
R2004955692	Franklin	TN		07/22/2021	3.000	417,475		463,862
R2004956216	McDonough	GA		07/22/2021	3.000	283,133		314,593
R2004955842	Smyrna	TN		07/22/2021	3.000	263,970		293,301
R2004955639	Fort Worth	TX		07/22/2021	3.000	248,994		276,661
R2004955951	Covington	GA		07/22/2021	3.000	179,559		199,510
R2004955986	Douglasville	GA		07/22/2021	3.000	226,211		251,346
R2004956270	McDonough	GA		07/22/2021	3.000	289,579		321,755
R2004955602	Waxahachie	TX		07/22/2021	3.000	259,566		288,407
R2004955519	Mesquite	TX		07/22/2021	3.000	227,493		252,771
R2004955515	Arlington	TX		07/22/2021	3.000	255,214		283,572
R2004956354	Stockbridge	GA		07/22/2021	3.000	286,279		318,088
R2004955915	Conyers	GA		07/22/2021	3.000	186,883		207,648
R2004956206	McDonough	GA		07/22/2021	3.000	278,606		309,563
R2004956018	Hampton	GA		07/22/2021	3.000	304,113		337,904
R2004955789	Murfreesboro	TN		07/22/2021	3.000	272,871		303,190
R2004955648	Fort Worth	TX		07/22/2021	3.000	249,581		277,313
R2004955878	Atlanta	GA		07/22/2021	3.000	269,244		299,161
R2004956257	McDonough	GA		07/22/2021	3.000	190,266		211,407
R2004955818	Nashville	TN		07/22/2021	3.000	238,024		264,472
R2004955758	La Vergne	TN		07/22/2021	3.000	328,222		364,692
R2004955899	College Park	GA		07/22/2021	3.000	266,384		295,983
R2004956128	Locust Grove	GA		07/22/2021	3.000	376,263		418,071
R2004956106	Locust Grove	GA		07/22/2021	3.000	272,785		303,095
R2004956353	Stockbridge	GA		07/22/2021	3.000	245,661		272,957
R2004956266	McDonough	GA		07/22/2021	3.000	286,323		318,137
R2004955835	Old Hickory	TN		07/22/2021	3.000	375,837		417,597
R2004955892	Austell	GA		07/22/2021	3.000	234,444		260,494
R2004955458	Dallas	TX		07/22/2021	3.000	208,687		231,875
R2004956202	Marietta	GA		07/22/2021	3.000	285,641		317,379
R2004956379	Union City	GA		07/22/2021	3.000	249,845		277,606
R2004956286	Peachtree City	GA		07/22/2021	3.000	300,362		333,736
R2004955950	Covington	GA		07/22/2021	3.000	179,638		199,598
R2004955683	Antioch	TN		07/22/2021	3.000	322,155		354,479
R2004955793	Murfreesboro	TN		07/22/2021	3.000	335,699		372,999
R2004955573	Arlington	TX		07/22/2021	3.000	306,620		340,689
R2004955471	Terrell	TX		07/22/2021	3.000	215,582		239,536
R2004955821	Nashville	TN		07/22/2021	3.000	303,938		337,709
R2004955641	Fort Worth	TX		07/22/2021	3.000	247,733		275,259
R2004955870	White House	TN		07/22/2021	3.000	450,788		500,876
R2004956141	Locust Grove	GA		07/22/2021	3.000	262,452		291,614
R2004955844	Smyrna	TN		07/22/2021	3.000	387,336		430,374
R2004956107	Locust Grove	GA		07/22/2021	3.000	284,316		315,907
R2004955518	Mesquite	TX		07/22/2021	3.000	226,312		251,458
R2004955806	Murfreesboro	TN		07/22/2021	3.000	348,253		386,948
R2004955622	Arlington	TX		07/22/2021	3.000	259,808		288,676
R2004955678	Antioch	TN		07/22/2021	3.000	315,783		350,871
R2004956132	Locust Grove	GA		07/22/2021	3.000	244,513		271,682
R2004956183	Hampton	GA		07/22/2021	3.000	215,147		239,053
R2004955933	Covington	GA		07/22/2021	3.000	245,215		272,462
R2004955825	Nashville	TN		07/22/2021	3.000	269,208		299,120
R2004955926	Covington	GA		07/22/2021	3.000	167,329		185,922
R2004955769	Madison	TN		07/22/2021	3.000	279,061		310,068
R2004955765	Madison	TN		07/22/2021	3.000	307,829		342,033

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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
R2004955601	Dallas	TX		07/22/2021	3.000	272,404		302,672
R2004956066	Lawrenceville	GA		07/22/2021	3.000	337,159		374,622
R2004955548	Waxahachie	TX		07/22/2021	3.000	288,306		320,341
R2004956207	McDonough	GA		07/22/2021	3.000	274,876		305,418
R2004955481	Terrell	TX		07/22/2021	3.000	228,281		253,646
R2004955579	Arlington	TX		07/22/2021	3.000	254,831		283,146
R2004956242	McDonough	GA		07/22/2021	3.000	211,023		234,470
R2004956030	Hampton	GA		07/22/2021	3.000	303,548		337,276
R2004955592	Waxahachie	TX		07/22/2021	3.000	249,554		277,283
R2004955551	Dallas	TX		07/22/2021	3.000	247,626		275,141
R2004956112	Locust Grove	GA		07/22/2021	3.000	275,368		305,965
R2004955852	Smyrna	TN		07/22/2021	3.000	291,808		324,232
R2004955782	Murfreesboro	TN		07/22/2021	3.000	480,025		533,362
R2004955973	Dacula	GA		07/22/2021	3.000	298,011		331,124
R2004956122	Locust Grove	GA		07/22/2021	3.000	247,465		274,962
R2004955834	Nashville	TN		07/22/2021	3.000	521,578		579,532
R2004955696	Gallatin	TN		07/22/2021	3.000	237,676		264,085
R2004956290	Powder Springs	GA		07/22/2021	3.000	235,695		261,884
R2004955486	Balch Springs	TX		07/22/2021	3.000	210,180		233,534
R2004956356	Stockbridge	GA		07/22/2021	3.000	192,231		213,590
R2004955719	Hermitage	TN		07/22/2021	3.000	279,900		311,000
R2004955783	Murfreesboro	TN		07/22/2021	3.000	312,854		347,616
R2004956133	Locust Grove	GA		07/22/2021	3.000	245,708		273,009
R2004956073	Lithonia	GA		07/22/2021	3.000	245,960		273,289
R2004955616	Fort Worth	TX		07/22/2021	3.000	209,826		233,140
R2004955634	Fort Worth	TX		07/22/2021	3.000	246,921		274,357
R2004955474	Ennis	TX		07/22/2021	3.000	254,709		283,011
R2004956339	Snellville	GA		07/22/2021	3.000	298,906		332,118
R2004956148	Locust Grove	GA		07/22/2021	3.000	273,382		303,758
R2004955618	Fort Worth	TX		07/22/2021	3.000	226,517		251,686
R2004955778	Murfreesboro	TN		07/22/2021	3.000	315,687		350,764
R2004956079	Lithonia	GA		07/22/2021	3.000	241,480		268,312
R2004955693	Gallatin	TN		07/22/2021	3.000	268,164		297,961
R2004955726	La Vergne	TN		07/22/2021	3.000	297,605		330,673
R2004955572	Rockwall	TX		07/22/2021	3.000	216,054		240,061
R2004955473	Burleson	TX		07/22/2021	3.000	244,305		271,451
R2004955611	Mansfield	TX		07/22/2021	3.000	246,897		274,331
R2004955847	Smyrna	TN		07/22/2021	3.000	284,139		315,710
R2004955741	La Vergne	TN		07/22/2021	3.000	291,452		323,836
R2004956331	Snellville	GA		07/22/2021	3.000	218,595		242,884
R2004956182	Loganville	GA		07/22/2021	3.000	291,970		324,412
R2004956088	Lithonia	GA		07/22/2021	3.000	221,823		246,471
R2004955756	La Vergne	TN		07/22/2021	3.000	310,389		344,877
R2004955475	Burleson	TX		07/22/2021	3.000	254,257		282,508
R2004956328	Snellville	GA		07/22/2021	3.000	279,703		310,782
R2004956070	Lithia Springs	GA		07/22/2021	3.000	242,301		269,224
R2004955673	Antioch	TN		07/22/2021	3.000	292,484		324,983
R2004955461	Terrell	TX		07/22/2021	3.000	234,163		260,182
R2004955476	Mansfield	TX		07/22/2021	3.000	231,003		256,671
R2004956224	McDonough	GA		07/22/2021	3.000	225,626		250,696
R2004955767	Madison	TN		07/22/2021	3.000	296,309		329,233
R2004955797	Murfreesboro	TN		07/22/2021	3.000	322,459		358,288
R2004955826	Nashville	TN		07/22/2021	3.000	382,235		424,706
R2004955985	Douglasville	GA		07/22/2021	3.000	241,413		268,237
R2004955499	Waxahachie	TX		07/22/2021	3.000	354,136		393,485
R2004955533	Forney	TX		07/22/2021	3.000	270,132		300,147
R2004955615	Arlington	TX		07/22/2021	3.000	283,925		315,473
R2004955590	Waxahachie	TX		07/22/2021	3.000	227,889		253,211
R2004955562	Grand Prairie	TX		07/22/2021	3.000	174,108		193,454
R2004956082	Lithonia	GA		07/22/2021	3.000	228,532		253,925
R2004956077	Lithonia	GA		07/22/2021	3.000	247,086		274,541
R2004955903	Conyers	GA		07/22/2021	3.000	210,014		233,349
R2004955513	Arlington	TX		07/22/2021	3.000	288,846		320,941
R2004955982	Douglasville	GA		07/22/2021	3.000	201,882		224,314
R2004955636	Fort Worth	TX		07/22/2021	3.000	248,213		275,793

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
R2004955865	Spring Hill	TN		07/22/2021	3.000	366,375		407,084
R2004955880	Atlanta	GA		07/22/2021	3.000	233,345		259,273
R2004955836	Old Hickory	TN		07/22/2021	3.000	297,815		330,906
R2004955830	Nashville	TN		07/22/2021	3.000	405,638		450,710
R2004955901	College Park	GA		07/22/2021	3.000	251,498		279,443
R2004956054	Lawrenceville	GA		07/22/2021	3.000	293,140		325,712
R2004956020	Hampton	GA		07/22/2021	3.000	234,505		260,562
R2004955657	Arlington	TX		07/22/2021	3.000	257,853		286,504
R2004956210	McDonough	GA		07/22/2021	3.000	282,438		313,821
R2004955495	Terrell	TX		07/22/2021	3.000	236,659		262,955
R2004956129	Locust Grove	GA		07/22/2021	3.000	237,421		263,802
R2004955877	Atlanta	GA		07/22/2021	3.000	223,623		248,470
R2004955799	Murfreesboro	TN		07/22/2021	3.000	363,724		404,138
R2004955721	Hermitage	TN		07/22/2021	3.000	400,293		444,771
R2004956355	Stockbridge	GA		07/22/2021	3.000	227,653		252,948
R2004955731	La Vergne	TN		07/22/2021	3.000	280,516		311,685
R2004955733	La Vergne	TN		07/22/2021	3.000	295,219		328,022
R2004955811	Nashville	TN		07/22/2021	3.000	340,677		378,531
R2004956190	Mableton	GA		07/22/2021	3.000	193,597		215,108
R2004956172	Loganville	GA		07/22/2021	3.000	293,686		326,318
R2004956352	Stockbridge	GA		07/22/2021	3.000	182,562		202,847
R2004956180	Loganville	GA		07/22/2021	3.000	274,504		305,005
R2004955591	Waxahachie	TX		07/22/2021	3.000	253,907		282,119
R2004955608	Arlington	TX		07/22/2021	3.000	285,784		317,538
R2004955863	Spring Hill	TN		07/22/2021	3.000	395,073		438,971
R2004955740	La Vergne	TN		07/22/2021	3.000	296,897		329,886
R2004956108	Locust Grove	GA		07/22/2021	3.000	280,270		311,412
R2004956012	Hampton	GA		07/22/2021	3.000	200,984		223,316
R2004956294	Powder Springs	GA		07/22/2021	3.000	286,133		317,926
R2004955617	Dallas	TX		07/22/2021	3.000	276,146		306,829
R2004955753	La Vergne	TN		07/22/2021	3.000	324,689		360,766
R2004955848	Smyrna	TN		07/22/2021	3.000	389,932		433,258
R2004955575	Fort Worth	TX		07/22/2021	3.000	274,595		305,106
R2004955909	Conyers	GA		07/22/2021	3.000	234,750		260,834
R2004955630	Fort Worth	TX		07/22/2021	3.000	247,501		275,002
R2004955788	Murfreesboro	TN		07/22/2021	3.000	291,222		323,580
R2004955890	Austell	GA		07/22/2021	3.000	211,732		235,258
R2004955502	Forney	TX		07/22/2021	3.000	311,648		346,276
R2004955754	La Vergne	TN		07/22/2021	3.000	382,938		425,487
R2004956275	McDonough	GA		07/22/2021	3.000	346,338		384,821
R2004956342	Stockbridge	GA		07/22/2021	3.000	228,086		253,429
R2004956263	McDonough	GA		07/22/2021	3.000	286,327		318,142
R2004956238	McDonough	GA		07/22/2021	3.000	206,126		229,029
R2004955979	Decatur	GA		07/22/2021	3.000	242,382		269,314
R2004955569	Lake Worth	TX		07/22/2021	3.000	235,233		261,370
R2004955976	Decatur	GA		07/22/2021	3.000	204,454		227,172
R2004955580	Duncanville	TX		07/22/2021	3.000	207,666		230,741
R2004955999	Ellenwood	GA		07/22/2021	3.000	198,142		220,158
R2004955855	Smyrna	TN		07/22/2021	3.000	367,035		407,817
R2004955491	Duncanville	TX		07/22/2021	3.000	191,808		213,121
R2004956341	Stockbridge	GA		07/22/2021	3.000	226,113		251,237
R2004955946	Covington	GA		07/22/2021	3.000	190,063		211,182
R2004955989	Douglasville	GA		07/22/2021	3.000	210,919		234,355
R2004955961	Covington	GA		07/22/2021	3.000	154,283		171,426
R2004955464	Ennis	TX		07/22/2021	3.000	233,130		259,034
R2004956177	Loganville	GA		07/22/2021	3.000	331,005		367,784
R2004955917	Conyers	GA		07/22/2021	3.000	276,496		307,218
R2004955462	Arlington	TX		07/22/2021	3.000	255,477		283,864
R2004956015	Hampton	GA		07/22/2021	3.000	302,688		336,320
R2004956372	Temple	GA		07/22/2021	3.000	259,724		288,583
R2004955876	Atlanta	GA		07/22/2021	3.000	181,985		202,206
R2004955856	Smyrna	TN		07/22/2021	3.000	280,758		311,954
R2004955514	Aubrey	TX		07/22/2021	3.000	262,168		291,298
R2004955507	Ennis	TX		07/22/2021	3.000	256,585		285,095
R2004956312	Snellville	GA		07/22/2021	3.000	269,638		299,598

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
R2004955613	Fort Worth	TX		07/22/2021	3.000	259,443		288,271
R2004956124	Locust Grove	GA		07/22/2021	3.000	275,563		306,182
R2004955824	Nashville	TN		07/22/2021	3.000	288,943		321,048
R2004956368	Stone Mountain	GA		07/22/2021	3.000	223,605		248,451
R2004956381	Union City	GA		07/22/2021	3.000	251,293		279,215
R2004956378	Union City	GA		07/22/2021	3.000	205,569		228,411
R2004955667	Antioch	TN		07/22/2021	3.000	234,694		260,772
R2004956225	McDonough	GA		07/22/2021	3.000	227,933		253,259
R2004955589	Arlington	TX		07/22/2021	3.000	265,483		294,982
R2004955527	Fort Worth	TX		07/22/2021	3.000	207,027		230,031
R2004955577	Dallas	TX		07/22/2021	3.000	270,872		300,969
R2004956358	Stockbridge	GA		07/22/2021	3.000	264,759		294,177
R2004956256	McDonough	GA		07/22/2021	3.000	289,457		321,619
R2004955567	Forney	TX		07/22/2021	3.000	219,816		244,240
R2004955804	Murfreesboro	TN		07/22/2021	3.000	312,161		346,846
R2004956333	Snellville	GA		07/22/2021	3.000	333,466		370,518
R2004956313	Snellville	GA		07/22/2021	3.000	333,363		370,404
R2004956364	Stone Mountain	GA		07/22/2021	3.000	239,186		265,763
R2004955931	Covington	GA		07/22/2021	3.000	224,956		249,952
R2004955525	Dallas	TX		07/22/2021	3.000	192,173		213,526
R2004956102	Locust Grove	GA		07/22/2021	3.000	273,501		303,890
R2004956247	McDonough	GA		07/22/2021	3.000	219,194		243,549
R2004956322	Snellville	GA		07/22/2021	3.000	248,472		276,081
R2004956095	Lithonia	GA		07/22/2021	3.000	206,391		229,324
R2004955720	Hermitage	TN		07/22/2021	3.000	242,971		269,968
R2004956299	Powder Springs	GA		07/22/2021	3.000	207,826		230,918
R2004955816	Nashville	TN		07/22/2021	3.000	297,069		330,077
R2004955944	Covington	GA		07/22/2021	3.000	234,798		260,887
R2004956089	Lithonia	GA		07/22/2021	3.000	216,968		241,076
R2004955947	Covington	GA		07/22/2021	3.000	207,530		230,589
R2004956038	Jonesboro	GA		07/22/2021	3.000	223,461		248,290
R2004956197	Marietta	GA		07/22/2021	3.000	282,385		313,762
R2004955980	Decatur	GA		07/22/2021	3.000	241,073		267,859
R2004955869	Thompsons Station	TN		07/22/2021	3.000	396,817		440,908
R2004956304	Riverdale	GA		07/22/2021	3.000	221,427		246,030
R2004955559	Dallas	TX		07/22/2021	3.000	221,174		245,749
R2004956345	Stockbridge	GA		07/22/2021	3.000	234,776		260,863
R2004955780	Murfreesboro	TN		07/22/2021	3.000	268,698		298,554
R2004955635	Fort Worth	TX		07/22/2021	3.000	247,306		274,785
R2004956282	Norcross	GA		07/22/2021	3.000	267,571		297,302
R2004956269	McDonough	GA		07/22/2021	3.000	224,883		249,871
R2004956272	McDonough	GA		07/22/2021	3.000	191,749		213,055
R2004955716	Hermitage	TN		07/22/2021	3.000	401,293		445,882
R2004955621	Arlington	TX		07/22/2021	3.000	286,990		318,878
0399999. Mortgages in good standing - Residential mortgages-all other						355,810,296	3,972	451,246,096
0902542	CHARLESTON	SC		07/16/2021	3.750	2,050,000		3,530,000
0902543	HOMEWOOD	AL		07/26/2021	3.800	5,339,547		9,050,000
0902544	DALLAS	TX		09/08/2021	4.000	2,800,000		6,500,000
0902545	TUSTIN	CA		09/01/2021	3.500	2,000,000		8,640,000
0902546	HUNTINGTON BEACH	CA		09/14/2021	3.500	2,100,000		4,170,000
0902547	GLEN BURNIE	MD		09/23/2021	3.500	11,000,000		18,500,000
0902548	MILWAUKEE	WI		08/30/2021	3.000	9,300,000		16,400,000
9903E42	NEW YORK	NY		02/19/2020	3.660		20,549	17,366,136
990HOW1	SAN FRANCISCO	CA		07/09/2019	6.737		2,304,389	28,521,360
990LUM1	LOS ANGELES	CA		12/20/2019	4.500		773,494	26,441,036
9900CS1	LONG ISLAND CITY	NY		01/03/2020	4.809		302,847	30,425,963
990REN1	PHOENIX	AZ		08/01/2018	5.031		85,610	15,571,545
990THEA	LOS ANGELES	CA		11/25/2020	4.320		138,748	19,152,000
990USB1	LOS ANGELES	CA		09/15/2020	3.586		9,509	8,384,900
V029777	BENBOOK	TX		11/22/2019	4.500		84,841	18,699,706
V029854	CORPUS CHRISTI	TX		07/30/2019	4.950		49,979	20,382,937
V029874	DALLAS	TX		09/09/2019	4.450		920,206	27,760,656
V029881	DALLAS	TX		09/09/2019	4.450		158,333	19,132,344
V029900	INDIANAPOLIS	IN		11/06/2019	4.970		164,212	50,235,878

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
Loan Number	2 City	3 State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
V029922	STAFFORD	VA		12/12/2019	5.100		67,562	9,426,729
V029955	HOUSTON	TX		02/26/2020	4.450		351,339	10,824,670
V029961	LAUDERHILL	FL		02/27/2020	4.280		133,197	29,414,127
V029991	CHARLESTON	SC		11/04/2020	3.550		217,890	34,030,500
V029997	ST LOUIS	MO		12/03/2020	4.100		481,012	12,573,747
0599999. Mortgages in good standing - Commercial mortgages-all other						34,589,547	6,263,717	445,134,234
990SWAN	LAKE BUENA VISTA	FL		11/02/2018	6.294		1,396,095	99,622,500
0699999. Mortgages in good standing - Mezzanine Loans							1,396,095	99,622,500
0899999. Total Mortgages in good standing						466,378,483	10,967,741	1,166,183,161
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						466,378,483	10,967,741	1,166,183,161

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
							8	9	10	11	12	13					
Loan Number	2 City	3 State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest 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	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
P4200110158	Sacramento	CA		06/25/2020	07/15/2021	297,761		(51)			(51)		297,711	304,894		7,183	7,183
P1912016633	Lutz	FL		06/25/2020	07/15/2021	169,252		1			1		169,253	172,649		3,396	3,396
P4200211038	Peoria	AZ		06/25/2020	07/15/2021	343,370		2			2		343,371	349,885		6,514	6,514
P2001017282	Atlanta	GA		06/25/2020	08/13/2021	156,667		6			6		156,673	159,800		3,127	3,127
P2009020236	Covina	CA		12/16/2020	08/13/2021	1,008,743		(81)			(81)		1,008,662	972,734		(35,928)	(35,928)
P2001017274	Monroe	NC		06/25/2020	08/13/2021	205,446		7			7		205,453	209,604		4,151	4,151
P2009020353	Barrington	RI		01/29/2021	07/15/2021	201,137		(5)			(5)		201,131	190,750		(10,381)	(10,381)
P4200110015	Houston	TX		06/25/2020	08/13/2021	282,630		(531)			(531)		282,099	292,800		10,701	10,701
P2009020244	FLOWER MOUND	TX		12/16/2020	07/15/2021	712,100		(18)			(18)		712,082	675,689		(36,393)	(36,393)
P1911015919	Alhambra	CA		06/25/2020	09/15/2021	889,926		76			76		890,001	907,714		17,713	17,713
P2001017437	Pearland	TX		06/25/2020	07/15/2021	226,690		(81)			(81)		226,610	233,215		6,606	6,606
P2009020542	San Ramon	CA		02/24/2021	09/15/2021	753,266		(21)			(21)		753,246	744,000		(9,246)	(9,246)
P4200109952	Valparaiso	IN		06/25/2020	08/13/2021	95,052		(153)			(153)		94,899	98,282		3,383	3,383
P2009020499	REDDING	CT		02/09/2021	07/15/2021	573,723		(9)			(9)		573,714	557,161		(16,553)	(16,553)
P1912016866	Green Valley	AZ		06/25/2020	07/15/2021	114,551							114,552	116,736		2,184	2,184
P2009021547	Elmont	NY		06/29/2021	09/20/2021	349,080		(122)			(122)		348,958	328,937		(20,022)	(20,022)
P2009021626	Garfield	NJ		06/29/2021	09/15/2021	323,513		(103)			(103)		323,410	304,845		(18,565)	(18,565)
P2001017525	San Diego	CA		06/25/2020	07/15/2021	556,830		3			3		556,833	567,986		11,153	11,153
P2001802471	Santa Clarita	CA		06/25/2020	07/15/2021	499,928		3			3		499,931	509,913		9,982	9,982
P1911015945	Henderson	NV		06/25/2020	09/15/2021	173,024		14			14		173,037	176,492		3,454	3,454
P1912016405	McKinney	TX		06/25/2020	07/15/2021	144,221		1			1		144,221	147,104		2,883	2,883
P2009021434	North Miami	FL		05/28/2021	08/13/2021	407,220		(54)			(54)		407,166	383,342		(23,824)	(23,824)
P4200210619	Las Vegas	NV		06/25/2020	09/15/2021	674,132		55			55		674,187	687,625		13,438	13,438
P1911015966	Las Vegas	NV		06/25/2020	07/15/2021	129,738							129,738	132,355		2,617	2,617
P2009020233	Houston	TX		12/30/2020	07/15/2021	213,972		(3)			(3)		213,969	208,312		(5,657)	(5,657)
P2009020321	Big Bear Lake	CA		01/14/2021	07/15/2021	767,536		(10)			(10)		767,526	747,252		(20,274)	(20,274)
P2009021633	Rancho Cucamonga	CA		06/29/2021	09/20/2021	432,005		(1,341)			(1,341)		430,664	407,105		(23,560)	(23,560)
P1912016712	Waukegan	IL		06/25/2020	08/13/2021	113,622		(136)			(136)		113,486	117,065		3,579	3,579
P1912016721	San Jose	CA		06/25/2020	09/15/2021	830,888		(666)			(666)		830,223	851,006		20,783	20,783
P2009021366	Bethany Beach	DE		05/28/2021	08/13/2021	1,584,414		(215)			(215)		1,584,199	1,491,520		(92,679)	(92,679)
P2009020042	Scottsdale	AZ		12/16/2020	07/15/2021	682,571		(8)			(8)		682,563	664,382		(18,181)	(18,181)
P1911015907	Edmond	OK		06/25/2020	08/13/2021	407,459		14			14		407,473	415,145		7,672	7,672

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					
P4190706262	Riverview	FL		06/25/2020	07/15/2021	266,681		1			1		266,681	272,049		5,367	5,367
P2009020101	Rumson	NJ		12/18/2020	09/15/2021	408,270		(330)			(330)		407,939	392,451		(15,488)	(15,488)
P4200210641	St George	UT		06/25/2020	07/15/2021	404,388		(82)			(82)		404,305	414,482		10,176	10,176
P2009021331	Old Bridge	NJ		05/28/2021	09/20/2021	199,689		(59)			(59)		199,630	187,980		(11,650)	(11,650)
P2002017624	Santa Barbara	CA		06/25/2020	09/15/2021	904,649		68			68		904,717	922,800		18,083	18,083
P2009020242	IRVINE	CA		12/16/2020	07/15/2021	732,597		(242)			(242)		732,355	708,789		(23,565)	(23,565)
P2009021347	Clinton	CT		05/28/2021	09/20/2021	586,251		(1,619)			(1,619)		584,632	552,437		(32,196)	(32,196)
P2009020286	Rancho Cucamonga	CA		12/30/2020	09/15/2021	660,261		(147)			(147)		660,114	625,347		(34,766)	(34,766)
P4200109785	Charlotte	NC		06/25/2020	08/13/2021	590,291		25			25		590,316	602,225		11,909	11,909
P1910015124	Boynton Beach	FL		06/25/2020	08/13/2021	742,097		29			29		742,126	756,953		14,827	14,827
P2009020167	Los Angeles	CA		12/30/2020	09/15/2021	1,117,277		(55)			(55)		1,117,221	1,087,500		(29,721)	(29,721)
P2009020643	NAPLES	FL		03/26/2021	08/13/2021	391,889		(26)			(26)		391,862	380,564		(11,299)	(11,299)
P2009020406	Parkland	FL		01/29/2021	09/15/2021	747,832		(170)			(170)		747,662	709,205		(38,457)	(38,457)
P2009020427	PHILADELPHIA	PA		01/29/2021	09/15/2021	299,786		(70)			(70)		299,716	284,307		(15,409)	(15,409)
P2009020296	Yorba Linda	CA		12/30/2020	08/13/2021	636,995		(55)			(55)		636,940	603,139		(33,801)	(33,801)
P2009020279	Fontana	CA		12/30/2020	09/15/2021	573,728		(134)			(134)		573,594	543,413		(30,181)	(30,181)
P2001017182	Phoenix	AZ		06/25/2020	07/15/2021	331,085		1			1		331,086	337,734		6,648	6,648
P2009020494	KATY	TX		02/02/2021	07/15/2021	203,976		(2)			(2)		203,974	199,055		(4,919)	(4,919)
P1908013849	Los Angeles	CA		06/25/2020	09/15/2021	1,210,674		75			75		1,210,749	1,235,000		24,251	24,251
P2009020593	Henderson	NV		02/24/2021	07/15/2021	1,520,211		(23)			(23)		1,520,188	1,472,829		(47,359)	(47,359)
P2009020475	Galt	CA		01/27/2021	09/15/2021	485,245		(53)			(53)		485,192	472,384		(12,809)	(12,809)
P2009020482	CHARLOTTE	NC		01/27/2021	08/13/2021	970		(9)			(9)		961	961			
P2009020333	Key Largo	FL		01/14/2021	09/15/2021	1,102,464		(126)			(126)		1,102,338	1,073,312		(29,026)	(29,026)
P4200210835	Daufuskie Island	SC		06/25/2020	07/15/2021	1,417,624		61			61		1,417,685	1,445,000		27,315	27,315
P4200110377	North Las Vegas	NV		06/25/2020	07/15/2021	315,644		(64)			(64)		315,579	323,523		7,943	7,943
P1911015923	Alhambra	CA		06/25/2020	09/15/2021	842,454		72			72		842,526	859,287		16,761	16,761
P1912016729	Chandler	AZ		06/25/2020	09/15/2021	363,358		32			32		363,390	370,613		7,223	7,223
P4200109834	Richmond	TX		06/25/2020	09/15/2021	92,263		139			139		92,402	93,485		1,084	1,084
P2009020070	Brooklyn	NY		12/18/2020	09/15/2021	613,477		(112)			(112)		613,365	588,778		(24,585)	(24,585)
P2009020217	Kingsland	TX		12/30/2020	09/15/2021	1,034,327		(220)			(220)		1,034,106	985,633		(48,472)	(48,472)
P2001017316	Leander	TX		06/25/2020	09/15/2021	309,471		22			22		309,494	315,686		6,193	6,193
P2009020141	Pittsburg	CA		12/18/2020	09/15/2021	282,446		(595)			(595)		281,850	272,381		(9,469)	(9,469)
P2009020270	Pocatello	ID		12/30/2020	09/15/2021	637,086		(30)			(30)		637,056	603,523		(33,533)	(33,533)
P2009021399	Jersey City	NJ		05/28/2021	09/20/2021	615,417		(182)			(182)		615,235	579,333		(35,902)	(35,902)
P2009020113	Miami Beach	FL		12/18/2020	08/13/2021	819,488		(980)			(980)		818,507	790,287		(28,221)	(28,221)
P2001702367	Alsip	IL		06/25/2020	07/15/2021	261,193		(77)			(77)		261,116	268,289		7,174	7,174
P2002018015	Clarendon Hills	IL		06/25/2020	07/15/2021	584,005		3			3		584,008	595,607		11,599	11,599
P1912016281	Winfield	IL		06/25/2020	07/15/2021	267,760		1			1		267,761	273,110		5,349	5,349
P2009020188	Fort Pierce	FL		01/27/2021	07/15/2021	257,302		(4)			(4)		257,298	249,880		(7,417)	(7,417)
P2009021358	Campbell	CA		05/28/2021	09/20/2021	802,405		(2,062)			(2,062)		800,342	756,000		(44,342)	(44,342)
P2001017263	Los Angeles	CA		06/25/2020	09/15/2021	207,436		14			14		207,450	211,585		4,134	4,134
P2009020651	Bruce Township	MI		04/09/2021	07/15/2021	872,303		(12)			(12)		872,292	849,091		(23,200)	(23,200)
P2009021412	Venice	FL		05/28/2021	09/20/2021	142,780		(504)			(504)		142,275	134,585		(7,690)	(7,690)
P2001017434	Hackensack	NJ		06/25/2020	09/15/2021	369,402		26			26		369,428	376,828		7,400	7,400
P1911015921	Alhambra	CA		06/25/2020	09/15/2021	707,642		61			61		707,704	721,777		14,073	14,073
P2009020258	ATLANTA	GA		01/14/2021	09/15/2021	1,284,154		(151)			(151)		1,284,003	1,250,212		(33,791)	(33,791)
P2001017372	San Diego	CA		06/25/2020	09/15/2021	948,738		212			212		948,950	967,115		18,165	18,165
P2009020332	Dallas	TX		01/14/2021	08/13/2021	326,340		(19)			(19)		326,321	317,706		(8,615)	(8,615)
P4200110249	Encinitas	CA		06/25/2020	07/15/2021	641,665		(110)			(110)		641,555	657,180		15,625	15,625
P2009020273	San Jose	CA		12/30/2020	07/15/2021	577,913		(15)			(15)		577,898	547,363		(30,534)	(30,534)
P2009020284	Benicia	CA		12/30/2020	09/15/2021	470,046		(104)			(104)		469,942	445,187		(24,755)	(24,755)
P2008802564	Canyon Country	CA		08/14/2020	08/13/2021	602,990							602,990	602,990			
P2009020450	CORDOVA	TN		01/14/2021	08/13/2021	212,307		(11)			(11)		212,296	207,185		(5,111)	(5,111)
P2009020642	Manor	TX		03/26/2021	09/15/2021	174,740		(34)			(34)		174,705	168,878		(5,827)	(5,827)
P2009020457	Calabasas	CA		12/30/2020	09/15/2021	1,628,719		(596)			(596)		1,628,123	1,575,000		(53,123)	(53,123)
P2008802559	Carmel	CA		08/14/2020	07/15/2021	1,675,095							1,675,095	1,675,095			
P1911015918	Alhambra	CA		06/25/2020	09/15/2021	807,103		69			69		807,172	823,230		16,058	16,058
P2009020431	Key Largo	FL		01/29/2021	07/15/2021	435,965		(11)			(11)		435,954	413,442		(22,512)	(22,512)
0901534	SAN ANTONIO	TX		09/12/2011	08/26/2021	984,793							912,288	912,288			
0901557	CHARLOTTE	NC		02/06/2012	07/22/2021	827,192							808,953	808,953			

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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					
0901559	TACOMA	WA		02/15/2012	08/12/2021	3,462,282							3,318,712	3,318,712			
0901560	TACOMA	WA		02/15/2012	08/12/2021	1,837,129							1,760,948	1,760,948			
0901585	DRAPER	UT		03/30/2012	08/24/2021	337,401							258,441	258,441			
0901606	ATLANTA	GA		06/13/2012	07/15/2021	1,247,576							1,200,198	1,200,198			
0901641	JOHNSON CITY	TN		09/10/2012	08/19/2021	5,570,233							5,427,053	5,427,053			
0901686	REDMOND	WA		12/20/2012	08/12/2021	1,671,856							1,628,434	1,628,434			
0901687	LYNNWOOD	WA		12/20/2012	08/12/2021	915,540							891,761	891,761			
0901705	KENNESAW	GA		01/09/2013	08/26/2021	1,627,693							1,535,498	1,535,498			
0901711	COMMERCE TOWNSHIP	MI		02/28/2013	07/27/2021	1,041,953							1,018,581	1,018,581			
0901736	PLANTATION	FL		04/11/2013	09/20/2021	2,031,737							1,973,295	1,973,295			
0901772	TORRANCE	CA		06/27/2013	09/09/2021	1,602,132							1,560,438	1,560,438			
0901781	CHARLOTTE	NC		07/19/2013	07/19/2021	1,256,544							1,157,926	1,157,926			
0901814	TUSCON	AZ		09/26/2013	09/14/2021	267,852							34,412	34,412			
0901855	WITCHITA FALLS	TX		11/19/2013	07/16/2021	1,343,606							1,312,459	1,312,459			
0901883	LOGAN	UT		04/14/2014	07/30/2021	8,442,612							8,330,451	8,330,451			
0901897	SNELLVILLE	GA		05/02/2014	08/03/2021	1,690,299							1,657,280	1,657,280			
0901906	WICHITA FALLS	TX		05/01/2014	07/15/2021	6,358,718							6,249,528	6,249,528			
0901955	AUSTIN	TX		01/08/2015	07/01/2021	1,812,792							1,781,110	1,781,110			
0902014	MIDLAND	TX		05/14/2015	08/19/2021	14,628,701							14,314,076	14,314,076			
0902023	NEWPORT NEWS	VA		07/09/2015	08/24/2021	1,299,873							1,271,499	1,271,499			
0902031	TACOMA	WA		06/25/2015	07/15/2021	2,629,771							2,498,308	2,498,308			
0902058	ROCKVILLE	MD		12/14/2015	09/29/2021	3,188,848							3,117,446	3,117,446			
0902158	PANAMA CITY	FL		11/01/2016	07/02/2021	3,700,917							3,660,599	3,660,599			
0902187	COLUMBUS	OH		01/25/2017	08/09/2021	2,742,398							2,692,525	2,692,525			
0902210	LINCOLN	NE		06/28/2017	07/29/2021	4,791,193							4,714,228	4,714,228			
0902211	LINCOLN	NE		06/28/2017	07/29/2021	2,579,873							2,538,431	2,538,431			
0902212	LINCOLN	NE		06/28/2017	07/29/2021	6,910,374							6,799,368	6,799,368			
0902216	FAYETTEVILLE	NC		07/11/2017	08/23/2021	9,926,681							9,649,688	9,649,688			
0902219	OMAHA	NE		07/27/2017	07/29/2021	4,524,515							4,471,556	4,471,556			
0902225	VANCOUVER	WA		08/24/2017	09/28/2021	4,071,541							3,988,788	3,988,788			
0902296	HOMEWOOD	AL		05/24/2018	07/25/2021	3,068,025							3,022,649	3,022,649			
990AMH1	JONESBORO	GA		07/31/2019	09/21/2021	5,000,000							5,000,000	5,000,000			
V029750	BENBROOK	TX		06/20/2018	07/06/2021	11,645,000							11,645,000	11,645,000			
V029762	MIAMI	FL		09/12/2018	07/21/2021	13,300,000							13,300,000	13,300,000			
V029781	TUCSON	AZ		10/17/2018	07/06/2021	9,527,740							8,227,073	8,227,073			
0199999. Mortgages closed by repayment						197,904,221		(11,610)			(11,610)		193,756,212	193,005,079		(751,132)	(751,132)
P4200210929	Novato	CA		06/25/2020	09/15/2021	229		4			4		233	233			
P2009021593	Union	NJ		06/29/2021	08/13/2021	247		(14)			(14)		232	232			
P2009020413	Bal Harbour	FL		01/29/2021	09/15/2021	3,330		(165)			(165)		3,165	3,165			
P2001017362	Round Rock	TX		06/25/2020	09/15/2021	674		14			14		687	687			
P2009020292	Freehold	NJ		12/30/2020	09/15/2021	5,483		(289)			(289)		5,195	5,195			
P4200110158	Sacramento	CA		06/25/2020	07/15/2021	336		8			8		344	344			
P2009020222	Rancho Mirage	CA		12/30/2020	09/15/2021	1,393		(66)			(66)		1,328	1,328			
P2009020278	Raleigh	NC		12/30/2020	09/15/2021	1,140		(60)			(60)		1,079	1,079			
P2009020655	Hudson	WI		04/09/2021	09/15/2021	819		(28)			(28)		791	791			
P2009020189	Boerne	TX		12/16/2020	09/15/2021	4,330		(104)			(104)		4,225	4,225			
P2009020365	Plainview	NY		01/29/2021	09/15/2021	1,721		(89)			(89)		1,632	1,632			
P2002017871	Greenfield	WI		06/25/2020	09/15/2021	460		7			7		468	468			
P2009020091	Beverly Hills	CA		12/18/2020	09/15/2021	3,712		(144)			(144)		3,568	3,568			
P2009020334	Capitola	CA		01/27/2021	09/15/2021	3,962		(34)			(34)		3,928	3,928			
P2009020122	Rego Park	NY		12/18/2020	08/13/2021	4,115		(166)			(166)		3,949	3,949			
P2009020098	Katonah	NY		12/18/2020	09/15/2021	1,342		(54)			(54)		1,288	1,288			
P1912016919	San Jose	CA		06/25/2020	08/13/2021	3,234		102			102		3,336	3,336			
P2009020221	Santa Barbara	CA		12/30/2020	09/15/2021	2,510		(118)			(118)		2,392	2,392			
P2009021354	New York	NY		05/28/2021	09/15/2021	1,476		(87)			(87)		1,389	1,389			
P2001017071	Mill Spring	NC		06/25/2020	09/15/2021	252		5			5		257	257			
P1911016023	Mesa	AZ		06/25/2020	09/15/2021	973		35			35		1,009	1,009			
P1912016259	Silver Spring	MD		06/25/2020	09/15/2021	894		18			18		912	912			
P2009020060	Corona	NY		12/18/2020	09/15/2021	12,831		(505)			(505)		12,325	12,325			
P1912016714	Brick	NJ		06/25/2020	09/15/2021	1,038		21			21		1,058	1,058			

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P2009020118	Sherman Oaks	CA		12/18/2020	09/15/2021	4,460		(179)			(179)		4,280	4,280			
P2009020592	Jacksonville	OR		02/24/2021	08/13/2021	1,529		(55)			(55)		1,474	1,474			
P2001017008	Garden Grove	CA		06/25/2020	08/13/2021	951		16			16		967	967			
P2009020166	Charlotte	NC		12/30/2020	09/15/2021	1,057		(35)			(35)		1,021	1,021			
P2009020055	Glenn Heights	TX		12/16/2020	09/15/2021	669		(19)			(19)		650	650			
P2009020523	SAN ANTONIO	TX		02/02/2021	08/13/2021	790		(19)			(19)		771	771			
P2009021368	Palm Coast	FL		05/28/2021	09/15/2021	491		(29)			(29)		462	462			
P2001017429	Los Angeles	CA		06/25/2020	09/15/2021	789		15			15		804	804			
P2009020103	New York	NY		12/18/2020	09/15/2021	49,703		(1,882)			(1,882)		47,822	47,822			
P2001017357	Folly Beach	SC		06/25/2020	09/15/2021	950		19			19		969	969			
P2009021930	Boca Raton	FL		07/30/2021	09/20/2021	1,210		(67)			(67)		1,143	1,143			
P2009021387	Howard Beach	NY		05/28/2021	09/15/2021	1,427		(84)			(84)		1,344	1,344			
P2009020364	Queens Village	NY		01/29/2021	09/15/2021	1,398		(72)			(72)		1,326	1,326			
P2009020509	SACRAMENTO	CA		02/02/2021	09/15/2021	546		(18)			(18)		528	528			
P2009020490	GLENDALE	AZ		01/14/2021	09/15/2021	911		(30)			(30)		881	881			
P2009020086	Jericho	NY		12/18/2020	09/15/2021	5,966		(234)			(234)		5,732	5,732			
P2009021362	San Diego	CA		05/28/2021	09/15/2021	648		(38)			(38)		610	610			
P2009020569	WASHINGTON	DC		03/12/2021	09/15/2021	1,553		(52)			(52)		1,501	1,501			
P2009020538	CLEARFIELD	UT		02/09/2021	09/15/2021	865		(23)			(23)		842	842			
P2001017278	Eagle Mountain	UT		06/25/2020	09/15/2021	911		27			27		938	938			
P2009020213	East Dundee	IL		12/30/2020	09/15/2021	1,072		(51)			(51)		1,021	1,021			
P2001017121	Cypress	TX		06/25/2020	09/15/2021	1,499		30			30		1,529	1,529			
P1910015438	Moraga	CA		06/25/2020	09/15/2021	2,566		51			51		2,618	2,618			
P2009020156	Missouri City	TX		12/16/2020	09/15/2021	1,684		(45)			(45)		1,640	1,640			
P1912016892	Atlanta	GA		06/25/2020	09/15/2021	1,224		19			19		1,242	1,242			
P2001017282	Atlanta	GA		06/25/2020	08/13/2021	373		7			7		381	381			
P2009020300	Tacoma	WA		12/30/2020	09/15/2021	1,179		(62)			(62)		1,117	1,117			
P2009020236	Covina	CA		12/16/2020	07/15/2021	2,179		(78)			(78)		2,101	2,101			
P2009020618	Marietta	GA		03/12/2021	09/15/2021	1,941		(74)			(74)		1,867	1,867			
P2009021599	Happy Valley	OR		06/29/2021	09/15/2021	965		(56)			(56)		910	910			
P2009020400	Charlotte	NC		01/29/2021	09/15/2021	730		(36)			(36)		693	693			
P2009020496	PITTSBURGH	PA		01/27/2021	09/15/2021	605		(20)			(20)		585	585			
P2009020434	BULVERDE	TX		01/14/2021	09/15/2021	1,099		(29)			(29)		1,070	1,070			
P2009021611	Newark	NJ		06/29/2021	09/15/2021	671		(39)			(39)		632	632			
P2009020452	San Diego	CA		02/09/2021	09/15/2021	1,780		(9)			(9)		1,771	1,771			
P2002802501	Livermore	CA		06/25/2020	09/15/2021	4,162		79			79		4,241	4,241			
P2009021628	Boca Raton	FL		06/29/2021	09/15/2021	256		(15)			(15)		241	241			
P5210212018	Myrtle Beach	SC		04/09/2021	09/15/2021	453		(15)			(15)		438	438			
P4200110334	Chatsworth	CA		06/25/2020	09/15/2021	2,715		54			54		2,769	2,769			
P2009020463	FIRESTONE	CO		01/27/2021	08/13/2021	1,623		(43)			(43)		1,580	1,580			
P2009020087	Tinley Park	IL		12/18/2020	09/15/2021	3,122		(123)			(123)		2,998	2,998			
P1912016757	Eugene	OR		06/25/2020	09/15/2021	4,065		79			79		4,144	4,144			
P2009020244	FLOWER MOUND	TX		12/16/2020	07/15/2021	766		(39)			(39)		727	727			
P2009021928	Richmond	CA		07/30/2021	09/20/2021	571		(32)			(32)		540	540			
P2001017507	Savannah	GA		06/25/2020	09/15/2021	4,601		157			157		4,758	4,758			
P2009021417	Wilmington	DE		05/28/2021	09/15/2021	385		(23)			(23)		362	362			
P2009021438	Glen Ellen	CA		05/28/2021	09/15/2021	2,368		(139)			(139)		2,229	2,229			
P2009021435	New York	NY		05/28/2021	09/15/2021	7,308		(418)			(418)		6,891	6,891			
P1911015919	Alhambra	CA		06/25/2020	08/13/2021	2,181		44			44		2,224	2,224			
P2009020138	Jersey City	NJ		12/18/2020	09/15/2021	680		(27)			(27)		653	653			
P2009021413	Fresno	CA		05/28/2021	08/13/2021	188		(11)			(11)		177	177			
P2009020530	Irvine	CA		02/24/2021	09/15/2021	3,672		(72)			(72)		3,600	3,600			
P2009020582	TINLEY PARK	IL		03/12/2021	09/15/2021	544		(17)			(17)		527	527			
P2009021470	Delray Beach	FL		05/28/2021	09/15/2021	320		(19)			(19)		301	301			
P2009020123	Corona	NY		12/18/2020	09/15/2021	2,649		(107)			(107)		2,543	2,543			
P2009020129	Boca Raton	FL		12/18/2020	09/15/2021	2,873		(115)			(115)		2,758	2,758			
P2009021408	Upper Darby	PA		05/28/2021	09/15/2021	203		(12)			(12)		191	191			
P4200109952	Valparaiso	IN		06/25/2020	08/13/2021	520		18			18		537	537			
P2009020499	REDDING	CT		02/09/2021	07/15/2021	555		(16)			(16)		539	539			
P4200110272	Kennesaw	GA		06/25/2020	09/15/2021	1,508		30			30		1,539	1,539			

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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					
P2009020355	Bronx	NY		01/29/2021	09/15/2021	1,401		(72)			(72)		1,329	1,329			
P2009020105	Rego Park	NY		12/18/2020	09/15/2021	1,709		(66)			(66)		1,644	1,644			
P2009021592	Sag Harbor	NY		06/29/2021	09/15/2021	1,496		(86)			(86)		1,409	1,409			
P2009020099	Foster City	CA		12/18/2020	09/15/2021	4,617		(181)			(181)		4,436	4,436			
P4191209617	Coral Springs	FL		06/25/2020	08/13/2021	867		17			17		884	884			
P2009020635	SAN ANTONIO	TX		03/26/2021	09/15/2021	1,226		(41)			(41)		1,185	1,185			
P2009021634	New York	NY		06/29/2021	09/15/2021	1,014		(58)			(58)		955	955			
P2009020556	SPRING HILL	FL		06/14/2021	07/01/2021	1,468		(42)			(42)		1,426	1,426			
P2009020603	Galveston	TX		03/26/2021	09/15/2021	5,689		(191)			(191)		5,498	5,498			
P2009020134	Riverhead	NY		12/18/2020	09/15/2021	302		(12)			(12)		289	289			
P4200110339	Philadelphia	PA		06/25/2020	09/15/2021	339		5			5		343	343			
P2009021620	Long Island City	NY		06/29/2021	09/15/2021	439		(25)			(25)		414	414			
P2009020634	Fayetteville	GA		04/09/2021	09/15/2021	1,159		(28)			(28)		1,131	1,131			
P2009020589	Fair Oaks	CA		02/24/2021	09/15/2021	1,457		(37)			(37)		1,421	1,421			
P2009021600	Bear	DE		06/29/2021	09/15/2021	955		(55)			(55)		900	900			
P2009020650	New Smyrna Beach	FL		03/26/2021	09/15/2021	1,087		(31)			(31)		1,055	1,055			
P4191209704	Bartlett	IL		06/25/2020	09/15/2021	674		13			13		688	688			
P2009020262	West Grove	PA		12/30/2020	09/15/2021	1,079		(57)			(57)		1,022	1,022			
P2009021468	New City	NY		05/28/2021	09/15/2021	1,188		(70)			(70)		1,118	1,118			
P2009020647	Land O Lakes	FL		04/09/2021	09/15/2021	420		(16)			(16)		404	404			
P2009020358	Warwick	RI		01/29/2021	09/15/2021	665		(34)			(34)		631	631			
P2002017876	Woodbridge	VA		06/25/2020	09/15/2021	305		6			6		311	311			
P2002017754	Las Vegas	NV		06/25/2020	09/15/2021	1,640		33			33		1,673	1,673			
P2009020576	HENRICO	VA		02/24/2021	09/15/2021	1,376		(37)			(37)		1,339	1,339			
P5210212019	Hendersonville	TN		04/09/2021	09/15/2021	24,245		(480)			(480)		23,765	23,765			
P2009020224	Troutdale	OR		12/30/2020	09/15/2021	5,003		(237)			(237)		4,766	4,766			
P4191007911	Weslaco	TX		06/25/2020	09/15/2021	1,057		21			21		1,079	1,079			
P2009020454	TRACY	CA		01/27/2021	09/15/2021	1,197		(35)			(35)		1,163	1,163			
P2009020474	EDGEWOOD	MD		01/27/2021	09/15/2021	915		(24)			(24)		891	891			
P4200110287	Atlanta	GA		06/25/2020	09/15/2021	1,286		26			26		1,311	1,311			
P2009020500	Baltimore	MD		02/09/2021	09/15/2021	553		(15)			(15)		538	538			
P2009020547	Bradenton	FL		02/09/2021	09/15/2021	341		(11)			(11)		329	329			
P1911015883	Central Islip	NY		06/25/2020	09/15/2021	506		11			11		516	516			
P2009020280	Vancouver	WA		12/30/2020	09/15/2021	1,077		(57)			(57)		1,020	1,020			
P2009020304	Passaic	NJ		12/30/2020	09/15/2021	696		(37)			(37)		659	659			
P2008802558	Mill Valley	CA		08/14/2020	08/13/2021	2,944							2,944	2,944			
P2009020531	MIAMI	FL		02/02/2021	09/15/2021	1,046		(28)			(28)		1,018	1,018			
P2009020426	Roxbury	CT		01/29/2021	09/15/2021	1,983		(102)			(102)		1,881	1,881			
P2009020363	Kent	WA		01/29/2021	09/15/2021	1,024		(53)			(53)		971	971			
P2009020261	Glendale	CA		12/30/2020	08/13/2021	5,225		(276)			(276)		4,949	4,949			
P2009021386	Inwood	NY		05/28/2021	08/13/2021	1,267		(74)			(74)		1,193	1,193			
P2009020386	Estacada	OR		01/29/2021	09/15/2021	4,724		(240)			(240)		4,484	4,484			
P2009020448	Katy	TX		01/27/2021	09/15/2021	712		(21)			(21)		691	691			
P2001017525	San Diego	CA		06/25/2020	07/15/2021	799		16			16		815	815			
P2009021933	Glendora	CA		07/30/2021	09/20/2021	627		(35)			(35)		592	592			
P4191108993	Pittsburgh	PA		06/25/2020	09/15/2021	989		21			21		1,010	1,010			
P2009021371	Aurora	CO		05/28/2021	09/15/2021	726		(42)			(42)		685	685			
P2009020554	LANHAM	MD		02/09/2021	09/15/2021	746		(20)			(20)		727	727			
P2009020254	Wesley Chapel	FL		01/14/2021	09/15/2021	685		(17)			(17)		669	669			
P1910015085	Snowflake	AZ		06/25/2020	09/15/2021	737		15			15		752	752			
P2009020064	Brooklyn	NY		12/18/2020	09/15/2021	4,493		(168)			(168)		4,324	4,324			
P2009020620	ANDERSON	SC		03/26/2021	09/15/2021	2,318		(89)			(89)		2,229	2,229			
P4191209626	Hesperia	CA		06/25/2020	09/15/2021	341		6			6		348	348			
P2009020117	Roslyn Heights	NY		12/18/2020	09/15/2021	1,209		(49)			(49)		1,161	1,161			
P1911016092	Dawson	GA		06/25/2020	09/15/2021	1,488		30			30		1,518	1,518			
P2001017441	Culver City	CA		06/25/2020	09/15/2021	3,275		82			82		3,357	3,357			
P4200110254	Anaheim	CA		06/25/2020	08/13/2021	1,802		36			36		1,839	1,839			
P2009020083	Sarasota	FL		12/18/2020	09/15/2021	870		(35)			(35)		835	835			
P2009020654	Pennsauken	NJ		04/09/2021	09/15/2021	431		(15)			(15)		417	417			
P2009021587	Temecula	CA		06/29/2021	09/15/2021	389		(22)			(22)		366	366			

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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					
P2009020441	FRISCO	TX		01/14/2021	09/15/2021	1,359		(39)			(39)		1,319	1,319			
P2009021557	Pinecrest	FL		06/29/2021	09/15/2021	1,647		(95)			(95)		1,552	1,552			
P2009021548	Auburn	WA		06/29/2021	09/15/2021	406		(23)			(23)		382	382			
P2009020581	HIGHLAND BEACH	FL		03/12/2021	08/13/2021	1,078		(34)			(34)		1,044	1,044			
P1911015951	Sarasota	FL		06/25/2020	09/15/2021	2,412		48			48		2,460	2,460			
P2009020232	Hurricane	UT		12/30/2020	09/15/2021	718		(17)			(17)		700	700			
P2009020536	LAUDERHILL	FL		02/24/2021	09/15/2021	861		(23)			(23)		838	838			
P2009021934	Great Neck	NY		07/30/2021	09/20/2021	1,243		(69)			(69)		1,174	1,174			
P2009020045	Cypress	TX		12/16/2020	09/15/2021	6,198		(164)			(164)		6,034	6,034			
P2009020313	Los Angeles	CA		12/30/2020	09/15/2021	1,436		(76)			(76)		1,360	1,360			
P2009020033	WYCKOFF	NJ		12/16/2020	09/15/2021	941		(27)			(27)		914	914			
P2009020552	Brandywine	MD		02/09/2021	09/15/2021	726		(19)			(19)		707	707			
P2009020602	MATAWAN	NJ		03/12/2021	09/15/2021	783		(30)			(30)		753	753			
P2009020204	Hollywood	FL		12/30/2020	09/15/2021	801		(38)			(38)		763	763			
P1911015945	Henderson	NV		06/25/2020	09/15/2021	539		11			11		550	550			
P2009021434	North Miami	FL		05/28/2021	08/13/2021	443		(26)			(26)		417	417			
P2009021411	Quakertown	PA		05/28/2021	08/13/2021	787		(46)			(46)		741	741			
P4200110270	Newtown	PA		06/25/2020	09/15/2021	1,963		39			39		2,002	2,002			
P2009021335	Pompano Beach	FL		05/28/2021	09/15/2021	520		(31)			(31)		490	490			
P2001017051	Destin	FL		06/25/2020	09/15/2021	1,031		21			21		1,051	1,051			
P2009020493	PIEDMONT	SC		01/27/2021	09/15/2021	552		(15)			(15)		538	538			
P2009021566	Ozone Park	NY		06/29/2021	09/15/2021	604		(35)			(35)		569	569			
P4200210619	Las Vegas	NV		06/25/2020	08/13/2021	1,526		31			31		1,557	1,557			
P2009021625	Delray Beach	FL		06/29/2021	09/15/2021	201		(12)			(12)		190	190			
P2009020283	Area Of Woodland Hills Los An	CA		12/30/2020	09/15/2021	4,614		(244)			(244)		4,370	4,370			
P2009021554	Bridgeport	CT		06/29/2021	09/15/2021	257		(15)			(15)		242	242			
P2009020352	Exeter	RI		01/29/2021	09/15/2021	1,263		(65)			(65)		1,198	1,198			
P2009021367	Brooklyn	NY		05/28/2021	09/15/2021	1,548		(89)			(89)		1,459	1,459			
P2009021569	Valley Stream	NY		09/15/2021	09/15/2021	597		(34)			(34)		563	563			
P2002017867	Sun City Center	FL		06/25/2020	09/15/2021	405		8			8		413	413			
P2009020230	Myrtle Beach	SC		12/30/2020	09/15/2021	557		(19)			(19)		538	538			
P2009021558	Brooklyn	NY		06/29/2021	09/15/2021	880		(51)			(51)		830	830			
P2009020233	Houston	TX		12/30/2020	07/15/2021	381		(10)			(10)		371	371			
P2009021364	East Wenatchee	WA		05/28/2021	09/15/2021	2,000		(117)			(117)		1,884	1,884			
P2009020250	FALLBROOK	CA		12/16/2020	09/15/2021	1,158		(60)			(60)		1,098	1,098			
P2009021382	Bucksport	ME		05/28/2021	09/15/2021	1,003		(59)			(59)		945	945			
P2009020177	Hoytsville	UT		12/16/2020	09/15/2021	643		(22)			(22)		621	621			
P2009020438	Lehigh Acres	FL		02/02/2021	09/15/2021	539		(10)			(10)		529	529			
P2009020616	Lehigh Acres	FL		04/09/2021	09/15/2021	747		(18)			(18)		728	728			
P2009020546	HYATTSVILLE	MD		02/24/2021	09/15/2021	387		(10)			(10)		377	377			
P2009020460	SUGAR LAND	TX		01/27/2021	09/15/2021	2,549		(67)			(67)		2,481	2,481			
P2009021363	WHITESTONE	NY		05/28/2021	09/15/2021	1,737		(101)			(101)		1,636	1,636			
P2009020571	Fort Washington	MD		03/12/2021	09/15/2021	785		(25)			(25)		761	761			
P2009020464	TAMPA	FL		01/27/2021	09/15/2021	513		(14)			(14)		499	499			
P2009020455	Ray Twp	MI		01/27/2021	09/15/2021	599		(16)			(16)		583	583			
P2009021575	Delray Beach	FL		06/29/2021	09/15/2021	283		(16)			(16)		267	267			
P2009021437	Ville Platte	LA		05/28/2021	09/15/2021	231		(13)			(13)		218	218			
P2001017064	Coral Springs	FL		06/25/2020	09/15/2021	265		5			5		270	270			
P2009020502	BLADENSBURG	MD		02/09/2021	09/15/2021	514		(16)			(16)		498	498			
P1911015669	Mission Viejo	CA		06/25/2020	09/15/2021	2,263		45			45		2,308	2,308			
P1912016435	Porter Ranch	CA		06/25/2020	09/15/2021	3,409		108			108		3,516	3,516			
P2009020056	Kew Gardens Hills	NY		12/18/2020	09/15/2021	696		(28)			(28)		668	668			
P2009020307	Rimrock	AZ		12/30/2020	09/15/2021	496		(26)			(26)		470	470			
P2009020507	SPRING	TX		02/09/2021	09/15/2021	641		(17)			(17)		624	624			
P4190706220	Millsboro	DE		06/25/2020	09/15/2021	1,868		38			38		1,906	1,906			
P4200110273	Sandy Springs	GA		06/25/2020	09/15/2021	2,502		91			91		2,594	2,594			
P2009021582	FLUSHING	NY		06/29/2021	09/15/2021	269		(16)			(16)		253	253			
P1912016246	Salisbury	MA		06/25/2020	09/15/2021	1,738		43			43		1,782	1,782			
P2009020321	Big Bear Lake	CA		01/14/2021	07/15/2021	881		(23)			(23)		857	857			
P2009021375	Melville	NY		05/28/2021	09/15/2021	877		(51)			(51)		825	825			

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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					
P2009021352	Las Vegas	NV		05/28/2021	09/15/2021	240		(14)			(14)		226	226			
P2009021577	Weston	CT		06/29/2021	09/15/2021	374		(22)			(22)		352	352			
P2009021333	Hemet	CA		05/28/2021	09/15/2021	1,255		(74)			(74)		1,181	1,181			
P1911016090	Marietta	GA		06/25/2020	09/15/2021	15,915		253			253		16,168	16,168			
P2009020532	Avalon	NJ		02/02/2021	09/15/2021	8,448		(224)			(224)		8,225	8,225			
P2009020503	SUISUN CITY	CA		02/09/2021	09/15/2021	893		(24)			(24)		869	869			
P2009020562	Los Angeles	CA		03/12/2021	09/15/2021	3,072		(60)			(60)		3,012	3,012			
P4200110349	St. Cloud	FL		06/25/2020	09/15/2021	732		15			15		747	747			
P2009020125	Brooklyn	NY		12/18/2020	09/15/2021	5,099		(198)			(198)		4,901	4,901			
P2009020225	Surprise	AZ		12/30/2020	08/13/2021	714		(34)			(34)		681	681			
P2009020331	Wellington	FL		06/14/2021	07/01/2021	13,910		(581)			(581)		13,329	13,329			
P1912016925	Woodland	CA		06/25/2020	09/15/2021	2,345		47			47		2,391	2,391			
P2009020488	Denver	CO		01/14/2021	09/15/2021	2,649		(74)			(74)		2,575	2,575			
P2009020469	CLEARWATER	FL		01/27/2021	09/15/2021	1,511		(40)			(40)		1,471	1,471			
P2009020628	EVANSTON	IL		04/09/2021	09/15/2021	1,332		(45)			(45)		1,287	1,287			
P2009020566	ROSWELL	GA		02/02/2021	09/15/2021	3,669		(97)			(97)		3,572	3,572			
P2001017503	Lombard	IL		06/25/2020	09/15/2021	863		22			22		886	886			
P2009020545	LOS ANGELES	CA		03/26/2021	09/15/2021	1,082		(29)			(29)		1,054	1,054			
P2009021596	Shelter Island Heights	NY		06/29/2021	09/15/2021	1,627		(94)			(94)		1,533	1,533			
P2002017784	Brentwood	TN		06/25/2020	09/15/2021	1,316		33			33		1,349	1,349			
P2009020085	Flushing	NY		12/18/2020	09/15/2021	2,044		(77)			(77)		1,967	1,967			
P2009020095	Staten Island	NY		12/18/2020	08/13/2021	2,267		(87)			(87)		2,180	2,180			
P2009020600	PORT SAINT LUCIE	FL		03/12/2021	09/15/2021	491		(15)			(15)		476	476			
P1911015992	Bethany	CT		06/25/2020	09/15/2021	3,952		89			89		4,041	4,041			
P2009021351	Redondo Beach	CA		05/28/2021	08/13/2021	27,799		(1,630)			(1,630)		26,169	26,169			
P2009020522	JACKSONVILLE	FL		02/02/2021	09/15/2021	660		(18)			(18)		643	643			
P2009021378	Roslyn	NY		05/28/2021	09/15/2021	2,049		(120)			(120)		1,929	1,929			
P1912016817	Addison	TX		06/25/2020	09/15/2021	449		9			9		458	458			
P1912016712	Waukegan	IL		06/25/2020	08/13/2021	109		3			3		113	113			
P2009020322	Crystal Lake	IL		12/30/2020	09/15/2021	773		(20)			(20)		752	752			
P2009020619	North Las Vegas	NV		03/12/2021	09/15/2021	2,022		(68)			(68)		1,954	1,954			
P2009020508	WEST VALLEY CITY	UT		02/09/2021	09/15/2021	480		(13)			(13)		467	467			
P2009020266	Beaumont	CA		12/30/2020	09/15/2021	2,786		(147)			(147)		2,639	2,639			
P2009020467	MIAMI LAKES	FL		02/09/2021	09/15/2021	1,522		(40)			(40)		1,482	1,482			
P2001017268	Orlando	FL		06/25/2020	09/15/2021	514		14			14		528	528			
P2001017117	Punta Gorda	FL		06/25/2020	09/15/2021	699		24			24		723	723			
P4200110088	San Diego	CA		06/25/2020	09/15/2021	958		19			19		977	977			
P1912016721	San Jose	CA		06/25/2020	09/15/2021	1,915		46			46		1,961	1,961			
P4200110395	Cape Coral	FL		06/25/2020	09/15/2021	592		5			5		597	597			
P2009020563	SOUTH BEND	IN		02/24/2021	09/15/2021	908		(28)			(28)		880	880			
P1911015884	Rocklin	CA		06/14/2021	07/01/2021	1,623		70			70		1,694	1,694			
P2009021932	Sunny Isles Beach	FL		07/30/2021	09/20/2021	21,985		(1,220)			(1,220)		20,765	20,765			
P2009020405	Lake Arrowhead	CA		01/29/2021	08/13/2021	727		(38)			(38)		690	690			
P2009021366	Bethany Beach	DE		05/28/2021	08/13/2021	1,818		(107)			(107)		1,711	1,711			
P2009020398	Delray Beach	FL		01/29/2021	09/15/2021	542		(28)			(28)		514	514			
P2009020550	MISSOURI CITY	TX		02/24/2021	09/15/2021	3,040		(30)			(30)		3,010	3,010			
P2009020276	Danville	CA		12/30/2020	09/15/2021	2,418		(128)			(128)		2,291	2,291			
P2009020281	Birmingham	AL		12/30/2020	09/15/2021	2,995		(158)			(158)		2,837	2,837			
P2009021392	East Elmhurst	NY		05/28/2021	09/15/2021	1,524		(89)			(89)		1,435	1,435			
P2009021574	Massapequa	NY		06/29/2021	09/15/2021	517		(30)			(30)		487	487			
P1912016907	Hollywood	MD		06/25/2020	09/15/2021	1,462		29			29		1,491	1,491			
P2009020255	Upper Marlboro	MD		01/14/2021	09/15/2021	591		(20)			(20)		571	571			
P1911015907	Edmond	OK		06/25/2020	08/13/2021	893		17			17		910	910			
P2009020369	Flushing	NY		01/29/2021	09/15/2021	832		(43)			(43)		789	789			
P2001017364	Irvine	CA		06/25/2020	09/15/2021	8,992		165			165		9,157	9,157			
P2009021936	Corpus Christi	TX		07/30/2021	09/20/2021	417		(23)			(23)		393	393			
P2009020328	Beaumont	CA		01/14/2021	09/15/2021	748		(22)			(22)		726	726			
P4191108967	Houston	TX		06/25/2020	09/15/2021	1,830		37			37		1,867	1,867			
P2009020459	DORAL	FL		01/27/2021	09/15/2021	1,065		(28)			(28)		1,037	1,037			
P2009020116	New York	NY		12/18/2020	09/15/2021	1,055		(42)			(42)		1,013	1,013			

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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					
P4200210621	Santa Ana	CA		06/25/2020	09/15/2021	1,755		33			33		1,788	1,788			
P2001017566	Lake Havasu City	AZ		06/25/2020	09/15/2021	545		14			14		559	559			
P2009020101	Rumson	NJ		12/18/2020	08/13/2021	957		(37)			(37)		920	920			
P2009020404	Hallandale Beach	FL		01/29/2021	09/15/2021	1,176		(61)			(61)		1,115	1,115			
P2009020544	Palo Cedro	CA		03/12/2021	09/15/2021	1,850		(54)			(54)		1,797	1,797			
P2009020135	Astoria	NY		12/18/2020	09/15/2021	1,686		(68)			(68)		1,618	1,618			
P2009020465	Los Angeles	CA		01/27/2021	09/15/2021	2,729		(82)			(82)		2,647	2,647			
P2009021624	Leonia	NJ		06/29/2021	09/15/2021	373		(21)			(21)		351	351			
P4191109039	Costa Mesa	CA		06/25/2020	09/15/2021	5,652		83			83		5,735	5,735			
P2009020555	Hiawassee	GA		02/24/2021	09/15/2021	320		(11)			(11)		309	309			
P4191209569	Irvine	CA		06/25/2020	09/15/2021	3,794		76			76		3,870	3,870			
P2009021349	Mars	PA		05/28/2021	09/15/2021	1,161		(68)			(68)		1,093	1,093			
P2001017055	Los Angeles	CA		06/25/2020	09/15/2021	5,266		106			106		5,372	5,372			
P2009020515	Discovery Bay	CA		02/09/2021	09/15/2021	5,324		(141)			(141)		5,183	5,183			
P2009021915	Concord	CA		07/30/2021	09/20/2021	2,732		(152)			(152)		2,581	2,581			
P2009020073	Staten Island	NY		12/18/2020	09/15/2021	2,689		(108)			(108)		2,581	2,581			
P2009020423	Richmond Hill	NY		01/29/2021	09/15/2021	1,203		(61)			(61)		1,142	1,142			
P2008802567	Rancho Santa Margarita	CA		08/14/2020	09/15/2021	10,176							10,176	10,176			
P2009020154	Bethany	CT		12/16/2020	09/15/2021	1,912		(46)			(46)		1,866	1,866			
P2001017424	Flower Mound	TX		06/25/2020	09/15/2021	826		17			17		843	843			
P4200210641	St George	UT		06/25/2020	07/15/2021	449		11			11		460	460			
P2009020558	IRVING	TX		02/24/2021	09/15/2021	635		(12)			(12)		623	623			
P2009021404	Miami	FL		05/28/2021	09/15/2021	320		(19)			(19)		301	301			
P2009020485	Clearwater	FL		01/14/2021	08/13/2021	631		(15)			(15)		615	615			
P2009021480	CLermont	FL		05/28/2021	08/13/2021	387		(23)			(23)		364	364			
P4191109097	Castle Rock	CO		06/25/2020	09/15/2021	1,273		25			25		1,299	1,299			
P2009020471	TEMECULA	CA		01/27/2021	09/15/2021	4,236		(112)			(112)		4,124	4,124			
P2009020578	WOODBRIDGE	VA		02/24/2021	09/15/2021	395		(12)			(12)		383	383			
P2009020394	Los Angeles	CA		01/29/2021	09/15/2021	3,074		(159)			(159)		2,915	2,915			
P2009020215	Riverveiw	FL		12/30/2020	09/15/2021	695		(33)			(33)		663	663			
P4200110022	Great Meadows	NJ		06/25/2020	09/15/2021	503		10			10		513	513			
P2009021402	Parkland	FL		05/28/2021	09/15/2021	2,224		(130)			(130)		2,094	2,094			
P2001017029	Orland Park	IL		06/25/2020	09/15/2021	639		13			13		652	652			
P2009020395	Lake Hughes	CA		01/29/2021	09/15/2021	1,106		(57)			(57)		1,049	1,049			
P2009020112	Commack	NY		12/18/2020	09/15/2021	2,317		(89)			(89)		2,228	2,228			
P2009020074	Point Pleasant	NJ		12/18/2020	09/15/2021	1,086		(44)			(44)		1,042	1,042			
P2009020425	Marathon	FL		01/29/2021	09/15/2021	2,965		(153)			(153)		2,812	2,812			
P2009020198	Austin	TX		12/30/2020	09/15/2021	974		(28)			(28)		946	946			
P2009021348	Sunny Isles Beach	FL		05/28/2021	09/15/2021	1,665		(98)			(98)		1,567	1,567			
P2009020526	SPICEWOOD	TX		02/02/2021	09/15/2021	9,267		(213)			(213)		9,055	9,055			
P2009020288	Beaumont	CA		12/30/2020	09/15/2021	1,401		(74)			(74)		1,327	1,327			
P2009020380	Dallas	OR		01/29/2021	09/15/2021	1,646		(85)			(85)		1,561	1,561			
P2009020415	Sterling Heights	MI		01/29/2021	09/15/2021	896		(46)			(46)		850	850			
P2009020607	STERLING	VA		03/12/2021	09/15/2021	1,244		(48)			(48)		1,197	1,197			
P2009020071	Valley Village	CA		12/18/2020	09/15/2021	1,668		(64)			(64)		1,604	1,604			
P2001017587	Marathon	FL		06/25/2020	09/15/2021	2,955		56			56		3,011	3,011			
P2009021391	SKOWHEGAN	ME		05/28/2021	08/13/2021	349		(20)			(20)		329	329			
P2009020294	Katy	TX		12/30/2020	07/15/2021	486		(26)			(26)		460	460			
P2009020179	Oak Hills	CA		12/30/2020	09/15/2021	1,255		(36)			(36)		1,219	1,219			
P2009021350	Palmdale	CA		05/28/2021	09/15/2021	232		(14)			(14)		218	218			
P4200210687	Jacksonville	FL		06/25/2020	09/15/2021	842		25			25		867	867			
P2009021361	Rochelle Park	NJ		05/28/2021	09/15/2021	448		(26)			(26)		421	421			
P2009020323	Charlotte	NC		01/14/2021	09/15/2021	608		(16)			(16)		592	592			
P2001017356	Menifee	CA		06/25/2020	09/15/2021	2,329		72			72		2,401	2,401			
P2009020561	SOUTHWEST RANCHES	FL		02/24/2021	09/15/2021	1,300		(38)			(38)		1,262	1,262			
P2009021884	Venice	FL		07/30/2021	09/20/2021	548		(30)			(30)		518	518			
P2009020487	Los Angeles	CA		01/14/2021	09/15/2021	5,156		(156)			(156)		5,000	5,000			
P2009020348	AUGUSTA	MO		12/30/2020	09/15/2021	1,412		(68)			(68)		1,345	1,345			
P2009020311	Tracy	CA		12/30/2020	09/15/2021	1,633		(86)			(86)		1,547	1,547			
P2009021622	Orlando	FL		06/29/2021	09/15/2021	182		(11)			(11)		172	172			

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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					
P2009020389	Castle Rock	WA		01/29/2021	09/15/2021	605		(29)			(29)		575	575			
P2009020220	Oak Ridge	NC		12/30/2020	09/15/2021	2,086		(98)			(98)		1,988	1,988			
P2009021330	Cupertino	CA		05/28/2021	09/15/2021	2,067		(121)			(121)		1,945	1,945			
P2009021590	Brooklyn	NY		06/29/2021	09/15/2021	1,068		(62)			(62)		1,006	1,006			
P1910015023	Josephine	TX		06/25/2020	09/15/2021	386		8			8		393	393			
P2009020410	Greenville	NY		01/29/2021	09/15/2021	832		(43)			(43)		789	789			
P2009020109	Valley Stream	NY		12/18/2020	09/15/2021	49,943		(1,896)			(1,896)		48,047	48,047			
P2009021576	Wilmington	DE		06/29/2021	09/15/2021	714		(41)			(41)		672	672			
P2009020197	Riverview	FL		12/30/2020	09/15/2021	833		(26)			(26)		807	807			
P2001017132	Fayetteville	GA		06/25/2020	09/15/2021	1,536		31			31		1,567	1,567			
P2009020443	EAGLE MOUNTAIN	UT		01/14/2021	09/15/2021	8,761		(232)			(232)		8,529	8,529			
P2009020573	CHICAGO	IL		02/24/2021	09/15/2021	495		(15)			(15)		480	480			
P2009021894	Houston	TX		07/30/2021	09/20/2021	2,653		(147)			(147)		2,506	2,506			
P1912016657	Defiance	MO		06/25/2020	09/15/2021	105,102		2,136			2,136		107,238	107,238			
P2009020104	Wheaton	IL		12/18/2020	08/13/2021	5,797		(226)			(226)		5,571	5,571			
P4200110065	Charleston	SC		06/25/2020	09/15/2021	932		19			19		951	951			
P2009020591	RANCHO MISSION VIEJO	CA		02/24/2021	09/15/2021	1,870		(63)			(63)		1,807	1,807			
P2009021564	Staten Island	NY		06/29/2021	09/15/2021	694		(40)			(40)		654	654			
P2009021329	Scarsdale	NY		05/28/2021	09/15/2021	3,856		(226)			(226)		3,630	3,630			
P2009021584	Bellport	NY		06/29/2021	09/15/2021	778		(45)			(45)		733	733			
P2009020504	Los Angeles	CA		02/09/2021	09/15/2021	6							6	6			
P2002017624	Santa Barbara	CA		06/25/2020	09/15/2021	2,642		53			53		2,695	2,695			
P2009020326	Celebration	FL		12/30/2020	09/15/2021	3,108		(82)			(82)		3,026	3,026			
P2001017189	Dinuba	CA		06/25/2020	09/15/2021	964		19			19		983	983			
P2009020393	Valley Stream	NY		01/29/2021	09/15/2021	1,226		(61)			(61)		1,166	1,166			
P2009020422	Saint Albans	NY		01/29/2021	09/15/2021	3,431		(167)			(167)		3,263	3,263			
P2009020528	Coalinga	CA		02/09/2021	09/15/2021	648		(17)			(17)		630	630			
P2009020202	Orlando	FL		12/30/2020	09/15/2021	1,171		(55)			(55)		1,116	1,116			
P2009021473	Highland Beach	FL		05/28/2021	09/15/2021	498		(29)			(29)		469	469			
P4200110363	Royal Oaks	CA		06/25/2020	08/13/2021	1,205		24			24		1,229	1,229			
P2009020630	FORT WORTH	TX		03/26/2021	09/15/2021	636		(21)			(21)		615	615			
P2009020351	HOUSTON	TX		12/30/2020	09/15/2021	1,373		(62)			(62)		1,311	1,311			
P2009020368	Brooklyn	NY		01/29/2021	09/15/2021	5,006		(259)			(259)		4,748	4,748			
P2009020082	Fresh Meadows	NY		12/18/2020	09/15/2021	7,533		(296)			(296)		7,237	7,237			
P2009020242	IRVINE	CA		12/16/2020	07/15/2021	907		(29)			(29)		878	878			
P2009020175	DICKINSON	TX		12/30/2020	09/15/2021	6,196		(210)			(210)		5,986	5,986			
P2009021410	Albany	NY		05/28/2021	09/15/2021	947		(56)			(56)		892	892			
P2009020444	OAKLAND	CA		01/14/2021	09/15/2021	256		(6)			(6)		250	250			
P4200109821	Gilbert	AZ		06/25/2020	09/15/2021	2,330		47			47		2,377	2,377			
P2009020445	NEVADA CITY	CA		01/27/2021	09/15/2021	892		(22)			(22)		871	871			
P1912016331	Lake Worth	FL		06/25/2020	09/15/2021	3,099		62			62		3,161	3,161			
P1912016777	Modesto	CA		06/25/2020	08/13/2021	1,180		22			22		1,202	1,202			
P4200210989	Parkland	FL		06/25/2020	09/15/2021	2,492		50			50		2,542	2,542			
P2009020131	Forest Hills	NY		12/18/2020	09/15/2021	42,568		(1,654)			(1,654)		40,915	40,915			
P2009021388	College Point	NY		05/28/2021	09/15/2021	876		(50)			(50)		826	826			
P2009021409	Eastvale	CA		05/28/2021	09/15/2021	1,146		(67)			(67)		1,079	1,079			
P4200109846	Bolingbrook	IL		06/25/2020	09/15/2021	1,431		29			29		1,460	1,460			
P4191108841	North Miami Beach	FL		06/25/2020	09/15/2021	600		16			16		616	616			
P2009020114	Daly City	CA		12/18/2020	09/15/2021	1,112		(45)			(45)		1,068	1,068			
P2009021546	Saint Helens	OR		06/29/2021	09/15/2021	515		(30)			(30)		485	485			
P2009021353	Cherry Hill	NJ		05/28/2021	09/15/2021	1,630		(95)			(95)		1,535	1,535			
P4200109926	Folsom	CA		06/25/2020	09/15/2021	1,959		39			39		1,999	1,999			
P2009021344	Williamstown	NJ		05/28/2021	09/15/2021	336		(19)			(19)		316	316			
P2009020339	EL CAJON	CA		12/30/2020	09/15/2021	2,732		(122)			(122)		2,609	2,609			
P2009020489	Covington	GA		01/14/2021	09/15/2021	987		(31)			(31)		956	956			
P2009021937	San Jose	CA		07/30/2021	09/20/2021	1,908		(106)			(106)		1,803	1,803			
P2001017290	Waller	TX		06/25/2020	08/13/2021	808		16			16		824	824			
P2009021471	Glen Mills	PA		05/28/2021	09/15/2021	1,284		(75)			(75)		1,209	1,209			
P2009020432	Bayside	NY		01/29/2021	09/15/2021	1,205		(58)			(58)		1,147	1,147			
P2009020575	Modesto	CA		02/24/2021	09/15/2021	1,774		(47)			(47)		1,727	1,727			

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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					
P4191007952	New Smyrna Beach	FL		06/25/2020	09/15/2021	1,817		36			36		1,853	1,853			
P2009020527	PASADENA	TX		02/02/2021	08/13/2021	586		(17)			(17)		569	569			
P2009020201	Hollywood	FL		12/30/2020	07/15/2021	942		(44)			(44)		898	898			
P2001017140	Tampa	FL		06/25/2020	09/15/2021	926		18			18		944	944			
P2009021384	KEW GARDEN HILLS	NY		05/28/2021	09/15/2021	554		(32)			(32)		522	522			
P2009021328	East Meadow	NY		05/28/2021	09/15/2021	821		(48)			(48)		773	773			
P2009021337	Aventura	FL		05/28/2021	09/15/2021	1,616		(93)			(93)		1,523	1,523			
P2009021478	Pasadena	TX		05/28/2021	09/15/2021	438		(26)			(26)		412	412			
P2009020559	DALLAS	TX		02/24/2021	09/15/2021	565		(19)			(19)		546	546			
P2009020295	San Bernardino	CA		12/30/2020	09/15/2021	1,155		(61)			(61)		1,094	1,094			
P2009020106	Miami Beach	FL		12/18/2020	09/15/2021	5,359		(216)			(216)		5,143	5,143			
P2009020612	Tomball	TX		03/12/2021	09/15/2021	1,094		(37)			(37)		1,057	1,057			
P2009020226	El Cajon	CA		12/30/2020	09/15/2021	4,586		(121)			(121)		4,465	4,465			
P2009021345	Montauk	NY		05/28/2021	09/15/2021	1,729		(101)			(101)		1,628	1,628			
P2009021395	Tinton Falls	NJ		05/28/2021	09/15/2021	646							646	646			
P2009020511	North Palm Beach	FL		02/02/2021	08/13/2021	900		(24)			(24)		876	876			
P2009020286	Rancho Cucamonga	CA		12/30/2020	09/15/2021	1,864		(99)			(99)		1,765	1,765			
P2009020341	ANNAPOLIS	MD		12/30/2020	09/15/2021	1,342		(72)			(72)		1,270	1,270			
P4200109785	Charlotte	NC		06/25/2020	07/15/2021	305		6			6		312	312			
P2009021573	Chambersburg	PA		06/29/2021	09/15/2021	279		(16)			(16)		263	263			
P2009020251	RICHARDSON	TX		12/16/2020	09/15/2021	86,529		(5,964)			(5,964)		80,565	80,565			
P2009020132	Issaquah	WA		12/18/2020	09/15/2021	2,547		(102)			(102)		2,445	2,445			
P2009021614	Southfields	NY		06/29/2021	09/15/2021	194		(11)			(11)		183	183			
P2009020354	Pembroke Pines	FL		01/29/2021	09/15/2021	986		(51)			(51)		935	935			
P2009021341	Fort Lauderdale	FL		05/28/2021	09/15/2021	540		(32)			(32)		508	508			
P2009021571	Lancaster	NY		06/29/2021	09/15/2021	496		(29)			(29)		467	467			
P1910015124	Boynton Beach	FL		06/25/2020	08/13/2021	1,668		33			33		1,701	1,701			
P2001017370	Simi Valley	CA		06/25/2020	09/15/2021	1,713		34			34		1,748	1,748			
P2001702364	Los Angeles	CA		06/25/2020	09/15/2021	9,289		186			186		9,475	9,475			
P2009020643	NAPLES	FL		03/26/2021	07/15/2021	1,001		(29)			(29)		972	972			
P2009020383	Cranford	NJ		01/29/2021	09/15/2021	2,607		(133)			(133)		2,474	2,474			
P4200210853	Hollywood	FL		06/25/2020	08/13/2021	2,026		40			40		2,067	2,067			
P2009020362	Granby	MA		01/29/2021	09/15/2021	1,366		(71)			(71)		1,296	1,296			
P2009020228	Houston	TX		01/14/2021	09/15/2021	1,061		(26)			(26)		1,035	1,035			
P2009020068	Jamaica	NY		12/18/2020	09/15/2021	967		(36)			(36)		931	931			
P2002017906	Miami	FL		06/25/2020	09/15/2021	1,094		23			23		1,117	1,117			
P2009020440	San Diego	CA		01/14/2021	09/15/2021	3,276		(79)			(79)		3,197	3,197			
P2009021385	Yonkers	NY		05/28/2021	09/15/2021	1,485		(87)			(87)		1,398	1,398			
P2009020406	Parkland	FL		01/29/2021	08/13/2021	777		(40)			(40)		737	737			
P2009020305	Mystic	CT		12/30/2020	09/15/2021	635		(34)			(34)		601	601			
P2009020548	MESQUITE	TX		02/24/2021	09/15/2021	387		(13)			(13)		374	374			
P2009021365	FLORAL PARK	NY		05/28/2021	09/15/2021	1,965		(115)			(115)		1,849	1,849			
P2008802561	Sherman Oaks	CA		08/14/2020	09/15/2021	8,097							8,097	8,097			
P2009020427	PHILADELPHIA	PA		01/29/2021	08/13/2021	667		(34)			(34)		632	632			
P2001017319	Apple Valley	CA		06/25/2020	09/15/2021	386		8			8		394	394			
P2001017439	Houston	TX		06/25/2020	08/13/2021	592		12			12		604	604			
P2009021327	Orlando	FL		05/28/2021	09/15/2021	1,141		(67)			(67)		1,074	1,074			
P2009020240	Hilton Head Island	SC		12/16/2020	09/15/2021	1,681		(60)			(60)		1,621	1,621			
P2002017872	Milwaukee	WI		06/25/2020	09/15/2021	494		8			8		501	501			
P2009020412	Hicksville	NY		01/29/2021	09/15/2021	1,447		(72)			(72)		1,375	1,375			
P2009020235	Indian Wells	CA		12/16/2020	09/15/2021	3,912		(112)			(112)		3,799	3,799			
P2009020078	Brooklyn	NY		12/18/2020	09/15/2021	2,654		(106)			(106)		2,548	2,548			
P2009020656	Winter Garden	FL		03/26/2021	09/15/2021	734		(23)			(23)		711	711			
P4200110159	Orlando	FL		06/25/2020	09/15/2021	1,244		23			23		1,267	1,267			
P2009020609	NILES	IL		03/26/2021	09/15/2021	712		(26)			(26)		687	687			
P2009021630	Oregon City	OR		06/29/2021	09/15/2021	807		(47)			(47)		761	761			
P2009020361	Granby	MA		01/29/2021	09/15/2021	748		(39)			(39)		709	709			
P2009020081	Brooklyn	NY		12/18/2020	09/15/2021	1,051		(42)			(42)		1,009	1,009			
P2009021935	Southwest Ranches	FL		07/30/2021	09/20/2021	992		(55)			(55)		937	937			
P4191108643	Orchard Lake	MI		06/25/2020	09/15/2021	696		14			14		710	710			

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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					
P2009020162	Katy	TX		12/16/2020	08/13/2021	1,393		(30)			(30)		1,362	1,362			
P2009020343	MESA	AZ		12/30/2020	09/15/2021	73,254		(3,283)			(3,283)		69,971	69,971			
P2009021433	Waxhaw	NC		05/28/2021	09/15/2021	678		(40)			(40)		639	639			
P2009020168	Encino	CA		12/30/2020	09/15/2021	2,506		(60)			(60)		2,445	2,445			
P2009021929	Miami Shores	FL		07/30/2021	09/20/2021	1,308		(73)			(73)		1,235	1,235			
P2009021397	Miami Springs	FL		05/28/2021	09/15/2021	1,196		(70)			(70)		1,125	1,125			
P2009020163	Washington	DC		12/30/2020	09/15/2021	703		(24)			(24)		679	679			
P2009020615	Manassas	VA		03/12/2021	09/15/2021	1,033		(35)			(35)		998	998			
P2009021631	Germantown	MD		06/29/2021	09/15/2021	361		(21)			(21)		340	340			
P2009020374	Kent	WA		01/29/2021	09/15/2021	1,552		(75)			(75)		1,477	1,477			
P2009020100	Davenport	FL		12/18/2020	09/15/2021	1,109		(45)			(45)		1,064	1,064			
P2009020430	Salem	OR		01/29/2021	09/15/2021	2,007		(104)			(104)		1,903	1,903			
P2009020279	Fontana	CA		12/30/2020	09/15/2021	1,822		(96)			(96)		1,726	1,726			
P2009020340	AVONDALE	AZ		12/30/2020	09/15/2021	1,036		(46)			(46)		989	989			
P2001017125	Hampshire	IL		06/25/2020	09/15/2021	945		19			19		964	964			
P2009020066	Brooklyn	NY		12/18/2020	09/15/2021	5,103		(205)			(205)		4,898	4,898			
P1912016789	West Palm Beach	FL		06/25/2020	09/15/2021	662		18			18		681	681			
P2009020231	Paramount	CA		02/24/2021	09/15/2021	1,513		(51)			(51)		1,462	1,462			
P4200210589	Minneapolis	MN		06/25/2020	09/15/2021	1,891		38			38		1,929	1,929			
P2009020437	Alexandria	VA		01/14/2021	09/15/2021	1,136		(30)			(30)		1,106	1,106			
P2009020290	Torrance	CA		12/30/2020	09/15/2021	1,927		(102)			(102)		1,826	1,826			
P2009021373	Marathon	FL		05/28/2021	09/15/2021	280		(16)			(16)		263	263			
P2009020256	MISSOURI CITY	TX		01/14/2021	09/15/2021	3,786		(91)			(91)		3,695	3,695			
P2009021927	Huntingdon Valley	PA		07/30/2021	09/20/2021	684		(38)			(38)		646	646			
P2002017901	Huntington Beach	CA		06/25/2020	09/15/2021	3,871		87			87		3,959	3,959			
P2009020494	KATY	TX		02/02/2021	07/15/2021	244		(6)			(6)		238	238			
P2009020329	PORT ORANGE	FL		01/14/2021	09/15/2021	729		(19)			(19)		710	710			
P2001017358	Muskegon	MI		06/25/2020	09/15/2021	356		7			7		364	364			
P2009020537	Pembroke Pines	FL		02/24/2021	09/15/2021	824		(22)			(22)		803	803			
P1912016726	Phoenix	AZ		06/25/2020	09/15/2021	363		12			12		375	375			
P2009021613	Port Washington	NY		06/29/2021	09/15/2021	586		(34)			(34)		552	552			
P4191209377	Travelers Rest	SC		06/25/2020	09/15/2021	703		14			14		717	717			
P2009020089	Philadelphia	PA		12/18/2020	08/13/2021	530		(20)			(20)		510	510			
P2009021879	Ontario	CA		07/30/2021	09/20/2021	128		(7)			(7)		121	121			
P2009020238	Santa Fe	NM		12/16/2020	09/15/2021	8,020		(223)			(223)		7,797	7,797			
P2001017256	Hillsboro Beach	FL		06/25/2020	09/15/2021	1,956		37			37		1,993	1,993			
P1912016921	Chino	CA		06/25/2020	09/15/2021	1,987		40			40		2,027	2,027			
P2009020593	Henderson	NV		02/24/2021	07/15/2021	1,862		(58)			(58)		1,804	1,804			
P2009020377	Lexington	NC		01/29/2021	09/15/2021	518		(25)			(25)		493	493			
P4200109958	Bailey	CO		06/25/2020	09/15/2021	577		11			11		588	588			
P2010802589	Houston	TX		12/16/2020	09/15/2021	429		(12)			(12)		416	416			
P2009020211	El Cajon	CA		12/30/2020	09/15/2021	1,920		(90)			(90)		1,829	1,829			
P2009020475	Galt	CA		01/27/2021	08/13/2021	440		(12)			(12)		428	428			
P2009020436	STOCKTON	CA		01/27/2021	09/15/2021	1,079		(29)			(29)		1,050	1,050			
P2009020624	Ahwahnee	CA		03/12/2021	09/15/2021	4,360		(146)			(146)		4,214	4,214			
P1912016915	Lake Wales	FL		06/25/2020	09/15/2021	211		4			4		215	215			
P2009021621	Parkland	FL		06/29/2021	09/15/2021	717		(41)			(41)		676	676			
P2009021356	East Elmhurst	NY		05/28/2021	09/15/2021	961		(55)			(55)		906	906			
P2009020344	Sandy Springs	GA		12/30/2020	09/15/2021	2,077		(70)			(70)		2,007	2,007			
P1912016596	Aloha	OR		06/25/2020	09/15/2021	749		25			25		773	773			
P2009021601	Beaumont	TX		06/29/2021	09/15/2021	365		(21)			(21)		344	344			
P1912016665	Shaver Lake	CA		06/25/2020	09/15/2021	514		10			10		524	524			
P2009020409	Bellmore	NY		01/29/2021	09/15/2021	715		(34)			(34)		680	680			
P2009020636	Fort Pierce	FL		03/26/2021	09/15/2021	525		(6)			(6)		518	518			
P1912016827	Farmers Branch	TX		06/25/2020	09/15/2021	477		10			10		487	487			
P2009020529	BURLINGTON	NJ		02/02/2021	09/15/2021	1,058		(31)			(31)		1,027	1,027			
P2002017647	Corona	CA		06/25/2020	09/15/2021	3,049		61			61		3,110	3,110			
P2009021383	Hamilton	NJ		05/28/2021	09/15/2021	1,911		(112)			(112)		1,799	1,799			
P2009021479	Albany	NY		05/28/2021	09/15/2021	439		(26)			(26)		413	413			
P5210212022	Pike Road	AL		04/09/2021	09/15/2021	642		(13)			(13)		629	629			

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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					
P1912016566	Clermont	FL		06/25/2020	09/15/2021	832		17			17		849	849			
P1912016905	Orlando	FL		06/25/2020	09/15/2021	1,434		29			29		1,462	1,462			
P4200110034	Huntsville	UT		06/25/2020	09/15/2021	295		6			6		301	301			
P2009020325	Fayetteville	GA		01/14/2021	09/15/2021	830		(28)			(28)		802	802			
P4191109143	Fort Lupton	CO		06/25/2020	09/15/2021	1,655		35			35		1,690	1,690			
P4200210519	Tyler	TX		06/25/2020	09/15/2021	8,797		176			176		8,973	8,973			
P2009020264	Las Vegas	NV		12/30/2020	09/15/2021	4,544		(240)			(240)		4,304	4,304			
P2009020121	West Babylon	NY		12/18/2020	09/15/2021	452		(18)			(18)		434	434			
P2009020644	Saint Petersburg	FL		03/26/2021	09/15/2021	1,504		(36)			(36)		1,468	1,468			
P2009020126	Brooklyn	NY		12/18/2020	09/15/2021	582		(23)			(23)		558	558			
P2009020608	Perkiomenville	PA		03/12/2021	08/13/2021	574		(19)			(19)		554	554			
P2009020115	San Jose	CA		12/18/2020	09/15/2021	6,004		(223)			(223)		5,781	5,781			
P2009021561	Georgetown	DE		06/29/2021	09/15/2021	1,407		(81)			(81)		1,326	1,326			
P2009021586	Lake Stevens	WA		06/29/2021	09/15/2021	422		(24)			(24)		397	397			
P2009021550	New York	NY		06/29/2021	09/15/2021	1,183		(68)			(68)		1,115	1,115			
P2002802507	Oxnard	CA		06/25/2020	08/13/2021	1,613		32			32		1,645	1,645			
P2009020641	Friendswood	TX		04/09/2021	09/15/2021	542		(18)			(18)		524	524			
P2001017461	Paterson	NJ		06/25/2020	09/15/2021	1,045		21			21		1,066	1,066			
P2009020324	RICHMOND	TX		01/14/2021	09/15/2021	1,366		(39)			(39)		1,326	1,326			
P2009020429	West Hills	CA		01/29/2021	09/15/2021	2,320		(120)			(120)		2,200	2,200			
P4200210524	Coral Springs	FL		06/25/2020	09/15/2021	1,263		25			25		1,289	1,289			
P1912016305	Chandler	AZ		06/25/2020	09/15/2021	1,354		27			27		1,381	1,381			
P2009020301	Renton	WA		12/30/2020	09/15/2021	1,571		(83)			(83)		1,488	1,488			
P2009020648	Rancho Cucamonga	CA		04/09/2021	09/15/2021	4,409		(159)			(159)		4,250	4,250			
P2001017535	Gilroy	CA		06/25/2020	08/13/2021	36		1			1		36	36			
P4191209523	West Palm Beach	FL		06/25/2020	09/15/2021	1,143		23			23		1,166	1,166			
P2001017485	Sacramento	CA		06/25/2020	09/15/2021	2,390		48			48		2,438	2,438			
P2009020075	Tracy	CA		12/18/2020	09/15/2021	5,650		(317)			(317)		5,334	5,334			
P2009020524	HIGHLAND PARK	IL		02/02/2021	09/15/2021	1,090		(29)			(29)		1,061	1,061			
P4200109907	Wichita	KS		06/25/2020	09/15/2021	241		5			5		246	246			
P2009020482	CHARLOTTE	NC		01/27/2021	07/15/2021	2,813		(26)			(26)		2,787	2,787			
P2009020291	Murrieta	CA		12/30/2020	09/15/2021	1,135		(60)			(60)		1,075	1,075			
P2009020333	Key Largo	FL		01/14/2021	08/13/2021	2,312		(61)			(61)		2,251	2,251			
P4200110331	Minneapolis	MN		06/25/2020	09/15/2021	2,012		65			65		2,077	2,077			
P2008802562	La Habra Heights	CA		08/14/2020	09/15/2021	2,330							2,330	2,330			
P2009020282	Hudson	FL		12/30/2020	09/15/2021	442		(23)			(23)		418	418			
P2009020622	Knoxville	MD		03/26/2021	09/15/2021	1,105		(42)			(42)		1,063	1,063			
P2009021926	Naples	FL		07/30/2021	09/20/2021	397		(22)			(22)		375	375			
P4200210600	Davenport	FL		06/25/2020	09/15/2021	1,378		34			34		1,412	1,412			
P2009020142	Port Saint Lucie	FL		12/18/2020	09/15/2021	532		(21)			(21)		511	511			
P2009021931	Allentown	NJ		07/30/2021	09/20/2021	595		(33)			(33)		562	562			
P1912016339	Las Vegas	NV		06/25/2020	09/15/2021	928		19			19		947	947			
P2009020466	ORLANDO	FL		01/27/2021	08/13/2021	1,653		(55)			(55)		1,597	1,597			
P4200109949	Califon	NJ		06/25/2020	09/15/2021	2,017		40			40		2,058	2,058			
P2009021342	Nyack	NY		05/28/2021	09/15/2021	1,636		(96)			(96)		1,540	1,540			
P2009020492	ORLANDO	FL		01/27/2021	09/15/2021	798		(21)			(21)		777	777			
P2009020165	Kyle	TX		12/16/2020	09/15/2021	578		(17)			(17)		561	561			
P2009020594	Spring	TX		02/24/2021	09/15/2021	3,984		(87)			(87)		3,897	3,897			
P2009020212	Chicago	IL		12/30/2020	09/15/2021	642		(30)			(30)		612	612			
P2009020265	Encino	CA		12/30/2020	08/13/2021	16,376		(865)			(865)		15,511	15,511			
P2009020136	Lodi	NJ		12/18/2020	09/15/2021	370		(15)			(15)		355	355			
P2009021343	Irvine	CA		05/28/2021	09/15/2021	19,664		(1,153)			(1,153)		18,511	18,511			
P2009020084	Bronx	NY		12/18/2020	09/15/2021	1,490		(60)			(60)		1,430	1,430			
P2009021595	Aventura	FL		06/29/2021	09/15/2021	1,072		(62)			(62)		1,011	1,011			
P2009020633	Lady Lake	FL		03/26/2021	08/13/2021	1,706		(53)			(53)		1,653	1,653			
P2009020090	Staten Island	NY		12/18/2020	09/15/2021	1,357		(55)			(55)		1,302	1,302			
P5210212021	Splendora	TX		04/09/2021	09/15/2021	823		(12)			(12)		811	811			
P2009020330	CHATSWORTH	CA		01/14/2021	09/15/2021	4,252		(112)			(112)		4,139	4,139			
P1911015923	Alhambra	CA		06/25/2020	08/13/2021	2,111		42			42		2,153	2,153			
P1912016729	Chandler	AZ		06/25/2020	09/15/2021	1,663		33			33		1,696	1,696			

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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					
P2009020127	Astoria	NY		12/18/2020	09/15/2021	2,114		(85)			(85)		2,029	2,029			
P2009020277	Los Angeles	CA		12/30/2020	08/13/2021	1,170		(62)			(62)		1,108	1,108			
P2009021603	Oregon City	OR		06/29/2021	09/15/2021	1,008		(58)			(58)		950	950			
P4200210665	Southwest Ranches	FL		06/25/2020	09/15/2021	4,203		84			84		4,287	4,287			
P2009020512	CEDAR HILL	TX		02/09/2021	09/15/2021	2,458		(65)			(65)		2,393	2,393			
P2009020059	Staten Island	NY		12/18/2020	09/15/2021	1,440		(54)			(54)		1,386	1,386			
P2009020171	Oakland	CA		12/30/2020	09/15/2021	1,138		(30)			(30)		1,108	1,108			
P2009020447	PRESCOTT VALLEY	AZ		01/14/2021	09/15/2021	665		(18)			(18)		647	647			
P2009021606	Staten Island	NY		06/29/2021	09/15/2021	499		(29)			(29)		471	471			
P1909014241	Phillipsburg	NJ		06/25/2020	09/15/2021	12,168		246			246		12,414	12,414			
P2009021607	Brooklyn	NY		06/29/2021	09/15/2021	116		(7)			(7)		109	109			
P4200210901	Overland Park	KS		06/25/2020	09/15/2021	469		9			9		478	478			
P2009020611	BLADENSBURG	MD		03/12/2021	09/15/2021	531		(18)			(18)		513	513			
P1908013340	Irvine	CA		06/25/2020	09/15/2021	1,195		23			23		1,218	1,218			
P2009020397	Haines City	FL		01/29/2021	07/15/2021	605		(31)			(31)		574	574			
P2009020346	QUEEN CREEK	AZ		12/30/2020	09/15/2021	841		(51)			(51)		790	790			
P1912016715	Altadena Area	CA		06/25/2020	09/15/2021	5,245		101			101		5,346	5,346			
P2009021565	Woodside	NY		06/29/2021	09/15/2021	826		(48)			(48)		778	778			
P2009020133	Plantation	FL		12/18/2020	09/15/2021	798		(32)			(32)		766	766			
P2009021570	Manhasset	NY		06/29/2021	09/15/2021	1,461		(84)			(84)		1,377	1,377			
P2009020379	Northport	NY		01/29/2021	09/15/2021	1,599		(83)			(83)		1,517	1,517			
P2009020234	Jackson	NJ		12/30/2020	09/15/2021	2,084		(55)			(55)		2,029	2,029			
P2009020392	Salem	OR		01/29/2021	09/15/2021	974		(50)			(50)		923	923			
P4200109834	Richmond	TX		06/25/2020	08/13/2021	214		3			3		216	216			
P2009021609	Brooklyn	NY		06/29/2021	09/15/2021	345		(20)			(20)		325	325			
P4191209357	Gilbert	AZ		06/25/2020	09/15/2021	1,890		38			38		1,928	1,928			
P2009020549	HUMBLE	TX		02/24/2021	08/13/2021	451		(13)			(13)		438	438			
P2009021401	Prosper	TX		05/28/2021	09/15/2021	1,650		(97)			(97)		1,553	1,553			
P2009020366	Miami	FL		01/29/2021	09/15/2021	732		(38)			(38)		694	694			
P2009020580	Bridgeton	NJ		03/12/2021	08/13/2021	369		(12)			(12)		357	357			
P2001802485	Wadsworth	OH		06/25/2020	09/15/2021	347		7			7		354	354			
P2009020072	Cape May	NJ		12/18/2020	09/15/2021	499		(20)			(20)		479	479			
P2009020070	Brooklyn	NY		12/18/2020	08/13/2021	1,351		(54)			(54)		1,297	1,297			
P2009021389	Flushing	NY		05/28/2021	09/15/2021	819		(47)			(47)		772	772			
P2009021594	Colts Neck	NJ		06/29/2021	09/15/2021	806		(47)			(47)		760	760			
P2009020599	St Pete Beach	FL		03/26/2021	09/15/2021	7,540		(236)			(236)		7,304	7,304			
P2009020217	Kingsland	TX		12/30/2020	09/15/2021	2,358		(111)			(111)		2,247	2,247			
P2009020336	Hemet	CA		01/14/2021	09/15/2021	730		(24)			(24)		705	705			
P2009021870	Highland Falls	NY		07/30/2021	09/20/2021	226		(13)			(13)		213	213			
P2009020449	WASHINGTON	DC		01/14/2021	09/15/2021	918		(31)			(31)		887	887			
P4200110097	Willcox	AZ		06/25/2020	09/15/2021	519		10			10		530	530			
P2002017986	Yorba Linda	CA		06/25/2020	09/15/2021	5,111		85			85		5,196	5,196			
P2009020495	Apple Valley	CA		02/09/2021	09/15/2021	602		(17)			(17)		585	585			
P2009020401	Brooklyn	NY		01/29/2021	08/13/2021	2,746		(142)			(142)		2,604	2,604			
P2009020275	Lawrenceville	GA		12/30/2020	09/15/2021	759		(40)			(40)		719	719			
P2009021418	Palos Heights	IL		05/28/2021	09/15/2021	1,453		(85)			(85)		1,368	1,368			
P2009021372	Manhasset	NY		05/28/2021	09/15/2021	2,080		(120)			(120)		1,961	1,961			
P2009020110	Sparta	NJ		12/18/2020	09/15/2021	1,648		(65)			(65)		1,583	1,583			
P2009021377	Brooklyn	NY		05/28/2021	09/15/2021	1,588		(93)			(93)		1,495	1,495			
P2009020169	Fort Lee	NJ		12/30/2020	08/13/2021	1,261		(36)			(36)		1,225	1,225			
P2009020057	Bronx	NY		12/18/2020	09/15/2021	8,144		(305)			(305)		7,839	7,839			
P2009020180	Miramar	FL		12/30/2020	09/15/2021	733		(16)			(16)		717	717			
P2009020649	Summerville	SC		04/09/2021	09/15/2021	837		(28)			(28)		809	809			
P2009020424	Parrish	FL		01/29/2021	09/15/2021	699		(35)			(35)		664	664			
P2001017237	Moorpark	CA		06/25/2020	09/15/2021	1,038		21			21		1,059	1,059			
P2001017316	Leander	TX		06/25/2020	08/13/2021	560		11			11		571	571			
P2002017725	Moreno Valley	CA		06/25/2020	09/15/2021	540		11			11		551	551			
P2009020370	Lake Worth	FL		01/29/2021	09/15/2021	1,177		(58)			(58)		1,119	1,119			
P2009021610	Irvington	NJ		06/29/2021	08/13/2021	318		(18)			(18)		300	300			
P2001017276	Griffin	GA		06/25/2020	09/15/2021	492		10			10		502	502			

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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
P2009020472	HUTTO	TX		02/09/2021	09/15/2021	896		(13)			(13)		883	883			
P4191008248	Bonita	CA		06/25/2020	09/15/2021	2,473		49			49		2,522	2,522			
P2009020223	Spring	TX		12/30/2020	09/15/2021	917		(43)			(43)		874	874			
P2009021585	Georgetown	TX		06/29/2021	09/15/2021	579		(33)			(33)		546	546			
P2009020577	BOERNE	TX		02/24/2021	09/15/2021	1,562		(42)			(42)		1,521	1,521			
P2009020172	Collinsville	TX		12/16/2020	09/15/2021	1,165		(31)			(31)		1,135	1,135			
P2009021394	New York	NY		05/28/2021	09/15/2021	1,087							1,086	1,086			
P2009020479	ROSELLE	IL		01/27/2021	09/15/2021	476		(10)			(10)		465	465			
P2009020141	Pittsburg	CA		12/18/2020	08/13/2021	554		(20)			(20)		534	534			
P2009020539	FREDERICK	MD		02/02/2021	08/13/2021	671		(18)			(18)		653	653			
P2009020270	Pocatello	ID		06/14/2021	07/01/2021	(770)		(68)			(68)		(838)	(838)			
P2009021376	Middle Village	NY		05/28/2021	09/15/2021	1,311		(77)			(77)		1,234	1,234			
P2009020113	Miami Beach	FL		12/18/2020	07/15/2021	800		(29)			(29)		772	772			
P1912016619	Queen Creek	AZ		06/25/2020	09/15/2021	871		31			31		902	902			
P2009020391	Shutesbury	MA		01/29/2021	09/15/2021	1,343		(69)			(69)		1,273	1,273			
P2009020604	HAMPTON	VA		03/12/2021	09/15/2021	3,989		(134)			(134)		3,855	3,855			
P2001702367	Alsip	IL		06/25/2020	07/15/2021	247		7			7		254	254			
P2009020517	DETROIT	MI		02/02/2021	09/15/2021	1,354		(39)			(39)		1,315	1,315			
P2009021588	Dix Hills	NY		06/29/2021	09/15/2021	662		(38)			(38)		624	624			
P2009020356	New York	NY		01/29/2021	09/15/2021	2,044		(101)			(101)		1,943	1,943			
P2009020579	MAGNA	UT		02/24/2021	08/13/2021	874		(23)			(23)		851	851			
P2009020312	Renton	WA		12/30/2020	09/15/2021	2,754		(145)			(145)		2,608	2,608			
P2009020093	Brooklyn	NY		12/18/2020	09/15/2021	3,750		(151)			(151)		3,599	3,599			
P2009021618	Brandon	FL		06/29/2021	09/15/2021	425		(25)			(25)		400	400			
P2009021407	New Hampton	NY		05/28/2021	09/15/2021	679		(40)			(40)		639	639			
P2002018021	Sunnyvale	CA		06/25/2020	09/15/2021	4,735		95			95		4,830	4,830			
P2009021334	Orlando	FL		05/28/2021	09/15/2021	238		(14)			(14)		224	224			
P2009020646	VICTORVILLE	CA		03/26/2021	09/15/2021	458		(17)			(17)		440	440			
P2009020263	Santa Margarita	CA		12/30/2020	09/15/2021	1,541		(81)			(81)		1,459	1,459			
P2009020214	Fort Myers	FL		12/30/2020	09/15/2021	2,969		(140)			(140)		2,829	2,829			
P1912016931	San Diego	CA		06/25/2020	09/15/2021	3,519		70			70		3,589	3,589			
P1911015549	Garden Ridge	TX		06/25/2020	09/15/2021	6,497		130			130		6,627	6,627			
P2009021579	COPIAGUE	NY		06/29/2021	09/15/2021	220		(13)			(13)		207	207			
P2009021920	McKinney	TX		07/30/2021	09/20/2021	1,197		(66)			(66)		1,131	1,131			
P2009020205	Boise	ID		12/30/2020	09/15/2021	950		(45)			(45)		906	906			
P2002017990	La Puente	CA		06/25/2020	09/15/2021	1,563		31			31		1,594	1,594			
P2009021326	Boca Raton	FL		05/28/2021	08/13/2021	1,136		(67)			(67)		1,069	1,069			
P2009020416	New Hyde Park	NY		01/29/2021	09/15/2021	2,104		(109)			(109)		1,995	1,995			
P2009020382	Bayonne	NJ		01/29/2021	09/15/2021	1,414		(73)			(73)		1,341	1,341			
P1912016281	Winfield	IL		06/25/2020	07/15/2021	344		7			7		351	351			
P2009020540	LA QUINTA	CA		02/09/2021	09/15/2021	2,124		(56)			(56)		2,068	2,068			
P2009021580	Yorktown Heights	NY		06/29/2021	08/13/2021	583		(34)			(34)		549	549			
P2009020274	Pasadena	MD		12/30/2020	09/15/2021	1,514		(80)			(80)		1,434	1,434			
P2009020498	LEHIGH ACRES	FL		02/02/2021	09/15/2021	345		(10)			(10)		335	335			
P2009021357	Whitestone	NY		05/28/2021	09/15/2021	5,954		(343)			(343)		5,612	5,612			
P2009020188	Fort Pierce	FL		01/27/2021	07/15/2021	233		(7)			(7)		226	226			
P2009021414	Surfside	FL		05/28/2021	09/15/2021	3,551		(208)			(208)		3,343	3,343			
P2002017634	Orlando	FL		06/25/2020	09/15/2021	715		14			14		729	729			
P2009020128	Flushing	NY		12/18/2020	09/15/2021	505		(20)			(20)		485	485			
P2009020378	Beaufort	SC		01/29/2021	09/15/2021	555		(28)			(28)		526	526			
P2009021381	Dacula	GA		05/28/2021	08/13/2021	154		(9)			(9)		145	145			
P2009020209	Hutchinson Island	FL		12/30/2020	09/15/2021	22,723		(1,069)			(1,069)		21,654	21,654			
P2009021406	Santa Ana	CA		05/28/2021	08/13/2021	791		(46)			(46)		745	745			
P2009021374	Happy Valley	OR		05/28/2021	09/15/2021	14,162		(830)			(830)		13,332	13,332			
P2009020200	Henrico	VA		12/30/2020	09/15/2021	720		(34)			(34)		686	686			
P2009020271	Sonoma	CA		12/30/2020	09/15/2021	2,224		(118)			(118)		2,107	2,107			
P2009020360	Villa Park	IL		01/29/2021	09/15/2021	280		(14)			(14)		266	266			
P2009020564	WEST LINN	OR		02/24/2021	09/15/2021	1							1	1			
P2001017263	Los Angeles	CA		06/25/2020	08/13/2021	352		7			7		359	359			
P2009021604	Brooklyn	NY		06/29/2021	09/15/2021	653		(38)			(38)		615	615			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
P2009020080	Portsmouth	NH		12/18/2020	09/15/2021	13,072		(731)			(731)		12,342	12,342			
P4200210699	Landing	NJ		06/25/2020	09/15/2021	1,080		22			22		1,102	1,102			
P2009020302	Mojave	CA		12/30/2020	09/15/2021	489		(26)			(26)		463	463			
P2009020621	CARTHAGE	TX		03/26/2021	09/15/2021	630		(18)			(18)		612	612			
P4200210627	Santa Ana	CA		06/25/2020	09/15/2021	1,774		34			34		1,807	1,807			
P2009020480	Kyle	TX		02/09/2021	09/15/2021	592		(16)			(16)		577	577			
P2009020574	Clarksburg	MD		02/24/2021	09/15/2021	966		(26)			(26)		940	940			
P2009021472	Gresham	OR		05/28/2021	09/15/2021	1,090		(63)			(63)		1,027	1,027			
P2009021360	Bronx	NY		05/28/2021	09/15/2021	909		(53)			(53)		856	856			
P1911015920	Alhambra	CA		06/25/2020	09/15/2021	4,385		88			88		4,473	4,473			
P2001017339	Wesley Chapel	FL		06/25/2020	09/15/2021	659		13			13		672	672			
P2009021568	Sulphur	LA		06/29/2021	09/15/2021	207		(12)			(12)		195	195			
P2009021615	Kailua	HI		06/29/2021	09/15/2021	708		(41)			(41)		667	667			
P2009020199	Hillsboro	OR		12/30/2020	09/15/2021	3,507		(165)			(165)		3,342	3,342			
P2009021431	Greenwood Lake	NY		05/28/2021	09/15/2021	605		(36)			(36)		570	570			
P2009020407	Rochester	NY		01/29/2021	09/15/2021	336		(17)			(17)		319	319			
P2009021476	Havertown	PA		05/28/2021	09/15/2021	607		(36)			(36)		572	572			
P2009020218	Brownsburg	IN		12/30/2020	09/15/2021	1,378		(65)			(65)		1,313	1,313			
P2009021627	Sunny Isles Beach	FL		06/29/2021	09/15/2021	839		(48)			(48)		791	791			
P2009020357	Chicago	IL		01/29/2021	09/15/2021	3,344		(571)			(571)		2,774	2,774			
P2009020303	Ypsilanti	MI		12/30/2020	09/15/2021	671		(35)			(35)		636	636			
P2009020497	DALLAS	TX		01/27/2021	09/15/2021	2,211		(59)			(59)		2,152	2,152			
P2009020516	HOUSTON	TX		02/09/2021	09/15/2021	592		(20)			(20)		572	572			
P2009020268	Fillmore	CA		12/30/2020	09/15/2021	2,137		(113)			(113)		2,024	2,024			
P2001017459	Temple City	CA		06/25/2020	09/15/2021	2,427		44			44		2,471	2,471			
P2009020572	Baltimore	MD		02/24/2021	09/15/2021	473		(13)			(13)		460	460			
P2009020096	Cedarhurst	NY		12/18/2020	09/15/2021	2,130		(81)			(81)		2,049	2,049			
P2009020216	Franklin	WI		12/30/2020	09/15/2021	1,096		(52)			(52)		1,044	1,044			
P2009020079	Rego Park	NY		12/18/2020	09/15/2021	1,179		(47)			(47)		1,131	1,131			
P2009020473	LAS VEGAS	NV		01/27/2021	09/15/2021	2,291		(61)			(61)		2,231	2,231			
P2009020349	JACKSONVILLE	FL		12/30/2020	09/15/2021	1,946		(78)			(78)		1,868	1,868			
P2009020439	JACKSONVILLE	FL		01/14/2021	09/15/2021	751		(22)			(22)		729	729			
P2009021552	Katy	TX		06/29/2021	09/15/2021	268		(15)			(15)		253	253			
P1912016390	Clovis	CA		06/25/2020	09/15/2021	1,100		21			21		1,120	1,120			
P2009020565	HAGERSTOWN	MD		02/24/2021	08/13/2021	855		(27)			(27)		828	828			
P2009020306	Oakland	CA		12/30/2020	09/15/2021	1,345		(71)			(71)		1,274	1,274			
P2009020287	Germantown	MD		12/30/2020	09/15/2021	597		(32)			(32)		565	565			
P2009021612	Elmhurst	NY		06/29/2021	09/15/2021	542		(31)			(31)		511	511			
P2001017434	Hackensack	NJ		06/25/2020	09/15/2021	3,724		75			75		3,798	3,798			
P1911015921	Alhambra	CA		06/25/2020	08/13/2021	1,813		36			36		1,849	1,849			
P2009020637	Hagerstown	MD		03/26/2021	09/15/2021	341		(13)			(13)		328	328			
P2009020258	ATLANTA	GA		01/14/2021	09/15/2021	4,348		(115)			(115)		4,233	4,233			
P2001017123	Los Alamitos	CA		06/25/2020	09/15/2021	1,275		25			25		1,301	1,301			
P2009020097	Orlando	FL		12/18/2020	09/15/2021	42,876		(1,720)			(1,720)		41,156	41,156			
P2002802520	Pomona	CA		06/25/2020	09/15/2021	1,051		21			21		1,072	1,072			
P2009020309	Pasadena	MD		12/30/2020	09/15/2021	775		(41)			(41)		734	734			
P2009021616	Evanston	IL		06/29/2021	09/15/2021	604		(35)			(35)		569	569			
P2009021390	Hidden Valley Lake	CA		05/28/2021	09/15/2021	696		(41)			(41)		656	656			
P2001017372	San Diego	CA		06/25/2020	08/13/2021	1,891		37			37		1,927	1,927			
P2009020598	DUNDALK	MD		03/12/2021	09/15/2021	461		(15)			(15)		445	445			
P2009020308	San Mateo	CA		12/30/2020	09/15/2021	4,521		(239)			(239)		4,283	4,283			
P2009020259	Modesto	CA		12/30/2020	09/15/2021	397		(11)			(11)		387	387			
P2009020585	Fort Lupton	CO		03/12/2021	09/15/2021	2,593		(75)			(75)		2,518	2,518			
P1912016824	Santa Clarita	CA		06/25/2020	09/15/2021	755		15			15		771	771			
P2009021623	Fountain Valley	CA		06/29/2021	09/15/2021	1,626		(94)			(94)		1,532	1,532			
P2009020269	Acton	CA		12/30/2020	08/13/2021	3,279		(173)			(173)		3,105	3,105			
P2009020077	Corona	NY		12/18/2020	09/15/2021	480		(19)			(19)		460	460			
P2009020557	PITTSBURG	CA		02/24/2021	09/15/2021	1,200		(32)			(32)		1,168	1,168			
P2009020332	Dallas	TX		01/14/2021	07/15/2021	310		(8)			(8)		302	302			
P2009020451	CYPRESS	TX		01/14/2021	09/15/2021	1,209		(9)			(9)		1,200	1,200			

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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					
P2009020535	NEW CASTLE	DE		02/24/2021	09/15/2021	843		(28)			(28)		815	815			
P2009021477	Torrance	CA		05/28/2021	08/13/2021	372		(22)			(22)		350	350			
P2009020418	Miami	FL		01/29/2021	09/15/2021	1,788		(92)			(92)		1,695	1,695			
P2009020272	Temecula	CA		12/30/2020	09/15/2021	3,136		(166)			(166)		2,970	2,970			
P2009021617	Las Vegas	NV		06/29/2021	08/13/2021	354		(20)			(20)		333	333			
P1908013748	Dublin	OH		06/25/2020	09/15/2021	2,669		53			53		2,723	2,723			
P2009021562	Glen Head	NY		06/29/2021	09/15/2021	1,351		(78)			(78)		1,273	1,273			
P2009020359	Duluth	GA		01/29/2021	09/15/2021	681		(35)			(35)		645	645			
P2009020318	roseville	CA		01/14/2021	08/13/2021	708		(19)			(19)		689	689			
P4200110242	Fountain Hills	AZ		06/25/2020	09/15/2021	2,744		77			77		2,821	2,821			
P2009020289	Westlake	OH		12/30/2020	09/15/2021	414		(22)			(22)		392	392			
P2009020245	RIVERSIDE	CA		12/16/2020	09/15/2021	1,896		(78)			(78)		1,818	1,818			
P2009020417	Hicksville	NY		01/29/2021	09/15/2021	1,712		(88)			(88)		1,624	1,624			
P2009020435	SNELLVILLE	GA		01/14/2021	09/15/2021	691		(18)			(18)		673	673			
P2001017551	Raleigh	NC		06/25/2020	09/15/2021	1,404		28			28		1,432	1,432			
P2009020384	New York	NY		01/29/2021	09/15/2021	539		(28)			(28)		511	511			
P2009021553	WESTON	FL		06/29/2021	09/15/2021	958		(55)			(55)		903	903			
P2009020164	Manteca	CA		12/16/2020	09/15/2021	15,070		(435)			(435)		14,635	14,635			
P2009020595	PARSIPPANY-TROY HILLS	NJ		03/12/2021	09/15/2021	3,820		(128)			(128)		3,692	3,692			
P4200110249	Encinitas	CA		06/25/2020	07/15/2021	728		18			18		746	746			
P2009020124	Bethel Island	CA		12/18/2020	09/15/2021	2,110		(85)			(85)		2,026	2,026			
P4200210777	Wellington	FL		06/25/2020	09/15/2021	250		5			5		255	255			
P2002018000	Mammoth Lakes	CA		06/25/2020	09/15/2021	606		9			9		615	615			
P2009020476	SANTA ROSA	CA		01/27/2021	09/15/2021	1,266		(34)			(34)		1,232	1,232			
P2009021420	Albany	NY		05/28/2021	09/15/2021	506		(30)			(30)		476	476			
P2009021338	Brooklyn	NY		05/28/2021	09/15/2021	936		(55)			(55)		881	881			
P2009020267	Fairfield	CA		12/30/2020	09/15/2021	2,266		(120)			(120)		2,146	2,146			
P2009020614	Denver	CO		03/26/2021	09/15/2021	3,298		(95)			(95)		3,203	3,203			
P2009020137	Monmouth Beach	NJ		12/18/2020	09/15/2021	788		(32)			(32)		756	756			
P2009020157	Auburn	WA		12/16/2020	09/15/2021	694		(20)			(20)		674	674			
P2009021608	College Point	NY		06/29/2021	09/15/2021	1,105		(64)			(64)		1,041	1,041			
P2009020606	Derby	KS		03/12/2021	09/15/2021	771		(28)			(28)		744	744			
P1910015140	Seattle	WA		06/25/2020	09/15/2021	1,263		25			25		1,289	1,289			
P2009020610	BELLEVILLE	NJ		03/12/2021	09/15/2021	1,247		(45)			(45)		1,202	1,202			
P1912016979	Norco	CA		06/25/2020	08/13/2021	3,570		71			71		3,642	3,642			
P2009020596	Littleton	CO		03/12/2021	09/15/2021	634		(21)			(21)		613	613			
P2009020442	PALM BEACH GARDENS	FL		01/14/2021	09/15/2021	718		(19)			(19)		699	699			
P2001017374	Gresham	OR		06/25/2020	09/15/2021	638		12			12		650	650			
P2009020376	Melville	NY		01/29/2021	09/15/2021	4,142		(214)			(214)		3,928	3,928			
P2009021332	Miramar	FL		05/28/2021	09/15/2021	11,529		(676)			(676)		10,853	10,853			
P2001017359	Roxbury	CT		06/25/2020	09/15/2021	1,798		36			36		1,834	1,834			
P2009021379	Ossining	NY		05/28/2021	09/15/2021	490		(29)			(29)		461	461			
P2009020640	MIAMI	FL		03/12/2021	09/15/2021	980		(31)			(31)		950	950			
P2009021430	Flushing	NY		05/28/2021	09/15/2021	217							217	217			
P2009020152	Crowley	TX		12/16/2020	09/15/2021	1,733		(50)			(50)		1,683	1,683			
P2009020061	Miami	FL		12/18/2020	08/13/2021	633		(25)			(25)		609	609			
P2009021598	Sag Harbor	NY		06/29/2021	09/15/2021	1,356		(78)			(78)		1,277	1,277			
P2009020652	WOODLAND HILLS	CA		04/09/2021	09/15/2021	5,374		(143)			(143)		5,231	5,231			
P2009020481	KING OF PRUSSIA	PA		01/27/2021	09/15/2021	1,686		(49)			(49)		1,638	1,638			
P2009021555	Cutler Bay	FL		06/29/2021	09/15/2021	282		(16)			(16)		266	266			
P2009020631	Petaluma	CA		03/26/2021	09/15/2021	3,073		(96)			(96)		2,977	2,977			
P2009020411	Pinecrest	FL		01/29/2021	09/15/2021	4,544		(227)			(227)		4,317	4,317			
P2009021583	Aventura	FL		06/29/2021	09/15/2021	199		(11)			(11)		188	188			
P2009021405	Maspeth	NY		05/28/2021	09/15/2021	1,013		(58)			(58)		955	955			
P2009020088	Providence	RI		12/18/2020	09/15/2021	743		(30)			(30)		714	714			
P2009021556	Ocean	NJ		06/29/2021	09/15/2021	379		(22)			(22)		357	356			
P2009020456	Castle Rock	CO		12/16/2020	09/15/2021	1,770		(59)			(59)		1,711	1,710			
P2009020284	Benicia	CA		12/30/2020	08/13/2021	860		(46)			(46)		815	814			
P4200110328	Encino	CA		06/25/2020	09/15/2021	5,392		107			107		5,499	5,498			
P2009020534	AMBOY	WA		02/02/2021	09/15/2021	1,136		(30)			(30)		1,106	1,105			

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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					
P2009020645	Dallas	TX		04/09/2021	09/15/2021	3,022		(116)			(116)		2,906	2,905			
P1912016880	Danville	CA		06/25/2020	09/15/2021	1,792		36			36		1,828	1,827			
P2009020402	Red Bank	NJ		01/29/2021	09/15/2021	2,359		(122)			(122)		2,237	2,236			
P2009020491	STAFFORD	VA		02/09/2021	09/15/2021	1,017		(27)			(27)		990	989			
P2009021415	Braintree	MA		05/28/2021	09/15/2021	1,382		(81)			(81)		1,301	1,300			
P2009020525	CHESAPEAKE	VA		02/09/2021	09/15/2021	691		(18)			(18)		672	672			
P2009021597	Brooklyn	NY		06/29/2021	09/15/2021	1,199		(69)			(69)		1,130	1,130			
P2002017684	Aurora	CO		06/25/2020	09/15/2021	883		16			16		898	898			
P1912016939	Destin	FL		06/25/2020	09/15/2021	1,271		25			25		1,296	1,296			
P2009020187	Houston	TX		12/30/2020	09/15/2021	300		(9)			(9)		292	292			
P2009020450	CORDOVA	TN		01/14/2021	08/13/2021	368		(9)			(9)		359	359			
P2009020461	Bakersfield	CA		01/27/2021	09/15/2021	819		(2)			(2)		817	817			
P2009021359	Dover	NH		05/28/2021	09/15/2021	1,310		(77)			(77)		1,233	1,233			
P2009020613	New Braunfels	TX		03/12/2021	09/15/2021	4,786		(150)			(150)		4,636	4,636			
P2009020387	New Waverly	TX		01/29/2021	09/15/2021	2,395		(124)			(124)		2,272	2,272			
P1912016954	Lake Havasu City	AZ		06/25/2020	09/15/2021	684		19			19		703	703			
P1912016782	Oakville	CT		06/25/2020	09/15/2021	4,135		83			83		4,218	4,218			
P1911015833	Beach City	TX		06/25/2020	09/15/2021	1,096		22			22		1,118	1,118			
P4200110233	San Juan Capistrano	CA		06/25/2020	09/15/2021	963		19			19		982	982			
P2009021340	Valley Stream	NY		05/28/2021	09/15/2021	486		(28)			(28)		457	457			
P2009020108	Sewell	NJ		12/18/2020	09/15/2021	872		(35)			(35)		837	836			
P2009021474	Brooklyn	NY		05/28/2021	09/15/2021	2,091		(123)			(123)		1,969	1,969			
P2009020396	Oakland	CA		01/29/2021	09/15/2021	2,030		(105)			(105)		1,925	1,925			
P2009021635	Golden Beach	FL		06/29/2021	09/15/2021	1,678		(97)			(97)		1,581	1,581			
P2009021572	Cheektowaga	NY		06/29/2021	09/15/2021	97		(6)			(6)		91	91			
P2009020642	Manor	TX		03/26/2021	09/15/2021	16,413		(551)			(551)		15,863	15,863			
P2009020541	CENTREVILLE	VA		02/09/2021	09/15/2021	1,015		(27)			(27)		989	989			
P2009021602	Oakhurst	NJ		06/29/2021	09/15/2021	461		(27)			(27)		434	434			
P2009020345	PORTERVILLE	CA		12/30/2020	09/15/2021	3,773		(156)			(156)		3,617	3,617			
P2009020252	HOLT	MO		12/16/2020	09/15/2021	561		(21)			(21)		540	540			
P2002017825	Edmond	OK		06/25/2020	09/15/2021	1,314		26			26		1,340	1,340			
P2009021469	Hawthorne	CA		05/28/2021	09/15/2021	838		(49)			(49)		788	788			
P2009021432	Syosset	NY		05/28/2021	09/15/2021	1,131		(66)			(66)		1,065	1,065			
P2009020316	Lancaster	CA		12/30/2020	09/15/2021	15,055		(805)			(805)		14,250	14,250			
P2009020421	Turner	OR		01/29/2021	09/15/2021	1,440		(74)			(74)		1,366	1,366			
P2009020408	Lynbrook	NY		01/29/2021	09/15/2021	1,310		(68)			(68)		1,242	1,242			
P2009020385	Austin	TX		01/29/2021	09/15/2021	2,844		(147)			(147)		2,697	2,697			
P2009020338	PEORIA	AZ		01/14/2021	09/15/2021	348		(10)			(10)		338	338			
P2009020178	Orlando	FL		12/16/2020	09/15/2021	1,475		(39)			(39)		1,437	1,437			
P4191109008	Richmond	TX		06/25/2020	09/15/2021	421		8			8		429	429			
P2009021589	Jackson	NJ		06/29/2021	09/15/2021	460		(27)			(27)		433	433			
P4191209630	Portage	MI		06/25/2020	09/15/2021	413		11			11		424	424			
P2009020203	Lombard	IL		12/30/2020	09/15/2021	752		(35)			(35)		717	717			
P2009020506	CONYERS	GA		02/09/2021	09/15/2021	820		(22)			(22)		798	798			
P2009020519	EDMOND	OK		02/02/2021	09/15/2021	1,292		(34)			(34)		1,257	1,257			
P2009020069	New York	NY		12/18/2020	09/15/2021	4,336		(175)			(175)		4,161	4,161			
P2009020567	Newport Beach	CA		03/12/2021	09/15/2021	841		(15)			(15)		826	826			
P2009020587	WOOD DALE	IL		03/12/2021	09/15/2021	827		(26)			(26)		802	802			
P2009020067	Wilmington	DE		12/18/2020	09/15/2021	3,260		(127)			(127)		3,133	3,133			
P2009021380	Valley Stream	NY		05/28/2021	09/15/2021	1,073		(63)			(63)		1,010	1,010			
P2001017220	Las Vegas	NV		06/25/2020	09/15/2021	1,832		36			36		1,868	1,868			
P2009020111	Long Beach	NY		12/18/2020	09/15/2021	1,393		(53)			(53)		1,340	1,340			
P2009021551	Chehalis	WA		06/29/2021	09/15/2021	483		(28)			(28)		455	455			
P4191209707	Palmdale	CA		06/25/2020	09/15/2021	948		19			19		967	967			
P2009020247	CARROLLTON	TX		12/16/2020	09/15/2021	1,221		(51)			(51)		1,170	1,170			
P2009020510	GAINESVILLE	FL		02/09/2021	09/15/2021	681		(20)			(20)		662	662			
P2009020161	Granada Hills	CA		12/16/2020	08/13/2021	3,178		(84)			(84)		3,094	3,094			
P2009020196	Huntersville	NC		12/30/2020	09/15/2021	1,408		(40)			(40)		1,367	1,367			
P2009021581	Ocean City	WA		06/29/2021	09/15/2021	10,823		(625)			(625)		10,199	10,199			
P2001017135	San Diego	CA		06/25/2020	08/13/2021	2,734		55			55		2,789	2,789			

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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
P2009020319	Dacono	CO		12/30/2020	09/15/2021	858		(29)			(29)		830	830			
P2009020227	Lakewood	CO		12/30/2020	09/15/2021	998		(26)			(26)		971	971			
P2009021466	Miami	FL		05/28/2021	09/15/2021	3,726		(214)			(214)		3,512	3,512			
P2009020130	Flushing	NY		12/18/2020	09/15/2021	1,637		(66)			(66)		1,571	1,571			
P2001017149	Salem	OR		06/25/2020	09/15/2021	323		6			6		329	329			
P2009020107	Miami	FL		12/18/2020	09/15/2021	1,207		(48)			(48)		1,159	1,159			
P2009020533	BRADENTON	FL		02/02/2021	09/15/2021	837		(22)			(22)		814	814			
P2009020627	Vallejo	CA		03/26/2021	09/15/2021	5,082		(50)			(50)		5,032	5,032			
P2009021549	Rocky Point	NY		06/29/2021	09/15/2021	319		(18)			(18)		300	300			
P2009020173	Woodbridge	VA		12/16/2020	09/15/2021	525		(18)			(18)		507	507			
P2009020210	Cranbury	NJ		12/30/2020	09/15/2021	811		(38)			(38)		773	773			
P1912016769	Northridge	CA		06/25/2020	09/15/2021	2,307		67			67		2,373	2,373			
P2009020403	Estacada	OR		01/29/2021	09/15/2021	2,162		(112)			(112)		2,050	2,050			
P2009020419	Sacramento	CA		01/29/2021	09/15/2021	767		(38)			(38)		728	728			
P2009021475	Canton	MA		05/28/2021	09/15/2021	758		(44)			(44)		714	714			
P1912016573	Rio Rancho	NM		06/25/2020	09/15/2021	578		12			12		589	589			
P2009020293	Macomb	MI		12/30/2020	09/15/2021	983		(52)			(52)		931	931			
P2009020327	BELFORD	NJ		02/02/2021	09/15/2021	1,594		(23)			(23)		1,570	1,570			
P2009020626	FOREST HILL	MD		03/26/2021	09/15/2021	1,217		(38)			(38)		1,179	1,179			
P2009020601	LONGWOOD	FL		03/12/2021	09/15/2021	1,605		(58)			(58)		1,548	1,548			
P2009020285	Homeland	CA		12/30/2020	09/15/2021	3,701		(195)			(195)		3,506	3,506			
P2009021336	New London	NC		05/28/2021	09/15/2021	574		(34)			(34)		540	540			
P2009021355	Miami	FL		05/28/2021	09/15/2021	227		(13)			(13)		213	213			
P2009020584	SACRAMENTO	CA		03/12/2021	09/15/2021	647		(20)			(20)		627	627			
P2009020065	Brooklyn	NY		12/18/2020	09/15/2021	1,332		(54)			(54)		1,278	1,278			
P2009020483	Berwyn	IL		02/09/2021	09/15/2021	847		(22)			(22)		825	825			
P2009021396	Valley Stream	NY		05/28/2021	09/15/2021	663		(39)			(39)		624	624			
P1911015918	Alhambra	CA		06/25/2020	08/13/2021	2,022		40			40		2,062	2,062			
P2009020206	Tampa	FL		12/30/2020	09/15/2021	1,154		(54)			(54)		1,099	1,099			
P2009020543	RENO	NV		02/09/2021	09/15/2021	3,712		(107)			(107)		3,605	3,605			
P2009021398	Downey	CA		05/28/2021	09/15/2021	1,227		(72)			(72)		1,155	1,155			
P2009020342	DESERT HOT SPRINGS	CA		12/30/2020	09/15/2021	2,138		(81)			(81)		2,057	2,057			
P2009020241	ESCONDIDO	CA		12/16/2020	09/15/2021	696		(36)			(36)		660	660			
P4200210886	Woodlawn	TN		06/25/2020	09/15/2021	241		5			5		246	246			
P2009020521	GERMANTOWN	TN		02/09/2021	09/15/2021	2,770		(80)			(80)		2,690	2,690			
P2009020431	Key Largo	FL		01/29/2021	07/15/2021	430		(22)			(22)		407	407			
P2009020120	Boston	MA		12/18/2020	09/15/2021	4,697		(188)			(188)		4,510	4,510			
P2009020310	Sacramento	CA		12/30/2020	09/15/2021	938		(50)			(50)		889	889			
P2009020453	BRADENTON	FL		01/14/2021	09/15/2021	1,997		(58)			(58)		1,940	1,940			
0800001	GRAND RAPIDS	MI		12/31/2020		1,347,078								50,282			
0800002	GRAND RAPIDS	MI		12/31/2020		1,321,985								51,229			
0800004	LEBANON	OH		12/31/2020		508,950								58,975			
0800005	DAYTON	TX		12/31/2020		11,825,905								75,222			
0900252	CHATTANOOGA	TN		12/31/2020		1,880,189								27,384			
0900447	MEMPHIS	TN		05/10/2005		295,361								43,421			
0900509	ALBUQUERQUE	NM		09/15/2005		278,677								35,402			
0900510	ALBUQUERQUE	NM		09/15/2005		129,655								16,471			
0900678	FOUNTAIN HILL	AZ		05/11/2006		974,448								6,646			
0900755	TUALATIN	OR		10/11/2006		327,743								24,627			
0900767	ANN ARBOR	MI		04/30/2007		547,582								86,373			
0900783	GARDENDALE	AL		02/16/2007		255,314								17,175			
0900863	MADISON HEIGHTS	MI		09/12/2007		432,985								24,241			
0900864	BRIGHTON	MI		09/12/2007		831,330								46,542			
0900869	BAKERSFIELD	CA		10/03/2007		331,670								40,390			
0900932	DALLAS	TX		12/13/2007		499,236								26,409			
0900984	MARTINSBURG	WV		03/17/2008		496,616								89,732			
0901092	CLOVER	SC		12/31/2020		635,441								16,443			
0901172	BETHESDA	MD		07/30/2009		1,504,670								56,532			
0901187	DALLAS	TX		08/17/2009		612,205								21,415			
0901195	MARTINSBURG	WV		11/09/2009		1,553,211								83,495			

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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
0901205	AUSTIN	TX		10/30/2009		1,403,500								52,328			
0901207	HICKORY	NC		10/29/2009		360,566								89,989			
0901233	OVERLAND PARK	KS		02/01/2010		1,781,456								96,727			
0901261	HELENA	MT		05/06/2010		145,868								7,054			
0901290	VANDALIA	OH		08/05/2010		990,939								46,378			
0901305	OREM	UT		07/01/2010		2,834,370								92,301			
0901325	BEAUMONT	TX		12/02/2010		281,738								12,018			
0901331	CARROLLTON	TX		10/08/2010		661,812								19,289			
0901334	CLEVELAND	OH		12/09/2010		858,453								36,214			
0901345	RANCHO SANTA MARGARITA	CA		12/20/2010		877,579								24,958			
0901361	LINCOLN	NE		02/01/2011		1,211,898								34,475			
0901366	EL PASO	TX		11/22/2010		621,422								26,774			
0901368	HOUSTON	TX		01/13/2011		940,668								26,389			
0901403	TEMPE	AZ		02/28/2011		949,746								40,007			
0901444	NATIONAL CITY	CA		06/13/2011		633,015								24,001			
0901445	HEBRON	KY		05/11/2011		471,769								18,837			
0901475	HUNTSVILLE	AL		06/30/2011		747,876								19,679			
0901480	MILWAUKEE	WI		07/12/2011		1,782,487								18,421			
0901482	JACKSON	MS		07/21/2011		486,294								18,316			
0901523	KNOXVILLE	TN		09/30/2011		223,178								67,732			
0901528	EDEN PRAIRIE	MN		09/26/2011		1,307,503								50,876			
0901534	SAN ANTONIO	TX		09/12/2011		984,793								10,394			
0901535	SALT LAKE CITY	UT		10/18/2011		687,511								18,527			
0901557	CHARLOTTE	NC		02/06/2012		827,192								2,675			
0901559	TACOMA	WA		02/15/2012		3,462,282								36,256			
0901560	TACOMA	WA		02/15/2012		1,837,129								19,238			
0901571	HARRISON CITY	PA		04/30/2012		7,317,021								73,591			
0901579	JACKSON	MS		04/17/2012		5,011,436								55,243			
0901585	DRAPER	UT		03/30/2012		337,401								12,008			
0901602	TIGARD	OR		06/13/2012		1,229,531								40,680			
0901603	ALISA VIEJO	CA		05/31/2012		3,152,471								31,024			
0901606	ATLANTA	GA		06/13/2012		1,247,576								6,851			
0901610	SPRINGFIELD	MO		06/27/2012		1,231,633								29,531			
0901616	ANDERSON	IN		07/12/2012		3,933,467								39,896			
0901632	SOMERSET	KY		09/07/2012		2,330,731								49,798			
0901636	PASADENA	CA		09/04/2012		3,081,089								71,578			
0901641	JOHNSON CITY	TN		09/10/2012		5,570,233								36,042			
0901643	SNELVILLE	GA		10/01/2012		798,462								12,084			
0901644	KALAMAZOO	MI		09/20/2012		1,146,818								87,201			
0901645	WEST SENECA	NY		10/18/2012		1,816,699								41,328			
0901646	BENICIA	CA		09/05/2012		548,567								17,222			
0901651	MILL VALLEY	CA		09/25/2012		1,598,625								49,730			
0901654	CAMARILLO	CA		09/28/2012		1,132,813								11,116			
0901655	CITY OF LEON VALLEY	TX		10/10/2012		817,182								18,500			
0901661	PINSON	AL		11/20/2012		2,508,260								78,286			
0901665	ATLANTA	GA		11/13/2012		1,758,193								39,830			
0901668	FOLSOM	PA		12/18/2012		1,128,906								25,296			
0901678	BROKEN ARROW	OK		12/12/2012		1,212,185								18,815			
0901679	PHENIX CITY	AL		12/14/2012		1,935,463								43,156			
0901682	MARYVILLE	TN		12/13/2012		1,631,143								37,392			
0901686	REDMOND	WA		12/20/2012		1,671,856								10,926			
0901687	LYNNWOOD	WA		12/20/2012		915,540								5,983			
0901688	NEW HOPE	MN		12/27/2012		1,144,162								25,449			
0901691	ST CLOUD	MN		12/20/2012		2,115,926								20,443			
0901695	BENSALEM	PA		01/08/2013		6,336,979								98,868			
0901701	SNYDER	TX		02/20/2013		1,600,052								23,866			
0901703	PACE	FL		02/01/2013		2,486,301								23,736			
0901705	KENNESAW	GA		01/09/2013		1,627,693								23,271			
0901707	TUCSON	AZ		03/28/2013		4,280,304								92,275			
0901708	ORANGE	CA		01/30/2013		2,189,635								21,455			

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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					
0901709	MINNEAPOLIS	MN		02/12/2013		3,776,123								36,708			
0901711	COMMERCE TOWNSHIP	MI		02/28/2013		1,041,953								3,411			
0901713	CRESTVIEW HILLS	KY		02/26/2013		1,181,421								52,637			
0901716	KENNESAW	GA		02/28/2013		958,135								21,142			
0901717	WEST PALM BEACH	FL		03/05/2013		2,498,072								38,866			
0901718	WOODSIDE	NY		03/25/2013		5,475,287								53,433			
0901720	WASHINGTON	DC		03/11/2013		3,286,661								31,741			
0901721	TAKOMA PARK	MD		03/11/2013		1,202,437								11,613			
0901722	CHICAGO	IL		05/17/2013		1,310,942								27,799			
0901730	BLAINE	MN		04/01/2013		2,530,420								56,645			
0901731	SAN ANTONIO	TX		04/18/2013		1,238,538								11,444			
0901734	ROMEOVILLE	IL		04/30/2013		955,817								20,852			
0901735	FOUNTAIN VALLEY	CA		04/10/2013		1,273,449								17,023			
0901736	PLANTATION	FL		04/11/2013		2,031,737								19,535			
0901738	HIGHLAND PARK	IL		04/16/2013		2,806,755								27,202			
0901743	EAGAN	MN		04/01/2013		1,262,781								27,656			
0901746	MOBILE	AL		05/24/2013		714,123								20,302			
0901749	SAN DIEGO	CA		06/25/2013		2,380,592								22,765			
0901751	HAMBURG	NY		05/09/2013		759,132								16,139			
0901753	KIRKLAND	WA		04/30/2013		1,034,922								30,377			
0901754	NOVI	MI		05/15/2013		830,951								12,423			
0901757	WOODBRIDGE	VA		05/31/2013		843,661								8,013			
0901760	SPRING	TX		05/30/2013		2,315,092								22,058			
0901764	MOBILE	AL		06/18/2013		1,146,708								26,021			
0901766	LA PUENTE	CA		06/03/2013		481,154								44,668			
0901767	MILL VALLEY	CA		06/10/2013		686,482								19,225			
0901772	TORRANCE	CA		06/27/2013		1,602,132								15,614			
0901773	SOUTHAVEN	MS		07/08/2013		635,977								31,158			
0901775	PHOENIX	AZ		07/10/2013		3,109,905								41,243			
0901777	ROCKY MOUNT	NC		06/26/2013		1,748,422								37,154			
0901781	CHARLOTTE	NC		07/19/2013		1,256,544								14,279			
0901782	AGOURA HILLS	CA		08/14/2013		1,577,963								33,368			
0901785	TUCSON	AZ		07/03/2013		2,116,039								19,681			
0901788	FERGUSON	MO		08/13/2013		4,219,696								41,033			
0901794	BOYNTON BEACH	FL		12/31/2020		2,034,652								18,924			
0901797	ELLISVILLE	MO		08/13/2013		6,430,013								62,526			
0901801	STONE MOUNTAIN	GA		08/14/2013		4,682,583								38,188			
0901803	HAMBURG	NY		08/15/2013		2,924,212								27,547			
0901805	BIRMINGHAM	AL		09/03/2013		6,258,804								89,755			
0901808	ANN ARBOR	MI		08/29/2013		1,445,767								30,019			
0901809	PERRY	GA		07/31/2013		1,586,979								23,152			
0901814	TUSCON	AZ		09/26/2013		267,852								78,731			
0901815	ATLANTA	GA		09/10/2013		1,765,612								15,818			
0901818	SYRACUSE	NY		09/17/2013		2,073,385								24,204			
0901820	CARROLLTON	GA		09/26/2013		969,140								19,354			
0901821	ATHENS	GA		09/26/2013		1,700,245								33,954			
0901822	MIAMI	FL		09/25/2013		2,648,855								23,213			
0901823	EL PASO	TX		10/17/2013		2,153,383								57,682			
0901824	SPRING HILL	KS		10/03/2013		928,800								40,137			
0901828	INDIANAPOLIS	IN		09/19/2013		2,611,842								71,205			
0901829	ADDISON	IL		10/10/2013		7,110,719								104,434			
0901836	SAINT JOHNS	FL		10/03/2013		622,512								21,754			
0901844	HOUSTON	TX		11/12/2013		1,042,875								20,036			
0901846	MEMPHIS	TN		01/15/2014		7,749,310								68,651			
0901847	KENNESAW	GA		11/01/2013		1,537,283								21,047			
0901849	SHERWOOD	OR		12/18/2013		1,696,736								43,049			
0901855	WITCHITA FALLS	TX		11/19/2013		1,343,606								4,561			
0901857	NEW YORK	NY		11/22/2013		2,377,941								46,449			
0901863	CHITTENANGO	NY		12/19/2013		2,083,522								40,174			
0901871	CHANHASSEN	MN		01/21/2014		3,945,427								44,407			

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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
0901872	ARDMORE	PA		01/07/2014		1,066,063								9,135			
0901873	BROOKFIELD	WI		01/17/2014		8,532,245								78,119			
0901875	CHARLOTTE	NC		01/16/2014		1,212,974								10,370			
0901878	STONE MOUNTAIN	GA		01/22/2014		5,019,527								43,398			
0901881	VIRGINIA BEACH	VA		01/31/2014		1,327,973								25,333			
0901882	EXTON	PA		01/23/2014		585,397								14,818			
0901883	LOGAN	UT		04/14/2014		8,442,612								16,529			
0901887	FORT WAYNE	IN		03/17/2014		5,964,203								149,154			
0901889	CORPUS CHRISTI	TX		03/20/2014		1,819,530								33,410			
0901893	MIDLOTHIAN	VA		03/27/2014		1,884,816								15,715			
0901894	MARIETTA	GA		04/10/2014		3,452,745								45,270			
0901896	TUCSON	AZ		03/27/2014		1,545,806								20,506			
0901897	SNELLVILLE	GA		05/02/2014		1,690,299								4,835			
0901898	ODESSA	TX		04/30/2014		1,979,678								37,565			
0901899	ODESSA	TX		04/30/2014		2,262,488								42,932			
0901900	GAINESVILLE	FL		04/15/2014		3,514,499								28,894			
0901902	MEBANE	NC		05/01/2014		6,504,275								54,158			
0901906	WICHITA FALLS	TX		05/01/2014		6,358,718								16,000			
0901907	SOUTHAVEN	MS		05/14/2014		1,578,969								21,620			
0901911	NEW HUDSON	MI		06/02/2014		2,876,974								52,339			
0901912	BLOOMFIELD HILLS	MI		06/02/2014		3,028,822								54,779			
0901913	HOUSTON	TX		06/05/2014		3,143,006								25,788			
0901915	GAINESVILLE	FL		06/25/2014		4,502,612								59,494			
0901916	CRANBURY	NJ		09/09/2014		677,557								41,647			
0901917	RIALTO	CA		06/16/2014		3,739,264								21,126			
0901919	KATY	TX		07/21/2014		3,131,239								40,709			
0901920	FORT WORTH	TX		10/01/2014		6,396,410								113,590			
0901921	CHESAPEAKE	MD		06/30/2014		6,082,649								51,310			
0901922	WINCHESTER	KY		07/30/2014		3,765,384								32,764			
0901923	DOTHAN	AL		10/01/2014		1,856,014								15,192			
0901926	MINNETONKA	MN		07/29/2014		4,364,338								43,467			
0901927	LONG BEACH	CA		08/18/2014		2,040,066								16,912			
0901928	ANNADALE	VA		09/02/2014		2,983,409								24,563			
0901930	CHICAGO	IL		07/31/2014		2,199,303								18,562			
0901931	AMES	IA		09/18/2014		2,646,694								46,999			
0901932	KENNESAW	GA		09/17/2014		1,814,113								32,677			
0901933	CRANBURY	NJ		12/02/2014		1,811,056								41,516			
0901934	AUSTIN	TX		10/21/2014		2,395,464								19,483			
0901936	AUSTELL	GA		10/30/2014		2,141,327								26,954			
0901937	LOUIVILLE	KY		10/31/2014		2,104,992								28,489			
0901942	READINGTON	NJ		12/23/2014		8,493,427								197,998			
0901943	LOPATCONG TWNSHIP/PHILLIPSBURG	NJ		12/23/2014		8,751,084								168,718			
0901944	SEATTLE	WA		02/09/2015		3,033,616								18,121			
0901945	BRENTWOOD	CA		12/01/2014		3,839,697								31,937			
0901946	MADISON	TN		01/06/2015		760,727								34,817			
0901947	CHICAGO	IL		12/12/2014		2,697,700								63,257			
0901948	CHICAGO	IL		12/12/2014		2,333,511								54,718			
0901951	ROUND ROCK	TX		02/25/2015		1,810,154								14,867			
0901954	SARTELL	MN		12/17/2014		4,669,539								40,191			
0901956	KENNESAW	GA		12/17/2014		1,683,206								30,195			
0901959	TUCSON	AZ		12/23/2014		1,416,745								32,252			
0901960	WEST VALLEY CITY	UT		03/02/2015		5,557,269								46,929			
0901961	VALENCIA	CA		12/30/2014		3,640,745								65,867			
0901963	GRAND FORKS	ND		12/30/2014		2,127,191								18,100			
0901965	THOUSAND OAKS	CA		07/14/2015		3,152,895								18,340			
0901968	ORO VALLEY	AZ		01/28/2015		1,619,957								13,747			
0901969	MUKILTEO	WA		01/30/2015		1,027,693								23,310			
0901970	SAINT JOHNS	FL		02/19/2015		1,747,600								30,290			
0901972	JACKSON	MS		02/11/2015		4,012,309								34,600			
0901973	TUCSON	AZ		02/10/2015		4,257,510								36,381			

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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					
0901978	HAMBURG	NY		03/13/2015		823,151								14,130			
0901979	ROCK TAVERN	NY		12/23/2014		1,329,848								31,001			
0901980	AMELIA	OH		03/31/2015		3,557,495								47,479			
0901981	GAHANNA	OH		03/10/2015		5,419,419								33,955			
0901982	OAK CREEK	WI		03/11/2015		3,620,252								31,830			
0901983	MONTICELLO	MN		04/28/2015		1,315,446								22,438			
0901985	BRIDGETON	MO		03/16/2015		3,336,193								28,330			
0901986	LOUISVILLE	KY		04/29/2015		3,098,831								32,388			
0901987	BIRMINGHAM	AL		03/02/2015		2,904,534								50,476			
0901989	STERLING HEIGHTS	MI		06/17/2015		3,933,944								66,948			
0901990	DURHAM	NC		03/24/2015		1,208,768								21,071			
0901991	BRONX	NY		04/30/2015		7,061,511								61,071			
0901992	OCOEE	FL		04/28/2015		4,030,939								33,094			
0901994	HILLSBORO	OR		04/30/2015		3,094,791								25,810			
0901995	BROOKFIELD	WI		04/13/2015		4,424,389								39,462			
0901996	BROOKFIELD	WI		04/10/2015		1,574,061								14,039			
0901998	OMAHA	NE		05/15/2015		4,165,686								73,968			
0901999	MIDDLEBURG HEIGHTS	OH		04/23/2015		3,156,076								41,804			
0902000	FULLERTON	CA		04/30/2015		6,189,582								51,619			
0902001	ALBUQUERQUE	NM		04/28/2015		5,200,570								92,159			
0902002	WEBSTER	TX		04/28/2015		3,999,187								89,669			
0902004	LAS VEGAS	NV		05/14/2015		2,281,797								50,046			
0902005	HOLDEN	MA		07/01/2015		8,876,384								72,051			
0902006	GRESHAM	OR		04/30/2015		4,559,340								27,364			
0902007	MENDOTA HEIGHTS	MN		06/11/2015		3,370,892								27,765			
0902008	SAN JOSE	CA		05/21/2015		1,559,142								26,771			
0902009	SAN JOSE	CA		05/28/2015		3,140,242								18,491			
0902010	TUALATIN	OR		05/21/2015		3,862,746								32,779			
0902012	FARMERS BRANCH	TX		06/01/2015		2,551,749								43,950			
0902013	FULLERTON	CA		06/04/2015		2,245,843								13,234			
0902014	MIDLAND	TX		05/14/2015		14,628,701								79,093			
0902015	HUNTINGTON BEACH	CA		09/01/2015		6,750,157								39,992			
0902016	AUSTIN	TX		06/19/2015		1,506,323								32,528			
0902017	SAN JOSE	CA		07/06/2015		6,436,064								109,567			
0902018	OCONOMOWOC	WI		08/27/2015		15,577,741								129,824			
0902019	ORANGE	CA		06/18/2015		1,716,533								14,893			
0902020	SALEM	OR		06/16/2015		1,733,952								42,853			
0902022	WARREN	MI		06/17/2015		2,301,042								49,977			
0902023	NEWPORT NEWS	VA		07/09/2015		1,299,873								7,131			
0902024	FLORENCE	KY		06/18/2015		2,177,907								18,366			
0902025	ANNAPOLIS	MD		07/01/2015		6,442,987								54,971			
0902027	COLLEYVILLE	TX		06/26/2015		3,191,576								26,600			
0902029	SAN ANTONIO	TX		06/24/2015		2,158,579								36,495			
0902030	AUBURN	WA		06/25/2015		1,255,118								27,103			
0902031	TACOMA	WA		06/25/2015		2,629,771								19,050			
0902034	LAWRENCEVILLE	GA		07/23/2015		3,073,343								33,286			
0902035	ST PAUL	MN		07/15/2015		3,939,569								68,408			
0902036	ST. LOUIS PARK	MN		06/18/2015		9,167,867								77,312			
0902037	MISSION VIEJO	CA		09/17/2015		5,651,955								46,258			
0902038	IRVINE	CA		06/30/2015		3,022,115								25,040			
0902039	CORPUS CHRISTI	TX		08/13/2015		1,691,886								28,103			
0902040	PORT ARANSAS	TX		08/13/2015		2,135,910								35,479			
0902042	SOUTH BEND	IN		08/12/2015		1,113,446								53,549			
0902043	OCOEE	FL		09/15/2015		1,018,846								21,060			
0902044	ORLANDO	FL		09/15/2015		1,601,044								33,094			
0902045	MECHANICSVILLE	VA		08/06/2015		8,526,245								69,889			
0902046	VISTA	CA		07/08/2015		5,222,404								30,497			
0902047	POMPANO BEACH	FL		08/14/2015		2,462,683								29,404			
0902048	PEARLAND	TX		08/04/2015		3,577,260								28,356			
0902050	ALBUQUERQUE	NM		08/13/2015		5,174,986								86,371			

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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
0902052	MIDDLETON	WI		08/13/2015		3,928,497								31,027			
0902053	ALPHARETTA	GA		01/05/2016		4,422,767								35,231			
0902054	NASHVILLE	TN		12/01/2015		2,450,846								19,650			
0902055	JACKSONVILLE	FL		10/07/2015		2,343,516								28,269			
0902056	JACKSONVILLE	FL		10/01/2015		3,358,400								40,810			
0902057	SAN JOSE	CA		11/03/2015		3,184,844								17,705			
0902058	ROCKVILLE	MD		12/14/2015		3,188,848								23,813			
0902060	CHARLOTTE	NC		10/15/2015		4,174,517								32,678			
0902061	STAFFORD	TX		09/29/2015		3,855,503								63,138			
0902062	FLOWOOD	MS		10/27/2015		2,311,682								27,414			
0902063	BELLEVUE	WA		10/26/2015		6,265,169								102,366			
0902064	EARTH CITY	MO		11/17/2015		2,984,778								23,471			
0902065	EXTON	PA		10/30/2015		4,588,069								36,751			
0902066	SERLING HEIGHTS	MI		01/14/2016		2,019,140								60,998			
0902067	WEST CHESTER	OH		01/11/2016		2,854,381								22,397			
0902068	AUSTIN	TX		12/10/2015		4,549,585								72,227			
0902069	WATAUGA	TX		11/19/2015		3,544,974								28,422			
0902070	SAN ANTONIO	TX		11/12/2015		1,995,057								31,698			
0902071	SHOREWOOD	MN		11/04/2015		5,264,374								41,548			
0902072	PORTLAND	OR		11/30/2015		1,933,083								15,108			
0902074	TUCSON	AZ		12/03/2015		5,642,368								43,567			
0902075	SOUTH JORDAN	UT		11/17/2015		2,905,904								22,380			
0902076	OAKLAND	CA		02/01/2016		10,594,080								81,915			
0902078	ST CLOUD	MN		01/29/2016		7,400,248								58,067			
0902079	BOULDER	CO		12/31/2015		1,804,100								34,030			
0902080	GAINESVILLE	FL		12/30/2015		2,348,415								37,529			
0902081	GAINESVILLE	FL		12/30/2015		2,348,415								37,529			
0902082	ADDISON	TX		12/30/2015		2,819,256								44,994			
0902083	ELK RIVER	MN		01/19/2016		3,717,584								28,217			
0902084	JACKSON	MS		12/21/2015		1,912,007								22,410			
0902088	SEATTLE	WA		01/27/2016		4,939,580								38,429			
0902091	SURPRISE	AZ		03/01/2016		4,440,778								33,308			
0902093	KIRKWOOD	MO		02/16/2016		8,872,529								67,049			
0902096	BRIGHTON	CO		03/24/2016		598,635								21,032			
0902097	HAMBURG	NY		03/08/2016		450,543								15,829			
0902098	WESTMINSTER	CO		03/09/2016		2,207,973								77,486			
0902099	WILSONVILLE	OR		03/17/2016		2,753,874								14,741			
0902101	SAN DIEGO	CA		03/30/2016		19,276,097								109,229			
0902102	MILWAUKEE	WI		02/24/2016		6,976,593								81,088			
0902103	MILWAUKEE	WI		02/24/2016		4,517,219								52,503			
0902104	MADISON	WI		04/26/2016		5,140,679								40,636			
0902105	CANON CITY	CO		04/27/2016		2,950,983								33,735			
0902106	ALBANY	NY		05/13/2016		8,079,957								63,834			
0902108	PORTLAND	OR		05/02/2016		2,612,361								39,833			
0902109	KINGSTON BOROUGH	PA		05/02/2016		3,652,358								27,786			
0902111	DALLAS	TX		05/06/2016		9,611,769								149,664			
0902112	ST. LOUIS	MO		05/24/2016		4,811,986								73,976			
0902113	VANCOUVER	WA		06/01/2016		6,008,110								45,993			
0902114	CHARLOTTE	NC		06/09/2016		1,830,853								13,841			
0902115	NORCO	CA		07/01/2016		3,792,623								28,853			
0902116	EARTH CITY	MO		06/28/2016		9,808,281								75,085			
0902117	TUCSON	AZ		05/19/2016		1,425,344								27,181			
0902118	FLORA	MS		06/13/2016		1,565,539								44,506			
0902119	DEERFIELD	IL		07/12/2016		2,683,581								20,297			
0902120	KENNESAW	GA		10/07/2016		3,970,480								29,126			
0902121	KENNESAW	GA		06/22/2016		8,347,768								87,648			
0902122	ROSWELL	GA		06/23/2016		3,676,502								38,097			
0902123	CONYERS	GA		06/23/2016		2,707,315								28,054			
0902124	SMYRNA	GA		06/23/2016		3,847,744								40,421			
0902125	SMYRNA	GA		06/15/2016		4,953,568								51,792			

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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
0902126	NORCROSS	GA		06/23/2016		2,907,560								30,129			
0902127	CARTERSVILLE	GA		06/15/2016		3,553,881								37,267			
0902128	MARIETTA	GA		06/17/2016		3,094,133								32,702			
0902129	CONYERS	GA		07/07/2016		2,274,188								23,365			
0902130	PANAMA CITY	FL		06/17/2016		4,255,407								44,654			
0902131	CHARLOTTE	NC		06/27/2016		4,435,047								67,501			
0902132	BIRMINGHAM	AL		06/13/2016		5,354,292								40,733			
0902133	HERNANDO	MS		06/30/2016		12,094,833								98,175			
0902134	EAGAN	MN		07/01/2016		1,155,596								21,880			
0902135	TUCSON	AZ		08/08/2016		2,696,181								19,892			
0902136	NEWINGTON	VA		11/01/2016		15,385,058								109,996			
0902137	EDINA	MN		08/09/2016		3,781,750								36,390			
0902138	ALPHARETTA	GA		08/10/2016		3,572,955								54,043			
0902139	CORONA	CA		08/02/2016		5,259,271								41,958			
0902140	AUSTIN	TX		08/19/2016		1,255,331								9,439			
0902141	MENTOR	OH		08/22/2016		2,241,662								16,856			
0902142	ARLINGTON	VA		09/01/2016		1,069,139								8,315			
0902143	LAS VEGAS	NV		09/01/2016		2,828,833								21,004			
0902145	WARREN	MI		09/22/2016		2,063,205								22,587			
0902146	BLACKLICK	OH		10/03/2016		900,387								6,732			
0902147	BLACKLICK (COLUMBUS)	OH		10/03/2016		3,038,807								22,721			
0902148	HARRISBURG	PA		09/30/2016		1,842,004								10,368			
0902149	YORBA LINDA	CA		10/31/2016		1,795,381								13,767			
0902150	JACKSONVILLE	FL		10/25/2016		8,602,780								128,430			
0902151	CHESAPEAKE	VA		11/07/2016		2,092,504								15,949			
0902152	BROWNSVILLE	TX		10/19/2016		6,868,869								104,161			
0902153	RACINE	WI		09/15/2016		3,097,150								47,058			
0902154	CHARLOTTE	NC		10/05/2016		1,930,553								14,968			
0902155	COLORADO SPRINGS	CO		11/09/2016		3,071,242								22,678			
0902156	OREM	UT		10/11/2016		4,051,743								30,295			
0902157	GIG HARBOR	WA		11/22/2016		6,041,277								30,059			
0902159	SNELLVILLE	GA		11/29/2016		2,244,182								17,691			
0902160	LITTLETON	CO		12/01/2016		12,461,857								70,576			
0902161	SAN ANTONIO	TX		12/08/2016		16,215,586								124,458			
0902162	HOUSTON	TX		12/06/2016		1,092,680								28,780			
0902163	GLEN BURNIE	MD		11/29/2016		6,758,798								50,199			
0902164	SPOKANE VALLEY	WA		12/01/2016		1,982,929								14,924			
0902165	OAKWOOD VILLAGE	OH		12/21/2016		2,806,784								20,606			
0902166	INDEPENDENCE	OH		12/21/2016		1,675,017								12,297			
0902167	SUGAR LAND	TX		01/18/2017		2,911,834								32,705			
0902168	SAN ANTONIO	TX		12/19/2016		2,354,077								17,283			
0902169	CRESTVIEW	FL		03/02/2017		6,185,101								67,156			
0902170	EDEN PRAIRIE	MN		12/01/2016		3,605,326								27,135			
0902172	MIDVALE	UT		04/06/2017		7,241,635								50,536			
0902173	SAN DIEGO	CA		04/11/2017		5,638,390								58,684			
0902174	CYPRESS	CA		01/31/2017		10,278,808								51,560			
0902175	CUMMING	GA		02/01/2017		2,914,324								42,478			
0902176	SAVANNAH	GA		02/01/2017		3,913,521								57,041			
0902177	SAVANNAH	GA		02/01/2017		5,412,316								78,887			
0902178	NORCROSS	GA		02/01/2017		1,523,775								22,210			
0902179	CULVER CITY	CA		02/23/2017		1,395,739								9,564			
0902181	COCOA	FL		01/27/2017		1,541,805								179,776			
0902182	LAS VEGAS	NV		01/18/2017		8,895,855								94,327			
0902183	NOTTINGHAM	MD		02/23/2017		5,916,055								42,141			
0902184	NEWPORT NEWS	VA		03/13/2017		8,436,536								87,867			
0902186	ROCHESTER	NY		03/07/2017		3,536,822								35,320			
0902187	COLUMBUS	OH		01/25/2017		2,742,398								12,529			
0902189	WESTMINSTER	CA		03/23/2017		4,142,346								30,789			
0902190	GAHANNA	OH		02/28/2017		5,082,160								34,962			
0902191	MORAGA	CA		04/13/2017		3,678,183								24,828			

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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
0902192	MANKATO	MN		03/30/2017		4,959,811								33,290			
0902194	CINCINNATI	OH		03/31/2017		3,764,360								25,368			
0902195	SOUTH JORDAN	UT		05/01/2017		11,083,134								77,959			
0902196	SOUTH JORDAN	UT		05/01/2017		14,746,980								103,730			
0902197	PALANTINE	IL		05/04/2017		1,938,158								12,779			
0902198	CINCINNATI	OH		04/03/2017		2,381,328								16,096			
0902199	TUCSON	AZ		05/04/2017		4,083,438								40,928			
0902201	BASKING RIDGE	NJ		05/11/2017		2,391,703								24,345			
0902202	TUCSON	AZ		06/22/2017		5,406,343								35,081			
0902203	CENTENNIAL	CO		05/30/2017		3,370,895								19,572			
0902204	DURHAM	OR		06/14/2017		3,990,653								41,413			
0902205	MILWAUKEE	WI		04/28/2017		8,899,929								124,299			
0902206	MINNETONKA	MN		06/13/2017		11,984,802								107,548			
0902207	CHARLESTON	SC		06/01/2017		4,585,937								46,545			
0902208	DALLAS	TX		07/12/2017		2,749,666								16,386			
0902209	SCOTTSDALE	AZ		05/16/2017		15,646,364								106,410			
0902210	LINCOLN	NE		06/28/2017		4,791,193								11,282			
0902211	LINCOLN	NE		06/28/2017		2,579,873								6,075			
0902212	LINCOLN	NE		06/28/2017		6,910,374								16,272			
0902214	MILWAUKEE	WI		05/25/2017		5,862,018								74,292			
0902215	SPOKANE VALLEY	WA		07/31/2017		8,293,713								49,573			
0902216	FAYETTEVILLE	NC		07/11/2017		9,926,681								69,985			
0902217	SPRINGFIELD	OR		08/01/2017		4,315,239								29,505			
0902218	HAWAIIAN GARDENS	CA		06/29/2017		10,607,805								51,296			
0902219	OMAHA	NE		07/27/2017		4,524,515								7,795			
0902220	ORLANDO	FL		08/08/2017		13,611,485								134,443			
0902221	ST. LOUIS	MO		06/22/2017		2,824,205								30,019			
0902222	MESA	AZ		08/10/2017		5,092,317								34,247			
0902223	LIVERPOOL	NY		08/18/2017		3,780,259								18,319			
0902224	LOS ANGELES	CA		09/07/2017		7,875,533								53,641			
0902225	VANCOUVER	WA		08/24/2017		4,071,541								27,567			
0902226	LAKEWOOD	CO		07/25/2017		1,614,950								11,072			
0902227	COSTA MESA	CA		10/04/2017		1,790,813								18,581			
0902228	SEATTLE	WA		11/14/2017		2,788,663								19,052			
0902229	PASADENA	CA		08/30/2017		2,383,952								17,465			
0902230	MESQUITE	TX		09/21/2017		8,399,191								86,053			
0902231	NOTTINGHAM	MD		10/02/2017		16,067,680								79,495			
0902232	WEST DES MOINES	IA		09/28/2017		17,986,525								109,819			
0902233	WILSONVILLE	OR		09/20/2017		2,220,059								11,275			
0902234	ALEXANDRIA	VA		10/02/2017		3,226,040								32,926			
0902235	HALFMOON	NY		09/01/2017		20,173,919								95,721			
0902236	BOISE	ID		10/31/2017		2,271,926								11,184			
0902237	ONTARIO	CA		10/05/2017		2,138,605								14,230			
0902238	FORT WORTH	TX		10/17/2017		2,294,912								22,612			
0902239	VERNON	CA		11/02/2017		2,830,013								37,920			
0902240	LONG BEACH	CA		11/02/2017		4,368,382								57,328			
0902241	WOODLAND HILLS	CA		09/27/2017		3,778,314								18,888			
0902242	ALPHARETTA	GA		10/24/2017		7,597,234								104,193			
0902243	ALPHARETTA	GA		10/24/2017		3,229,366								44,289			
0902244	MARIETTA	GA		10/19/2017		5,781,941								38,999			
0902245	WESTLAKE VILLAGE	CA		10/30/2017		11,315,546								56,935			
0902246	ALPHARETTA	GA		10/31/2017		3,663,141								38,647			
0902247	JACKSONVILLE BEACH	FL		11/28/2017		3,114,006								21,275			
0902248	SAN ANTONIO	TX		10/30/2017		3,485,357								23,318			
0902249	CHARLOTTE	NC		10/12/2017		2,711,173								18,760			
0902250	CHATSWORTH	CA		10/25/2017		3,742,619								19,102			
0902255	JACKSONVILLE BEACH	FL		11/28/2017		3,346,395								22,863			
0902256	JACKSONVILLE	FL		11/28/2017		7,622,344								52,076			
0902257	SACRAMENTO	CA		11/30/2017		3,603,569								36,317			
0902258	PORTSMOUTH	VA		10/31/2017		4,418,105								29,278			

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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
0902259	EVERETT	WA		12/27/2017		3,312,491								22,020			
0902260	ESCONDIDO	CA		01/30/2018		2,098,391								14,369			
0902261	GAINESVILLE	GA		01/30/2018		12,431,564								78,308			
0902262	MEMPHIS	TN		02/08/2018		4,874,053								43,182			
0902263	OREM	UT		03/29/2018		6,390,278								61,820			
0902264	WEST GOSHEN TOWNSHIP	PA		03/13/2018		4,377,844								42,736			
0902265	COLLIERVILLE	TN		02/06/2018		9,372,271								61,693			
0902266	SYRACUSE	NY		02/22/2018		1,971,958								12,625			
0902268	MADISON	WI		01/17/2018		1,811,712								17,958			
0902269	SANTA ANA	CA		01/25/2018		22,734,160								110,024			
0902272	HUNTSVILLE	AL		03/06/2018		2,983,191								20,199			
0902273	FREDERICK	MD		05/16/2018		6,964,372								41,735			
0902274	BRADENTON	FL		04/05/2018		2,689,118								32,763			
0902275	RACINE	WI		02/22/2018		6,270,189								72,751			
0902276	FLOWOOD	MS		03/15/2018		1,441,426								13,745			
0902277	FLOWOOD	MS		03/15/2018		1,990,540								18,981			
0902278	HILLIARD	OH		04/12/2018		2,452,739								15,408			
0902279	VIRGINIA BEACH	VA		03/28/2018		3,025,837								19,914			
0902280	LAS VEGAS	NV		03/27/2018		8,322,183								44,243			
0902281	Corona	CA		04/26/2018		2,868,405								13,849			
0902282	Hazelwood	MO		05/17/2018		8,801,351								53,391			
0902283	BROOK PARK	OH		05/03/2018		12,254,025								81,095			
0902284	MIDLAND	TX		05/10/2018		3,690,899								22,942			
0902285	JACKSONVILLE	FL		05/17/2018		2,768,926								25,099			
0902286	SALT LAKE CITY	UT		05/10/2018		2,595,227								11,243			
0902287	SALT LAKE CITY	UT		06/26/2018		4,718,636								20,137			
0902288	COLUMBIA	MD		04/30/2018		19,000,000								73,074			
0902289	NORTH OLMSTED	OH		05/09/2018		2,689,898								11,805			
0902290	NILES	OH		05/31/2018		3,220,142								30,231			
0902291	NILES	OH		06/07/2018		5,170,722								47,954			
0902292	MILWAUKEE	WI		04/19/2018		3,626,494								33,963			
0902293	CLINTON	MS		05/24/2018		3,463,460								14,673			
0902294	MOUNT PLEASANT	SC		04/30/2018		3,020,887								18,764			
0902295	WILLOWICK	OH		05/24/2018		3,553,406								15,710			
0902296	HOMEWOOD	AL		05/24/2018		3,068,025								6,559			
0902297	MILWAUKEE	WI		06/07/2018		14,854,456								72,216			
0902298	CORONA	CA		06/14/2018		2,399,267								11,122			
0902299	CLINTON	MS		07/02/2018		1,095,584								6,299			
0902300	SAN ANTONIO	TX		07/09/2018		12,347,637								75,124			
0902301	RENTON	WA		06/19/2018		2,399,828								11,064			
0902302	TUCSON	AZ		06/27/2018		7,874,220								33,445			
0902303	AMERICAN FORK	UT		07/05/2018		9,394,262								58,145			
0902304	TWINSBURG	OH		07/19/2018		2,964,217								27,508			
0902305	SIGNAL HILLS	CA		07/11/2018		4,337,628								18,589			
0902306	ALPHARETTA	GA		06/21/2018		1,994,346								11,824			
0902307	TWINSBURG	OH		07/23/2018		2,264,005								27,527			
0902308	ALBUQUERQUE	NM		07/18/2018		8,285,361								51,183			
0902309	ALBUQUERQUE	NM		07/18/2018		4,435,397								2,291,767			
0902310	MONTCLAIR	CA		06/15/2018		6,640,077								29,915			
0902311	FAYETTEVILLE	NC		06/28/2018		11,250,000								26,154			
0902312	LITTLETON	CO		06/28/2018		2,372,121								14,289			
0902313	MENLO PARK	CA		07/19/2018		2,560,019								16,072			
0902314	CORPUS CHRISTI	TX		07/26/2018		4,755,030								18,465			
0902315	RIDGELAND	MS		07/19/2018		2,604,006								28,445			
0902316	PITTSBURGH	PA		08/30/2018		2,491,266								21,826			
0902317	HENDERSON	NV		08/07/2018		2,304,113								11,427			
0902318	LOS GATOS	CA		08/08/2018		4,162,102								38,900			
0902319	LIVERPOOL	NY		08/30/2018		5,022,448								21,015			
0902320	LAS VEGAS	NV		08/30/2018		3,614,981								15,937			
0902321	SAN ANTONIO	TX		09/13/2018		21,900,593								262,471			

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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					
0902322	WESTMONT	IL		07/25/2018		6,488,929								28,793			
0902323	FORT WORTH	TX		10/01/2018		4,108,124								17,416			
0902324	TIMONIUM	MD		07/31/2018		2,372,855								14,624			
0902325	ROSEVILLE	MI		09/13/2018		1,380,550								8,554			
0902326	MILWAUKEE	WI		09/11/2018		9,331,653								37,586			
0902328	PORTLAND	OR		10/03/2018		6,721,029								35,561			
0902329	PEWAUKEE	WI		08/30/2018		7,122,661								45,446			
0902330	CHARLOTTE	NC		09/13/2018		2,219,683								10,030			
0902331	SANTA CLARITA	CA		10/17/2018		2,615,780								23,635			
0902332	COLLEGE STATION	TX		09/28/2018		3,942,320								16,308			
0902334	MURRAY	UT		10/09/2018		3,342,881								20,097			
0902335	MURRAY	UT		09/26/2018		3,813,201								23,056			
0902336	MILWAUKEE	WI		08/30/2018		8,751,506								54,230			
0902337	CHICAGO	IL		10/24/2018		4,878,496								28,403			
0902338	FREDERICK	MD		11/09/2018		14,326,592								86,342			
0902339	MCALLEN	TX		10/25/2018		13,537,462								58,726			
0902340	MILWAUKEE	WI		10/24/2018		6,682,268								41,280			
0902342	TWINSBURG	OH		01/02/2019		6,819,299								41,217			
0902344	PORTLAND	OR		12/05/2018		2,544,345								14,656			
0902345	ST CLOUD	MN		12/20/2018		2,794,649								11,073			
0902346	CHARLOTTE	NC		12/20/2018		13,517,139								64,647			
0902347	MARIETTA	GA		01/09/2019		2,214,642								12,348			
0902348	MARIETTA	GA		02/07/2019		2,218,020								12,498			
0902350	TUKWILA	WA		02/28/2019		3,786,556								32,564			
0902351	ABINGDON	MD		12/14/2018		8,743,747								49,479			
0902352	HOUSTON	TX		12/17/2018		7,223,950								38,489			
0902353	MOORESTOWN	NJ		02/11/2019		8,496,525								49,910			
0902354	KENNESAW	GA		01/30/2019		4,182,575								24,167			
0902356	ALBUQUERQUE	NM		02/01/2019		2,542,444								23,054			
0902357	ALBUQUERQUE	NM		02/01/2019		4,425,735								40,131			
0902358	CEDAR PARK	TX		02/28/2019		2,409,215								13,821			
0902359	SOUTH SALT LAKE	UT		03/05/2019		4,064,634								16,675			
0902360	NEWPORT BEACH	CA		03/12/2019		15,096,749								63,733			
0902361	MIDDLETOWN	NJ		03/08/2019		21,433,166								89,627			
0902362	PASADENA	TX		02/27/2019		6,563,684								75,538			
0902363	DULUTH	GA		03/12/2019		8,144,026								48,559			
0902364	ST CLOUD	MN		03/07/2019		3,579,390								15,111			
0902366	COLUMBUS	OH		03/04/2019		4,236,439								26,212			
0902367	INDIANAPOLIS	IN		04/22/2019		2,752,342								16,313			
0902368	ADDISON	TX		05/01/2019		6,380,709								36,712			
0902369	HALFMOON	NY		05/06/2019		15,055,283								60,400			
0902370	GARDNER	KS		05/09/2019		3,110,101								13,882			
0902371	MOUNT PROSPECT	IL		04/17/2019		2,511,997								14,713			
0902372	KNOXVILLE	TN		05/24/2019		3,049,297								17,707			
0902373	LOS ANGELES	CA		05/29/2019		10,420,222								40,890			
0902376	OCEANSIDE	CA		07/01/2019		5,269,162								19,161			
0902377	BROOKLYN	NY		08/02/2019		15,573,863								89,155			
0902378	PHILADELPHIA	PA		07/15/2019		2,545,247								10,725			
0902379	RACINE	WI		06/13/2019		6,601,144								74,787			
0902380	STERLING	VA		07/18/2019		20,300,000								33,874			
0902381	CHICAGO	IL		08/14/2019		6,079,309								25,103			
0902382	HOUSTON	TX		07/25/2019		3,025,843								14,551			
0902383	PORTLAND	OR		08/26/2019		9,035,018								77,394			
0902384	NASHVILLE	TN		08/02/2019		2,882,254								24,693			
0902385	TUKWILA	WA		07/24/2019		1,004,325								6,027			
0902387	PEACHTREE CORNERS	GA		08/29/2019		7,223,263								42,163			
0902388	HIGHLAND PARK	MI		10/03/2019		3,466,283								29,990			
0902389	BENSALEM	PA		09/04/2019		2,311,257								14,230			
0902390	MIDDLE RIVER	MD		08/28/2019		15,794,440								99,032			
0902391	BENSALEM	PA		09/18/2019		1,752,415								10,632			

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0902392	BLAINE	MN		09/05/2019		1,947,128								11,813			
0902393	ALBUQUERQUE	NM		09/27/2019		5,409,061								24,578			
0902394	Creve Coeur	MO		09/05/2019		1,751,323								10,861			
0902395	MIDDLETON	WI		10/01/2019		3,232,820								14,926			
0902396	FORT WORTH	TX		10/29/2019		2,293,099								25,731			
0902397	JACKSONVILLE	FL		10/11/2019		10,215,582								63,237			
0902398	COVINGTON	WA		09/12/2019		11,760,730								53,203			
0902399	ARDEN HILLS	MN		09/26/2019		4,108,841								20,424			
0902400	STERLING HEIGHTS	MI		10/08/2019		6,480,458								30,105			
0902401	SACRAMENTO	CA		10/15/2019		13,920,504								66,492			
0902402	ELMA	NY		10/03/2019		3,522,654								30,622			
0902403	WALDORF	MD		09/25/2019		4,463,087								28,561			
0902405	PHILADELPHIA	PA		10/16/2019		3,285,274								15,408			
0902406	NORTHGLENN	CO		10/10/2019		7,064,733								32,227			
0902409	SAN DIEGO	CA		11/14/2019		4,200,000								17,648			
0902410	ALBUQUERQUE	NM		11/13/2019		2,659,161								23,606			
0902411	CHARLESTON	SC		11/05/2019		1,497,800								6,449			
0902412	SAN ANTONIO	TX		11/14/2019		6,466,788								86,855			
0902413	DOWNINGTON	PA		09/30/2019		3,883,480								25,882			
0902414	COLORADO SPRINGS	CO		02/20/2020		2,211,344								13,344			
0902415	LANSDALE	PA		09/30/2019		1,456,305								9,706			
0902416	DENVER	CO		10/31/2019		16,662,289								80,317			
0902417	INDIO	CA		11/21/2019		8,824,717								45,092			
0902419	HOMEWOOD	AL		11/07/2019		6,661,100								36,237			
0902420	LEAGUE CITY	TX		12/06/2019		2,054,633								12,926			
0902421	BROOKLYN	NY		11/26/2019		2,033,383								17,367			
0902422	ONTARIO	CA		12/12/2019		1,768,542								8,913			
0902423	PLEASANTON	CA		12/12/2019		3,442,399								16,140			
0902424	SAN ANTONIO	TX		01/15/2020		4,604,104								60,898			
0902425	COLUMBUS	OH		12/10/2019		1,671,498								7,982			
0902426	SPOKANE	WA		12/11/2019		1,848,188								8,907			
0902428	ATLANTA	GA		12/20/2019		4,916,172								23,477			
0902429	STILLWATER	NY		12/24/2019		25,107,069								110,271			
0902430	CHICAGO	IL		12/19/2019		1,686,184								10,908			
0902431	LAKEWOOD	NJ		12/19/2019		4,919,234								22,641			
0902432	LAS VEGAS	NV		12/18/2019		1,368,961								8,729			
0902433	CHICAGO	IL		12/13/2019		4,909,526								15,207			
0902434	LEXINGTON	KY		02/06/2020		6,697,083								31,547			
0902435	FOUNTAIN VALLEY	CA		11/19/2019		12,200,000								56,343			
0902436	ASHBURN	VA		12/30/2019		3,444,516								15,561			
0902437	CHULA VISTA	CA		01/09/2020		2,217,490								9,971			
0902438	GARLAND	TX		01/23/2020		11,762,850								104,298			
0902439	DOUGLASSVILLE	PA		12/24/2019		5,819,325								51,063			
0902441	LEXINGTON	KY		02/06/2020		7,263,381								34,214			
0902442	SAN JUAN CAPISTRANO	CA		12/23/2019		5,603,549								27,005			
0902443	HUNTINGTON BEACH	CA		12/23/2019		3,145,852								15,161			
0902444	RANCHO DOMINGUEZ	CA		12/23/2019		2,949,236								14,213			
0902446	BLOOMINGTON	IN		01/30/2020		19,846,271								90,081			
0902447	LA HABRA	CA		01/30/2020		13,880,648								67,207			
0902449	CHARLOTTE	NC		12/20/2019		6,749,887								42,748			
0902450	RIVERSIDE	CA		01/29/2020		1,567,709								13,386			
0902451	WHITTIER	CA		01/30/2020		9,347,213								47,509			
0902452	TAMPA	FL		01/29/2020		4,825,154								22,939			
0902453	LUTHERVILLE-TIMONIUM	MD		01/31/2020		6,002,479								29,864			
0902454	NEW ALBANY	IN		01/21/2020		13,505,508								64,206			
0902455	MEMPHIS	TN		01/29/2020		1,664,553								9,959			
0902456	LAKEWOOD	CO		02/05/2020		2,778,615								12,521			
0902457	AURORA	CO		02/14/2020		2,947,338								18,159			
0902458	SACRAMENTO	CA		01/27/2020		3,447,998								15,944			
0902459	NEW BERLIN	WI		02/13/2020		9,317,196								62,721			

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 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
0902460	MIDDLETON	WI		02/13/2020		6,376,768								42,316			
0902461	AUBURN	WA		02/04/2020		1,963,477								12,567			
0902462	KING OF PRUSSIA	PA		03/12/2020		1,933,470								25,769			
0902463	ROWLETT	TX		02/13/2020		1,965,373								11,949			
0902464	PLAINVILLE	MA		04/08/2020		13,732,437								64,421			
0902465	West Des Moines	IA		02/26/2020		3,305,269								15,375			
0902466	WIXOM	MI		02/26/2020		4,236,670								56,453			
0902467	VISTA	CA		03/23/2020		4,302,475								37,983			
0902469	DARIEN	CT		03/19/2020		1,181,019								7,325			
0902470	WINTER GARDEN	FL		03/18/2020		4,449,882								38,750			
0902471	WILLOW GROVE	PA		03/30/2020		4,534,012								25,413			
0902472	GRIMES	IA		04/09/2020		17,462,910								110,539			
0902473	ROCKLIN	CA		04/09/2020		3,959,890								17,708			
0902474	LOUISVILLE	KY		04/07/2020		3,633,682								40,415			
0902475	TUALATIN	OR		02/26/2020		4,219,314								27,879			
0902476	LAKE OSWEGO	OR		02/27/2020		2,354,966								15,560			
0902477	AUBURN	WA		02/26/2020		1,962,471								12,967			
0902479	CENTENNIAL	CO		04/01/2020		2,952,691								18,259			
0902482	ST PETERSBURG	FL		05/12/2020		5,250,452								25,565			
0902483	FOSTER CITY	CA		05/05/2020		7,903,514								49,449			
0902485	STERLING HEIGHTS	MI		04/30/2020		3,678,545								31,655			
0902486	EL PASO	TX		05/12/2020		2,335,932								33,058			
0902490	PROVO	UT		07/14/2020		6,460,545								30,142			
0902491	SAN CLEMENTE	CA		05/28/2020		2,080,821								9,798			
0902492	PLANTATION	FL		08/06/2020		1,512,345								13,030			
0902494	CENTENNIAL	CO		05/20/2020		2,377,875								11,301			
0902498	HOMESTEAD	FL		05/21/2020		4,063,733								56,633			
0902499	MIAMI	FL		05/21/2020		4,303,001								59,965			
0902500	SANTA FE	NM		06/02/2020		2,147,116								32,653			
0902501	ST LOUIS PARK	MN		06/10/2020		2,232,522								10,757			
0902502	MELBOURNE	FL		03/19/2020		9,781,237								84,702			
0902503	LOGAN TOWNSHIP	NJ		10/19/2020		1,247,533								7,325			
0902504	LOGAN TOWNSHIP	NJ		10/22/2020		2,644,771								15,529			
0902505	SHELBY TOWNSHIP	MI		10/08/2020		2,995,279								13,916			
0902506	LATHAM	NY		11/12/2020		5,300,000								67,601			
0902507	SCOTTSDALE	AZ		11/12/2020		3,950,655								18,989			
0902508	SCOTTSDALE	AZ		11/17/2020		2,300,000								11,668			
0902509	SCOTTSDALE	AZ		11/17/2020		2,000,000								10,146			
0902510	BELLEVUE	WA		11/05/2020		1,000,000								13,104			
0902511	MEMPHIS	TN		12/01/2020		3,450,000								32,082			
0902512	CHICAGO	IL		12/17/2020		2,300,000								10,014			
0902513	LEXINGTON	KY		12/14/2020		3,400,000								21,033			
0902514	ROCKVILLE	MD		12/15/2020		6,000,000								30,071			
0902515	MIDDLETON	WI		12/16/2020		5,000,000								25,024			
0902516	REDMOND	WA		12/17/2020		4,900,000								24,974			
0902517	BEDFORD	OH		12/22/2020		4,500,000								28,898			
0902518	SUMNER	WA		01/25/2021										22,566			
0902519	MOBILE	AL		03/30/2021										47,693			
0902521	ORANGE	CA		01/12/2021										9,911			
0902522	MILWAUKEE	WI		12/10/2020		5,500,000								49,180			
0902524	BOULDER	CO		02/04/2021										16,904			
0902526	HOMEWOOD	AL		01/29/2021										8,507			
0902527	SOUTHAVEN	MS		01/29/2021										54,632			
0902528	SILVER SPRING	MD		03/01/2021										17,557			
0902529	SANTA FE SPRINGS	CA		01/08/2021										10,104			
0902530	WARREN	MI		03/10/2021										50,461			
0902531	VAN NUYS	CA		02/12/2021										48,947			
0902532	CORONA	CA		03/23/2021										44,430			
0902533	GERMANTOWN	WI		02/25/2021										39,226			
0902534	SALINA	NY		04/30/2021										22,387			

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					
0902535	SALINA	NY		04/30/2021										32,337			
0902536	SALINA	NY		04/30/2021										13,184			
0902537	OMAHA	NE		04/30/2021										38,508			
0902538	VISTA	CA		06/07/2021										8,366			
0902540	LIVINGSTON	NJ		06/09/2021										28,492			
0902541	SAN DIEGO	CA		06/02/2021										15,062			
0902543	HOMEWOOD	AL		07/26/2021										9,033			
0AG1007	JEFFERSON	OR		04/26/2019		3,434,306								32,724			
0AG1009	FRESNO	CA		02/10/2020		34,667,041								345,739			
0AG1013	ST JOHN	KS		12/30/2019		10,644,396								88,778			
0AG1014	WINNEMUCCA	NV		04/17/2020		30,194,142								224,945			
0AG1016	BROCKTON	MT		04/13/2020		1,101,823								12,494			
0AG1018	LOS BANOS	CA		05/06/2020		25,000,000								442,180			
0AG1019	ROCHESTER	IN		06/30/2020		8,436,484								39,864			
0AG1020	METTLER	CA		07/21/2020		3,300,000								57,182			
0AG1021	METTLER	CA		07/21/2020		4,050,000								70,179			
0AG1022	BAKERSFIELD	CA		07/21/2020		288,000								4,990			
0AG1023	BAKERSFIELD	CA		07/21/2020		1,812,000								31,398			
0AG1026	HARTLEY	TX		09/14/2020		2,300,000								17,426			
0AG1027	PIPESTONE	MN		10/14/2020		843,493								10,094			
0AG1028	PIPESTONE	MN		10/14/2020		793,992								6,293			
0AG1029	JACKSONVILLE	IL		09/03/2020		475,000								3,587			
0AG1032	FULTON	IN		09/16/2020		248,916								1,117			
0AG1033	CARROLL	NE		12/01/2020		2,000,000								22,378			
0AG1034	WAPATO	WA		12/17/2020		8,000,000								127,496			
0AG1035	WAPATO	WA		12/17/2020		5,000,000								60,528			
0AG1036	BUHL	ID		02/03/2021										10,247			
0AG1037	SACO	MT		12/23/2020		1,272,000								10,221			
0AG1038	SACO	MT		12/23/2020		1,126,500								9,053			
0AG1039	SACO	MT		12/23/2020		998,250								8,021			
0AG1040	SACO	MT		12/23/2020		263,000								2,113			
0AG1054	HAZELTON	ID		08/12/2021										17,594			
0AG1055	EDEN	ID		08/12/2021										18,407			
990BLCK	FAIRBURN	GA		11/07/2018		5,303,511								145,883			
990CAR1	AVONDALE	OH		07/11/2019		26,588,250								599,940			
990CON1	CINCINNATTI	OH		03/02/2018		10,093,702								25,744			
990ELJ1	LA JOLLA	CA		08/09/2018		9,596,647								299,013			
990GOR1	CLEARWATER	TX		06/29/2018		8,352,648								11,338			
990GOR2	CHARLOTTE	FL		07/09/2018		13,890,620								6,562			
990HAR1	ST. HELENA	CA		06/05/2019		4,861,779								24,179			
990HOW1	SAN FRANCISCO	CA		07/09/2019		9,433,314								3,210,362			
990HPA1	VARIOUS	CA		07/25/2018		4,414,215								58,577			
990HPA2	ORLANDO	FL		05/16/2019		4,769,357								43,551			
990NMA1	CHICAGO	IL		10/26/2017		4,956,521								19,303			
990RPK1	BROOKLYN	NY		07/18/2018		6,511,235								353,436			
990WEN1	ROCHESTER	NY		11/07/2017		4,682,458								51,806			
VC29790	TAMPA	FL		02/28/2019		7,799,660								68,222			
VC29904	CHARLESTON	SC		01/02/2020		11,425,588								104,310			
VC29921	ORLANDO	FL		01/16/2020		6,606,169								43,017			
VC29946	ORLANDO	FL		01/16/2020		1,365,792								8,894			
VC29947	ORLANDO	FL		01/16/2020		678,053								4,415			
VC29948	ORLANDO	FL		01/16/2020		2,515,252								16,378			
VC29949	ORLANDO	FL		01/16/2020		1,004,164								6,539			
VC29950	ORLANDO	FL		01/16/2020		1,456,199								9,482			
VC29951	ORLANDO	FL		01/16/2020		2,579,829								16,799			
VC29952	ORLANDO	FL		01/16/2020		907,299								5,908			
0299999. Mortgages with partial repayments						3,128,401,447		(60,087)			(60,087)		2,025,238	37,144,832			
0599999 - Totals						3,326,305,668		(71,697)			(71,697)		195,781,450	230,149,911		(751,132)	(751,132)

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
63046#-AC-1	NAPIER PARK AIRCRAFT LEASING VEHICLE I LLC	New York	NY			11/14/2014			49,992			
63046#-AC-2	NAPIER PARK AIRCRAFT ROLLOVER LEASING	New York	NY			08/09/2017			3,934,150			
63046#-RC-2	NAPIER PARK RAILCAR Investments II LLC	New York	NY			12/18/2015			112,098			
0399999. Transportation Equipment - Unaffiliated									4,096,240			XXX
1BANON-RP-0	APOLLO NATL RESOURCE PARTNERS APOLLO NATL RESOURCE PARTNERS	WILMINGTON	DE			02/10/2017			1,698,254			0.000
BANOJH-KP-7	APOLLO USREF GRANITE COINVEST APOLLO USREF GRANITE COINVEST	WILMINGTON	DE			08/21/2017			192,488			0.000
BANORL-F1-8	Apollo Principal Holdings IV A-A SPN-1 (MHC-AEL), LP	WILMINGTON	DE			11/19/2018			36,910			0.000
BANOXV-VH-6	Apollo Principal Holdings IV A-A SPN-8 (AIOFII-AELIFW), LP	WILMINGTON	DE			08/11/2020			505,697			0.000
000000-00-0	Blue Ocean Income Fund II LP Blue Ocean Income Fund II LP	DOVER	DE	Blue Ocean GP LLC		09/22/2020			82,880			0.000
000000-00-0	CAPITAL ALIGNMENT PARTNERS III	DOVER	DE			09/09/2016			2,400,000			0.000
1BANOH-XT-A	LEVINE LEICHTMAN CAPITAL PARTN	WILMINGTON	DE			05/31/2017			8,645,121			0.000
000000-00-0	Pretium Resi Credit Fund II Pretium Resi Credit Fund II LP	DOVER	DE	Pretium Holdings GP, LLC		04/20/2021			24,801,782			0.000
000000-00-0	Pretium Single-Famly Rntl I LP Pretium Single-Family Rental I	DOVER	DE	Pretium REO II, LLC		06/14/2021			1,940,000			0.000
BANOKF-BP-9	Rockbridge C-III RECOVERY FUND III LP	WILMINGTON	DE			09/24/2018			638,722			0.000
2599999. Joint Venture Interests - Other - Unaffiliated									40,941,854			XXX
4899999. Total - Unaffiliated									45,038,094			XXX
4999999. Total - Affiliated												XXX
5099999 - Totals									45,038,094			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
00032#-10-8	A-A EUROPEAN SR DEBT FUND, LP	WILMINGTON	DE	Capital Distribution	05/02/2017	08/11/2021	11,438,917							11,438,917	11,438,917				4,561,083
BANOVS-N4-3	A-A SPN-5 (USREIII-AELIMD), LP A-A SPN-5 (USREIII-AELIMD), LP	WILMINGTON	DE	Capital Distribution	11/24/2020	08/27/2021	377,304							377,304	377,304				
BANOKX-RF-5	APOLLO STRUCTURED RECOVERY FUN APOLLO STRUCTURED RECOVERY FUN	WILMINGTON	DE	Capital Distribution	12/11/2017	07/09/2021	1,551,865							1,551,865	1,551,865				1,446,216
BANOR5-QS-2	APOLLO STRUCTURED RECOVERY FUN Apollo Infra Equity US Fund LP	WILMINGTON	DE	Capital Distribution	12/12/2018	07/23/2021	7,073,603							7,073,603	7,073,603				5,573,396
BAN11G-8U-9	ATHENE MOMENTUM INVESTOR AA Pencil Holdings, L.P.	WILMINGTON	DE	Capital Distribution	03/04/2021	07/20/2021	3,739,979							3,739,979	3,739,979				3,721,568
BANOJF-RS-8	ATHENE MOMENTUM INVESTOR ATHENE MOMENTUM INVESTORS	WILMINGTON	DE	Capital Distribution	06/30/2020	07/15/2021	165,510							165,510	165,510				509,263
BANOXV-VH-6	Apollo Principal Holdings IV A-A SPN-8 (AIOFII-AELIFW), LP	WILMINGTON	DE	Capital Distribution	08/11/2020	08/12/2021	18,557							18,557	18,557				16,940
1BANOB-1H-0	BLUEWATER INVESTMENT HOLDINGS BLUEWATER INVESTMENT HOLDINGS	WILMINGTON	DE	Capital Distribution	11/21/2017	08/19/2021	1,200,000							1,200,000	1,200,000				
000000-00-0	CAPITAL ALIGNMENT PARTNERS III	DOVER	DE	Capital Distribution	09/09/2016	08/15/2021	1,870,674							1,870,674	1,870,674				3,558,871

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
180648-10-3	CLARITAS CAP SPEC DEBT FUND LP	DOVER	DE	Capital Distribution	02/03/2011	07/02/2021	99,886							99,886	99,886				
BANOKP-ET-6	JCR INCOME PLUS FUND JCR INCOME PLUS FUND IV	DOVER	DE	Capital Distribution	05/04/2018	07/14/2021	187,651							187,651	187,651				49,287
G3435*-10-3	NNN INVESTOR 3 LP NNN INVESTOR 3 LP	WILMINGTON	DE	Capital Distribution	01/17/2019	07/29/2021	14,592							14,592	14,592				28,032
466993-50-8	PEG SECONDARY PRIVATE EQUITY	DOVER	DE	Capital Distribution	08/12/2016	07/12/2021	163,348							163,348	163,348				
PRETHD-G#-2	PRETIUM HOLDINGS GP, LLC PRETIUM HOLDINGS LLC	DOVER	DE	Capital Distribution	10/26/2020	08/18/2021	883,709							883,709	883,709				
2599999. Joint Venture Interests - Other - Unaffiliated							28,785,595							28,785,595	28,785,595				19,464,656
4899999. Total - Unaffiliated							28,785,595							28,785,595	28,785,595				19,464,656
4999999. Total - Affiliated																			
5099999 - Totals							28,785,595							28,785,595	28,785,595				19,464,656

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
3136A8-6Y-1	FANNIE MAE FNR 2012-105 PZ 3.500% 10/25/42		09/01/2021	Interest Capitalization		27,666	27,666		1.A
3136A8-F9-6	FANNIE MAE FNR 2012-103 NZ 3.500% 09/25/42		09/01/2021	Interest Capitalization		56,732	56,732		1.A
3136A9-KU-1	FANNIE MAE FNR 2012-114 NZ 3.500% 10/25/42		09/01/2021	Interest Capitalization		55,415	55,415		1.A
3137AS-Z7-2	FREDDIE MAC FHR 4100 JZ 3.500% 08/15/42		09/01/2021	Interest Capitalization		11,949	11,949		1.A
3137AU-3Z-0	FREDDIE MAC FHR FHR 4101 CZ 3.500% 09/15/32		09/01/2021	Interest Capitalization		53,082	53,082		1.A
3199999. Subtotal - Bonds - U.S. Special Revenues						204,844	204,844		XXX
BANOVU-VQ-0	TIDEWATER AUTO RECEIVABLES TRU TIDEWATER AUTO REC TRUST -A 3.733% 01/01/25		09/29/2021	DEFAULT ATHENE BROKER		481,969	481,969		1.G Z
BANOVU-VR-8	TIDEWATER AUTO RECEIVABLES TRU TIDEWATER AUTO REC TRUST B 4.083% 01/01/25		09/28/2021	DEFAULT ATHENE BROKER		93,284	93,284		2.C Z
BANOVU-VS-6	TIDEWATER AUTO RECEIVABLES TRU TIDEWATER AUTO REC 1/1/25 C 4.833% 01/01/25		09/28/2021	DEFAULT ATHENE BROKER		46,642	46,642		3.C Z
06051G-HZ-5	BANK OF AMERICA CORP BASIC 2.496% 02/13/31		08/13/2021	DEFAULT ATHENE BROKER		1,075,613	1,050,000		1.F FE
09579@-AA-8	Blue Ocean Income Fund II LP Blue Ocean Inc FdII 6% 9/22/30 6.000% 09/22/30		08/12/2021	DIRECT		1,574,730	1,574,730		2.A PL
11135F-BQ-3	BROADCOM INC BASIC 3.187% 11/15/36		09/30/2021	Tax Free Exchange		1,019,067	1,000,000		2.C FE
126379-AH-9	CREDIT SUISSE MORTGAGE CAP CER CSMC 2007-4 2A3 6.000% 06/25/37		08/01/2021	Interest Capitalization		42	42		1.D FM
14855J-AC-9	CASTLELAKE AIRCRAFT SECURITIZA CASTLE LAKE AIRCRAFT 6.150% 08/15/41		07/15/2021	Interest Capitalization		85	85		2.C FE
20030N-BH-3	COMCAST CORPORATION CMCSA 4 1/4 01/15/33 4.250% 01/15/33		08/13/2021	DEFAULT ATHENE BROKER		1,426,047	1,200,000	3,967	1.G FE
20030N-BM-2	COMCAST CORPORATION BASIC 4.200% 08/15/34		08/13/2021	DEFAULT ATHENE BROKER		1,974,474	1,665,000	34,577	1.G FE
20030N-BP-5	COMCAST CORPORATION CMCSA 4.4 08/15/35 4.400% 08/15/35		08/13/2021	DEFAULT ATHENE BROKER		513,146	425,000	9,246	1.G FE
20030N-CY-5	COMCAST CORPORATION BASIC 3.250% 11/01/39		08/13/2021	DEFAULT ATHENE BROKER		1,367,307	1,270,000	11,695	1.G FE
20030N-DN-8	COMCAST CORPORATION BASIC 1.500% 02/15/31		08/13/2021	DEFAULT ATHENE BROKER		2,963,604	3,102,000	23,007	1.G FE
20030N-DR-9	COMCAST CORPORATION BASIC 2.887% 11/01/51		08/20/2021	Taxable Exchange		263,814	263,814		1.G FE
30452@-AA-6	FAIRFIELD LANCASTER 2017 LSE-B FAIRFIRLD LANCASTER 2017 LSE-B 4.950% 01/05/44		09/05/2021	DEFAULT ATHENE BROKER		9,184	9,184		3.B
38141G-FD-1	GOLDMAN SACHS GROUP INC/THE BASIC 6.750% 10/01/37		08/13/2021	DEFAULT ATHENE BROKER		6,357,086	4,370,000	108,158	2.B FE
38141G-GM-0	GOLDMAN SACHS GROUP INC/THE BASIC 6.250% 02/01/41		08/13/2021	DEFAULT ATHENE BROKER		147,325	100,000	208	2.A FE
38141G-XA-7	GOLDMAN SACHS GROUP INC/THE BASIC 4.411% 04/23/39		08/13/2021	DEFAULT ATHENE BROKER		1,190,641	980,000	13,208	1.F FE
59022C-AJ-2	BANK OF AMERICA CORP BASIC 6.110% 01/29/37		08/13/2021	DEFAULT ATHENE BROKER		2,380,167	1,740,000	4,134	2.A FE
59023V-AA-8	BANK OF AMERICA CORP BASIC 7.750% 05/14/38		08/13/2021	DEFAULT ATHENE BROKER		4,614,434	2,930,000	56,138	2.A FE
71680*-AQ-1	Petros PACE Finance, LLC Petros PACE Finance 2021-2 A 3.844% 12/31/52		07/28/2021	DIRECT		2,601,464	2,534,936		1.F Z
71680@-AL-0	Petros PACE Finance, LLC Petros PACE Finance 2021-1 A 3.691% 09/30/52		07/26/2021	DIRECT		3,757,435	3,623,297		1.F Z
71680@-AV-8	Petros PACE Finance, LLC Petros PACE Finance 2021-3 A 3.848% 03/31/48		07/26/2021	DIRECT		1,389,014	1,340,486		1.F Z
808513-BW-4	CHARLES SCHWAB CORP SCHW 3.3 04/01/27 3.300% 04/01/27		09/24/2021	Tax Free Exchange		59,943,167	60,000,000	951,500	1.F FE
872287-AL-1	TCI COMMUNICATIONS INC CMCSA 7 1/8 02/15/28 7.125% 02/15/28		08/13/2021	DEFAULT ATHENE BROKER		186,588	140,000	4,932	1.G FE
883556-CL-4	THERMO FISHER SCIENTIFIC BASIC 2.000% 10/15/31		08/10/2021	DEFAULT ATHENE BROKER		2,964,324	3,000,000		2.A FE
89256B-AA-7	TRADEMARK ROYALTY 2021-1 LLC TRDMK RYLTY 2021 4.35 1/31/60 4.350% 01/31/60		02/02/2021	GOLDMAN SACHS & CO.			(34,667,940)		1.G PL
928563-AJ-4	VMWARE INC BASIC 1.400% 08/15/26		07/20/2021	DEFAULT ATHENE BROKER		3,993,200	4,000,000		2.C FE
92976G-AG-6	WELLS FARGO BANK NA BASIC 5.850% 02/01/37		08/13/2021	DEFAULT ATHENE BROKER		3,458,954	2,515,000	4,904	2.A FE
Y7563*-AA-5	Seaspan Holdco III Ltd SSPN 3.91 6/5/2031 GTD SR SECD 3.910% 06/05/31		05/12/2021	DEFAULT ATHENE BROKER		(2,000,000)	(2,000,000)		2.C PL
Y7563*-AB-3	Seaspan Holdco III Ltd SSPN 3.91 6/5/2031 GTD SR SECD 3.910% 06/05/31		05/12/2021	DEFAULT ATHENE BROKER		2,000,000	2,000,000		2.C PL
03665A-AN-7	ANTARES CLO ANTR_17-2A SERIES 20172A CLASS CR 2.738% 10/20/33	D	09/30/2021	DEFAULT ATHENE BROKER		10,000,000	10,000,000		1.D FE
03665A-AQ-0	ANTARES CLO ANTR_17-2A SERIES 20172A CLASS DR 3.888% 10/20/33	D	09/30/2021	DEFAULT ATHENE BROKER		5,000,000	5,000,000		2.B FE
03665T-AG-1	ANTARES CLO ANTR_17-2A ANTR 2018-2A C 2.834% 10/20/30	D	09/23/2021	DEFAULT ATHENE BROKER		998,042	1,000,000	5,117	1.F FE
26252N-AU-3	DRYDEN SENIOR LOAN FUND SERIES 201972A CLASS DR 3.125% 05/15/32	D	04/29/2021	GOLDMAN SACHS & CO.		(1,000,000)	(1,000,000)	(88)	2.C FE
28622P-AG-8	Elevation CLO Ltd SERIES 20176A CLASS C 2.834% 07/15/29	D	09/22/2021	DEFAULT ATHENE BROKER		2,000,534	2,000,000	10,834	1.F FE
38176E-AJ-6	Golub Capital Partners CLO 40B SERIES 201940A CLASS D 3.979% 01/25/32	D	09/23/2021	DEFAULT ATHENE BROKER		1,999,954	2,000,000	13,251	2.C FE
50204A-AG-1	LCM 32 Ltd SERIES 32A CLASS C 2.338% 07/20/34	D	04/20/2021	DEFAULT ATHENE BROKER		(3,000,000)	(3,000,000)	(995)	1.F 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		4,410	4,410		6. FE
78081B-AL-7	ROYALTY PHARMA PLC RPRX 3.3 09/02/40 3.300% 09/02/40	D	08/05/2021	Tax Free Exchange		51,316,598	52,000,000	729,300	2.C FE
92331A-AN-4	VENTURE CDO LTD VENTURE CDO LTD 4.134% 07/20/30	D	09/22/2021	DEFAULT ATHENE BROKER		3,023,172	3,000,000	22,049	2.C FE
92916M-AD-3	VOYA CLO LTD VOYA_14-2A SERIES 20171A CLASS C 3.464% 04/17/30	D	09/23/2021	DEFAULT ATHENE BROKER		990,678	1,000,000	6,543	2.C FE
BME3SU-VY-5	UNION VIAL RIO PAMPLONITA S.A. FIUVRP FLT Tranche B 9/28/2029 5.850% 09/28/29	D	09/28/2021	DIRECT		31,921	31,921		3.A Z
P3769#-AA-2	FIDEICOMISO UNION VIAL RIO PAM FIDEICOMISO UNION VIAL RIO PAM 5.850% 04/16/28	D	09/24/2021	DIRECT		952,087	952,087		3.A
P4001*-AD-6	ENVASES UNIVERSALES DE MEXICO ENVASES UNIV DE MX3.66 7/15/31 3.660% 07/15/31	D	01/27/2021	CITIGROUP GLOBAL MARKETS		5,000,000	5,000,000		2.C PL
P4001*-AF-1	ENVASES UNIVERSALES DE MEXICO ENVASES UNIV DE MX3.76 7/15/33 3.760% 07/15/33	D	01/27/2021	CITIGROUP GLOBAL MARKETS		8,000,000	8,000,000		2.C PL
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						191,110,203	150,775,947	2,011,685	XXX
ASPSUM-MB-1	ASP Summa 1 LLC ASP Summa LLC 1 TL 03/15/2023 3.203% 03/15/23		07/30/2021	DIRECT		1,120,000	1,120,000		2.A Z
ASPSUM-B2-3	ASP Summa 2 LLC ASP Summa 2 LLC TL 03/15/2023 3.203% 03/15/23		07/30/2021	DIRECT		1,600,000	1,600,000		2.A Z
ASPSUM-B3-1	ASP Summa 3 LLC ASP Summa 3 LLC TL 03/15/2023 3.203% 03/15/23		07/30/2021	DIRECT		1,400,000	1,400,000		2.A Z

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
ASPSUM-MB-1	ASP Summa 1 LLC ASP Summa LLC 1 TL 03/15/2023 3.203% 03/15/23		07/08/2021	DIRECT		2,000,000	2,000,000		2.A Z
ASPSUM-B2-3	ASP Summa 2 LLC ASP Summa 2 LLC TL 03/15/2023 3.203% 03/15/23		07/08/2021	DIRECT		1,000,000	1,000,000		2.A Z
ASPSUM-B4-9	ASP Summa 4 LLC ASP Summa 4 LLC TL 03/15/2023 3.203% 03/15/23		07/08/2021	DIRECT		1,000,000	1,000,000		2.A Z
ASPSUM-B2-3	ASP Summa 2 LLC ASP Summa 2 LLC TL 03/15/2023 3.203% 03/15/23		07/14/2021	DIRECT		12,400,000	12,400,000		2.A Z
ASPSUM-MB-1	ASP Summa 1 LLC ASP Summa LLC 1 TL 03/15/2023 3.203% 03/15/23		07/14/2021	DIRECT		12,400,000	12,400,000		2.A Z
ASPSUM-B3-1	ASP Summa 3 LLC ASP Summa 3 LLC TL 03/15/2023 3.203% 03/15/23		07/14/2021	DIRECT		12,400,000	12,400,000		2.A Z
ASPSUM-MB-1	ASP Summa 1 LLC ASP Summa LLC 1 TL 03/15/2023 3.203% 03/15/23		08/13/2021	DIRECT		4,500,000	4,500,000		2.A Z
ASPSUM-B2-3	ASP Summa 2 LLC ASP Summa 2 LLC TL 03/15/2023 3.203% 03/15/23		08/13/2021	DIRECT		4,500,000	4,500,000		2.A Z
ASPSUM-B3-1	ASP Summa 3 LLC ASP Summa 3 LLC TL 03/15/2023 3.203% 03/15/23		08/13/2021	DIRECT		4,500,000	4,500,000		2.A Z
ASPSUM-B4-9	ASP Summa 4 LLC ASP Summa 4 LLC TL 03/15/2023 3.203% 03/15/23		08/13/2021	DIRECT		4,500,000	4,500,000		2.A Z
ASPSUM-MB-1	ASP Summa 1 LLC ASP Summa LLC 1 TL 03/15/2023 3.203% 03/15/23		08/19/2021	DIRECT		5,400,000	5,400,000		2.A Z
ASPSUM-B3-1	ASP Summa 3 LLC ASP Summa 3 LLC TL 03/15/2023 3.203% 03/15/23		08/19/2021	DIRECT		5,400,000	5,400,000		2.A Z
ASPSUM-B4-9	ASP Summa 4 LLC ASP Summa 4 LLC TL 03/15/2023 3.203% 03/15/23		08/19/2021	DIRECT		5,400,000	5,400,000		2.A Z
ASPSUM-MB-1	ASP Summa 1 LLC ASP Summa LLC 1 TL 03/15/2023 3.203% 03/15/23		08/05/2021	DIRECT		4,081,000	4,081,000		2.A Z
ASPSUM-B2-3	ASP Summa 2 LLC ASP Summa 2 LLC TL 03/15/2023 3.203% 03/15/23		08/05/2021	DIRECT		4,081,000	4,081,000		2.A Z
ASPSUM-B4-9	ASP Summa 4 LLC ASP Summa 4 LLC TL 03/15/2023 3.203% 03/15/23		08/05/2021	DIRECT		4,081,000	4,081,000		2.A Z
ASPSUM-MB-1	ASP Summa 1 LLC ASP Summa LLC 1 TL 03/15/2023 3.203% 03/15/23		08/30/2021	DIRECT		1,204,000	1,204,000		2.A Z
ASPSUM-B2-3	ASP Summa 2 LLC ASP Summa 2 LLC TL 03/15/2023 3.203% 03/15/23		08/30/2021	DIRECT		1,372,000	1,372,000		2.A Z
ASPSUM-B3-1	ASP Summa 3 LLC ASP Summa 3 LLC TL 03/15/2023 3.203% 03/15/23		08/30/2021	DIRECT		1,283,000	1,283,000		2.A Z
ASPSUM-MB-1	ASP Summa 1 LLC ASP Summa LLC 1 TL 03/15/2023 3.203% 03/15/23		09/01/2021	DIRECT		200,000	200,000		2.A Z
ASPSUM-B2-3	ASP Summa 2 LLC ASP Summa 2 LLC TL 03/15/2023 3.203% 03/15/23		09/01/2021	DIRECT		200,000	200,000		2.A Z
ASPSUM-B3-1	ASP Summa 3 LLC ASP Summa 3 LLC TL 03/15/2023 3.203% 03/15/23		09/01/2021	DIRECT		200,000	200,000		2.A Z
ASPSUM-MB-1	ASP Summa 1 LLC ASP Summa LLC 1 TL 03/15/2023 3.203% 03/15/23		09/07/2021	DIRECT		800,000	800,000		2.A Z
ASPSUM-B2-3	ASP Summa 2 LLC ASP Summa 2 LLC TL 03/15/2023 3.203% 03/15/23		09/07/2021	DIRECT		800,000	800,000		2.A Z
ASPSUM-B3-1	ASP Summa 3 LLC ASP Summa 3 LLC TL 03/15/2023 3.203% 03/15/23		09/07/2021	DIRECT		800,000	800,000		2.A Z
ASPSUM-B4-9	ASP Summa 4 LLC ASP Summa 4 LLC TL 03/15/2023 3.203% 03/15/23		09/07/2021	DIRECT		900,000	900,000		2.A Z
ASPSUM-MB-1	ASP Summa 1 LLC ASP Summa LLC 1 TL 03/15/2023 3.203% 03/15/23		09/28/2021	DIRECT		2,250,000	2,250,000		2.A Z
ASPSUM-B2-3	ASP Summa 2 LLC ASP Summa 2 LLC TL 03/15/2023 3.203% 03/15/23		09/28/2021	DIRECT		2,250,000	2,250,000		2.A Z
ASPSUM-B3-1	ASP Summa 3 LLC ASP Summa 3 LLC TL 03/15/2023 3.203% 03/15/23		09/28/2021	DIRECT		2,250,000	2,250,000		2.A Z
ASPSUM-B2-3	ASP Summa 2 LLC ASP Summa 2 LLC TL 03/15/2023 3.203% 03/15/23		09/29/2021	DIRECT		600,000	600,000		2.A Z
ASPSUM-B3-1	ASP Summa 3 LLC ASP Summa 3 LLC TL 03/15/2023 3.203% 03/15/23		09/29/2021	DIRECT		600,000	600,000		2.A Z
ASPSUM-B4-9	ASP Summa 4 LLC ASP Summa 4 LLC TL 03/15/2023 3.203% 03/15/23		09/29/2021	DIRECT		600,000	600,000		2.A Z
ASPSUM-MB-1	ASP Summa 1 LLC ASP Summa LLC 1 TL 03/15/2023 3.203% 03/15/23		09/29/2021	DIRECT		35,000	35,000		2.A Z
ASPSUM-B5-6	ASP Summa 5 LLC ASP Summa 5 LLC TL 03/15/2023 5.300% 03/15/23		08/05/2021	DIRECT		766,000	766,000		2.A Z
ASPSUM-B6-4	ASP Summa 6 LLC ASP Summa 6 LLC TL 03/15/2023 5.300% 03/15/23		08/05/2021	DIRECT		766,000	766,000		2.A Z
ASPSUM-B7-2	ASP Summa 7 LLC ASP Summa 7 LLC TL 03/15/2023 5.300% 03/15/23		08/05/2021	DIRECT		766,000	766,000		2.A Z
ASPSUM-B8-0	ASP Summa 8 LLC ASP Summa 8 LLC TL 03/15/2023 5.300% 03/15/23		08/05/2021	DIRECT		766,000	766,000		2.A Z
ASPSUM-B5-6	ASP Summa 5 LLC ASP Summa 5 LLC TL 03/15/2023 5.300% 03/15/23		08/09/2021	DIRECT		210,000	210,000		2.A Z
ASPSUM-B6-4	ASP Summa 6 LLC ASP Summa 6 LLC TL 03/15/2023 5.300% 03/15/23		08/09/2021	DIRECT		210,000	210,000		2.A Z
ASPSUM-B7-2	ASP Summa 7 LLC ASP Summa 7 LLC TL 03/15/2023 5.300% 03/15/23		08/09/2021	DIRECT		210,000	210,000		2.A Z
ASPSUM-B8-0	ASP Summa 8 LLC ASP Summa 8 LLC TL 03/15/2023 5.300% 03/15/23		08/09/2021	DIRECT		210,000	210,000		2.A Z
ASPSUM-B6-4	ASP Summa 6 LLC ASP Summa 6 LLC TL 03/15/2023 5.300% 03/15/23		08/13/2021	DIRECT		1,500,000	1,500,000		2.A Z
ASPSUM-B7-2	ASP Summa 7 LLC ASP Summa 7 LLC TL 03/15/2023 5.300% 03/15/23		08/13/2021	DIRECT		1,500,000	1,500,000		2.A Z
ASPSUM-B8-0	ASP Summa 8 LLC ASP Summa 8 LLC TL 03/15/2023 5.300% 03/15/23		08/13/2021	DIRECT		1,500,000	1,500,000		2.A Z
ASPSUM-B5-6	ASP Summa 5 LLC ASP Summa 5 LLC TL 03/15/2023 5.300% 03/15/23		08/19/2021	DIRECT		1,100,000	1,100,000		2.A Z
ASPSUM-B6-4	ASP Summa 6 LLC ASP Summa 6 LLC TL 03/15/2023 5.300% 03/15/23		08/19/2021	DIRECT		1,100,000	1,100,000		2.A Z
ASPSUM-B7-2	ASP Summa 7 LLC ASP Summa 7 LLC TL 03/15/2023 5.300% 03/15/23		08/19/2021	DIRECT		1,100,000	1,100,000		2.A Z
ASPSUM-B8-0	ASP Summa 8 LLC ASP Summa 8 LLC TL 03/15/2023 5.300% 03/15/23		08/19/2021	DIRECT		1,100,000	1,100,000		2.A Z
ASPSUM-B6-4	ASP Summa 6 LLC ASP Summa 6 LLC TL 03/15/2023 5.300% 03/15/23		08/26/2021	DIRECT		200,000	200,000		2.A Z
ASPSUM-B7-2	ASP Summa 7 LLC ASP Summa 7 LLC TL 03/15/2023 5.300% 03/15/23		08/26/2021	DIRECT		200,000	200,000		2.A Z
ASPSUM-B8-0	ASP Summa 8 LLC ASP Summa 8 LLC TL 03/15/2023 5.300% 03/15/23		08/26/2021	DIRECT		200,000	200,000		2.A Z
ASPSUM-B6-4	ASP Summa 6 LLC ASP Summa 6 LLC TL 03/15/2023 5.300% 03/15/23		09/07/2021	DIRECT		300,000	300,000		2.A Z
ASPSUM-B7-2	ASP Summa 7 LLC ASP Summa 7 LLC TL 03/15/2023 5.300% 03/15/23		09/07/2021	DIRECT		300,000	300,000		2.A Z
ASPSUM-B8-0	ASP Summa 8 LLC ASP Summa 8 LLC TL 03/15/2023 5.300% 03/15/23		09/07/2021	DIRECT		300,000	300,000		2.A Z
LX1847-66-9	ARM FUNDING 2019-1 LLC ARM FUNDING 2019-1 LLC 2/24 2.784% 02/29/24		09/22/2021	DIRECT		8,369,444	8,369,444		1.F Z
01N012-64-4	MATISSE 401, LP MATISSE 401 LP TL FLT 9/4/2024 5.630% 09/04/24		07/09/2021	DIRECT		1,041,968	1,041,968		1.G Z
01N013-64-2	MATISSE 403, LP MATISSE 403 LP TL FLT 11/12/25 5.630% 11/12/25		07/09/2021	DIRECT		2,361,757	2,361,757		1.G Z

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
9LX189-70-3	Avant Warehouse Trust III Class A Loan Upsize 9/20 2.734% 09/16/26		07/12/2021	DIRECT		40,000	40,000		1.D Z
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						134,224,169	134,224,169		XXX
8399997. Total - Bonds - Part 3						325,539,216	285,204,960	2,011,685	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						325,539,216	285,204,960	2,011,685	XXX
8999997. Total - Preferred Stocks - Part 3							XXX		XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks							XXX		XXX
9799997. Total - Common Stocks - Part 3							XXX		XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks							XXX		XXX
9899999. Total - Preferred and Common Stocks							XXX		XXX
9999999 - Totals						325,539,216	XXX	2,011,685	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
228027-AB-4	VESSEL MANAGEMENT SERVIC CROWL 3.477 01/16/37 3.477% 01/16/37		07/16/2021	Redemption 100.0000		159,000	159,000	163,849	163,045		(4,045)		(4,045)		159,000				5,528	01/16/2037	1.A
0599999. Subtotal - Bonds - U.S. Governments						159,000	159,000	163,849	163,045		(4,045)		(4,045)		159,000				5,528	XXX	XXX
60416S-G4-6	MINNESOTA ST HSG FIN AGY SINGLE FAMILY HSG 4.630% 07/01/38		09/01/2021	Redemption 100.0000		1,040,000	1,040,000	1,040,000	1,040,000						1,040,000				52,197	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		09/01/2021	Redemption 100.0000		30,000	30,000	30,000	30,000						30,000				1,176	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		09/01/2021	Redemption 100.0000		55,000	55,000	55,000	55,000						55,000				2,378	07/01/2037	1.B FE
60416S-W2-2	MINNESOTA ST HSG FIN AGY SINGLE FAMILY HSG 2.905% 07/01/34		09/01/2021	Redemption 100.0000		235,000	235,000	235,000	235,000						235,000				7,364	07/01/2034	1.B FE
60416S-W3-0	MINNESOTA ST HSG FIN AGY SINGLE FAMILY HSG 3.164% 01/01/40		09/01/2021	Redemption 100.0000		295,000	295,000	295,000	295,000						295,000				9,940	01/01/2040	1.B FE
60416S-YQ-7	MINNESOTA ST HSG FIN AGY SINGLE FAMILY HSG 4.450% 07/01/40		09/01/2021	Redemption 100.0000		805,000	805,000	805,000	805,000						805,000				39,116	07/01/2040	1.B FE
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						2,460,000	2,460,000	2,460,000	2,460,000						2,460,000				112,171	XXX	XXX
199491-5A-5	COLUMBUS OH TAXABLE-SER C 5.220% 07/01/32		07/01/2021	Call 100.0000		1,750,000	1,750,000	1,750,000	1,750,000						1,750,000				91,350	07/01/2032	1.A FE
278407-JJ-6	EAU CLAIRE CNTY WI BLDG-SER B 4.000% 09/01/31		09/01/2021	Call 100.0000		3,740,000	3,740,000	3,740,000	3,740,000						3,740,000				149,600	09/01/2031	1.B FE
438701-RY-2	HONOLULU CITY & CNTY HI WSTWTR SENIOR-SER A 4.500% 07/01/30		07/01/2021	Call 100.0000		2,000,000	2,000,000	2,072,880	2,004,514		(4,514)		(4,514)		2,000,000				90,000	07/01/2030	1.C FE
438701-RZ-9	HONOLULU CITY & CNTY HI WSTWTR SENIOR-SER A 4.000% 07/01/31		07/01/2021	Call 100.0000		1,500,000	1,500,000	1,481,805	1,488,600		440		440		1,489,040		10,960	10,960	60,000	07/01/2031	1.C FE
47844P-CM-5	JOHNSON CNTY KS INTERNAL IMPT-SER A 4.000% 09/01/31		09/01/2021	Call 100.0000		1,100,000	1,100,000	1,100,000	1,100,000						1,100,000				44,000	09/01/2031	1.A FE
567288-SS-5	MARICOPA CNTY AZ UNIF SCH DIST SCH IMPT-PROJ 2010-SER B 4.000% 07/01/31		07/01/2021	Call 100.0000		3,150,000	3,150,000	3,112,137	3,125,969		928		928		3,126,896		23,104	23,104	126,000	07/01/2031	1.C FE
727177-MK-0	PLANO TX REF 4.000% 09/01/30		09/01/2021	Call 100.0000		1,685,000	1,685,000	1,682,708	1,683,562		82		82		1,683,644		1,356	1,356	67,400	09/01/2030	1.A FE
2499999. Subtotal - U.S. Political Subdivisions of States, Territories and Possessions						14,925,000	14,925,000	14,939,530	14,892,645		(3,064)		(3,064)		14,889,580		35,420	35,420	628,350	XXX	XXX
01030L-BS-3	ALABAMA ST INCENTIVES FING AUT TAXABLE-SER B 6.042% 09/01/29		09/01/2021	Call 100.0000		405,000	405,000	406,705	405,667		(45)		(45)		405,622		(622)	(622)	24,470	09/01/2029	1.F FE
094743-LU-3	BLOOMINGTON IN WTRWKS REVENUE SER B 4.000% 07/01/27		07/01/2021	Call 100.0000		1,500,000	1,500,000	1,464,030	1,482,174		1,206		1,206		1,483,380		16,620	16,620	60,000	07/01/2027	1.F FE
094743-LV-1	BLOOMINGTON IN WTRWKS REVENUE SER B 4.000% 07/01/28		07/01/2021	Call 100.0000		4,870,000	4,870,000	4,708,365	4,783,046		4,977		4,977		4,788,024		81,976	81,976	194,800	07/01/2028	1.F FE
094743-LW-9	BLOOMINGTON IN WTRWKS REVENUE SER B 4.000% 01/01/29		07/01/2021	Call 100.0000		1,540,000	1,540,000	1,476,968	1,504,838		1,862		1,862		1,506,700		33,300	33,300	61,600	01/01/2029	1.F FE
196479-6V-6	COLORADO HSG & FIN AUTH SINGLE FAMILY HSG 3.550% 05/01/37		07/01/2021	Call 100.0000		55,000	55,000	55,000	55,000						55,000				1,483	05/01/2037	1.A FE
235417-AA-0	DALLAS TEX CONVENTION CTR HOTE 7.088% 01/01/42		09/07/2021	DEFAULT ATHENE BROKER		711,845	500,000	526,550	519,594		(683)		(683)		518,911		192,934	192,934	42,134	01/01/2042	2.A FE
31339W-LL-8	FED HM LN MTG CORP FHR 2419 J 7.351% 02/15/32		09/01/2021	Paydown		39,181	39,181	39,181	39,181						39,181				1,967	02/15/2032	1.A
3136A7-6E-7	FANNIE MAE FNR 2012-101 CZ 3.500% 09/25/42		09/01/2021	Paydown		1,265,556	1,265,556	1,264,367	1,262,971		2,585		2,585		1,265,556				32,519	09/25/2042	1.A
3136AC-GN-5	FANNIE MAE FNA 2013-M3 AL 3.493% 01/25/33		09/01/2021	Paydown		121,586	121,586	121,016	121,087		499		499		121,586				2,768	01/25/2033	1.A
3137A6-TC-6	FREDDIE MAC FHR 3812 LZ 4.000% 12/15/30		09/01/2021	Paydown		4,921,935	4,921,935	4,409,626	4,728,204		193,731		193,731		4,921,935				129,497	12/15/2030	1.A
3137A7-FL-9	FREDDIE MAC FHR 3804 ZN 3.500% 02/15/31		09/01/2021	Paydown		3,371,138	3,371,138	2,835,839	3,141,610		229,528		229,528		3,371,138				78,459	02/15/2031	1.A
31381R-4H-4	FNMA FN 468924 5.350% 08/01/41		09/01/2021	Paydown		8,458	8,458	8,807	8,612		(154)		(154)		8,458				304	08/01/2041	1.A
31381R-G5-7	FNMA FN 468320 5.420% 07/01/41		09/01/2021	Paydown		17,392	17,392	17,751	17,530		(138)		(138)		17,392				634	07/01/2041	1.A
31381S-PX-4	FNMA FN 469438 4.510% 10/01/41		09/01/2021	Paydown		42,145	42,145	43,409	42,691		(546)		(546)		42,145				1,278	10/01/2041	1.A
31381T-7A-2	FNMA FN 470789 4.400% 03/01/42		09/01/2021	Paydown		4,905	4,905	5,136	5,078		(173)		(173)		4,905				145	03/01/2042	1.A
31381T-WA-4	FNMA FN 470541 4.830% 03/01/42		09/01/2021	Paydown		7,288	7,288	7,721	7,496		(208)		(208)		7,288				235	03/01/2042	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31381V-BT-1	FNMA FN 471750 3.970% 07/01/42		09/01/2021	Paydown		38,101	38,101	38,959	38,502		(400)		(400)		38,101				1,018	07/01/2042	1.A
31381V-J7-1	FNMA FN 471986 4.070% 07/01/42		09/01/2021	Paydown		15,128	15,128	15,558	15,328		(201)		(201)		15,128				411	07/01/2042	1.A
3138L0-VV-0	FNMA FN AM0627 3.950% 09/01/42		09/01/2021	Paydown		7,294	7,294	7,522	7,409		(114)		(114)		7,294				194	09/01/2042	1.A
3138L1-NJ-9	FNMA FN AM1302 3.490% 11/01/42		07/01/2021	Paydown		4,266,981	4,266,981	4,285,649	4,272,817		(5,836)		(5,836)		4,266,981				713,096	11/01/2042	1.A
3138L2-3B-1	FNMA POOL FN AM2593 3.900% 03/01/43		09/01/2021	Paydown		14,319	14,319	14,892	14,627		(309)		(309)		14,319				376	03/01/2043	1.A
3138L2-GN-1	FNMA POOL FN AM2004 3.490% 01/01/31		09/01/2021	Paydown		7,804	7,804	7,375	7,512		292		292		7,804				183	01/01/2031	1.A
3138L2-GP-6	FNMA POOL FN AM2005 3.490% 01/01/31		09/01/2021	Paydown		7,819	7,819	7,389	7,527		293		293		7,819				184	01/01/2031	1.A
3138L2-NT-0	FNMA POOL FN AM2201 3.880% 02/01/43		09/01/2021	Paydown		15,097	15,097	15,598	15,362		(264)		(264)		15,097				391	02/01/2043	1.A
3138L2-YY-7	FNMA POOL FN AM2526 3.460% 03/01/43		09/01/2021	Paydown		24,495	24,495	24,480	24,463		32		32		24,495				571	03/01/2043	1.A
3138L2-ZY-6	FNMA POOL FN AM2558 3.730% 03/01/38		09/01/2021	Paydown		20,776	20,776	21,341	21,076		(300)		(300)		20,776				522	03/01/2038	1.A
3138L3-4D-4	FNMA POOL FN AM3519 3.490% 06/01/43		09/01/2021	Paydown		24,789	24,789	24,769	24,761		28		28		24,789				577	06/01/2043	1.A
3138L3-6E-0	FNMA POOL FN AM3568 4.100% 05/01/43		09/01/2021	Paydown		5,585	5,585	5,807	5,718		(133)		(133)		5,585				154	05/01/2043	1.A
3138L3-AH-8	FNMA POOL FN AM2707 4.020% 03/01/43		09/01/2021	Paydown		9,367	9,367	9,797	9,600		(233)		(233)		9,367				251	03/01/2043	1.A
3138L3-AQ-8	FNMA POOL FN AM2714 3.730% 03/01/43		09/01/2021	Paydown		17,926	17,926	18,403	18,177		(251)		(251)		17,926				450	03/01/2043	1.A
3138L3-AZ-8	FNMA POOL FN AM2723 3.690% 03/01/43		09/01/2021	Paydown		26,430	26,430	27,091	26,777		(346)		(346)		26,430				657	03/01/2043	1.A
3138L3-CW-3	FNMA POOL FN AM2784 3.820% 03/01/43		09/01/2021	Paydown		18,509	18,509	19,157	18,856		(347)		(347)		18,509				476	03/01/2043	1.A
3138L3-H7-3	FNMA POOL FN AM2953 3.960% 04/01/43		09/01/2021	Paydown		6,529	6,529	6,788	6,669		(140)		(140)		6,529				174	04/01/2043	1.A
3138L3-PC-3	FNMA POOL FN AM3118 3.770% 05/01/43		09/01/2021	Paydown		11,717	11,717	12,094	11,920		(203)		(203)		11,717				297	05/01/2043	1.A
3138L3-Q4-0	FNMA POOL FN AM3174 4.000% 05/01/43		09/01/2021	Paydown		7,421	7,421	7,715	7,583		(162)		(162)		7,421				200	05/01/2043	1.A
3138L3-QY-4	FNMA POOL FN AM3170 4.000% 04/01/43		09/01/2021	Paydown		6,100	6,100	6,342	6,231		(132)		(132)		6,100				164	04/01/2043	1.A
3138L4-AK-9	FANNIE MAE FN AM3609 3.950% 06/01/43		09/01/2021	Paydown		6,830	6,830	7,101	6,980		(150)		(150)		6,830				182	06/01/2043	1.A
3138L4-AW-3	FANNIE MAE FN AM3620 3.695% 06/01/43		09/01/2021	Paydown		25,632	25,632	26,262	25,971		(339)		(339)		25,632				638	06/01/2043	1.A
3138L4-DY-6	FANNIE MAE FN AM3718 3.920% 07/01/43		09/01/2021	Paydown		8,626	8,626	8,955	8,809		(183)		(183)		8,626				228	07/01/2043	1.A
3138L4-LD-3	FANNIE MAE FN AM3923 4.330% 07/01/33		07/01/2021	Paydown		4,146,802	4,146,802	4,311,378	4,192,928		(46,126)		(46,126)		4,146,802				451,633	07/01/2033	1.A
3138L4-NZ-2	FANNIE MAE FN AM4007 4.110% 08/01/28		09/01/2021	Paydown		29,613	29,613	30,076	29,849		(235)		(235)		29,613				820	08/01/2028	1.A
3138L4-TR-4	FANNIE MAE FN AM4159 4.390% 08/01/33		09/01/2021	Paydown		13,351	13,351	13,747	13,625		(274)		(274)		13,351				394	08/01/2033	1.A
3138L4-V5-9	FANNIE MAE FN AM4235 4.440% 08/01/38		09/01/2021	Paydown		68,123	68,123	69,805	69,068		(945)		(945)		68,123				2,037	08/01/2038	1.A
3138L4-ZP-1	FANNIE MAE FN AM4349 4.720% 09/01/33		09/01/2021	Paydown		13,002	13,002	13,518	13,298		(295)		(295)		13,002				409	09/01/2033	1.A
3138L5-SM-3	FNMA POOL FN AM5023 4.290% 01/01/34		09/01/2021	Paydown		105,653	105,653	106,049	105,800		(147)		(147)		105,653				3,050	01/01/2034	1.A
3138L5-YU-8	FNMA POOL FN AM5222 4.200% 07/01/29		09/01/2021	Paydown		106,573	106,573	106,790	106,602		(29)		(29)		106,573				3,005	07/01/2029	1.A
3138L9-7L-0	FNMA POOL FN AM8998 3.170% 06/01/35		09/01/2021	Paydown		33,204	33,204	32,322	33,145		59		59		33,204				708	06/01/2035	1.A
3138L9-EG-3	FNMA POOL FN AM8234 3.030% 04/01/30		09/01/2021	Paydown		84,039	84,039	84,301	84,065		(26)		(26)		84,039				1,714	04/01/2030	1.A
3138LC-3G-8	FNMA POOL FN AN0798 3.630% 01/01/33		09/01/2021	Paydown		9,752	9,752	9,748	9,734		18		18		9,752				238	01/01/2033	1.A
3138LC-PW-9	FNMA POOL FN AN0436 3.720% 12/01/35		09/01/2021	Paydown		50,816	50,816	51,356	51,118		(302)		(302)		50,816				1,271	12/01/2035	1.A
3138LC-TZ-8	FNMA POOL FN AN0567 3.640% 12/01/33		09/01/2021	Paydown		8,520	8,520	8,556	8,533		(14)		(14)		8,520				207	12/01/2033	1.A
3138LC-UX-1	FNMA POOL FN AN0597 3.840% 01/01/36		09/01/2021	Paydown		113,191	113,191	114,783	114,260		(1,069)		(1,069)		113,191				2,918	01/01/2036	1.A
3138LC-UZ-6	FNMA POOL FN AN0599 3.870% 01/01/36		09/01/2021	Paydown		36,098	36,098	36,741	36,546		(448)		(448)		36,098				938	01/01/2036	1.A
3138LC-WA-9	FNMA POOL FN AN0640 3.600% 01/01/34		09/01/2021	Paydown		53,915	53,915	54,118	53,985		(70)		(70)		53,915				1,306	01/01/2034	1.A
3138LC-Z7-3	FNMA POOL FN AN0765 3.910% 01/01/36		09/01/2021	Paydown		14,730	14,730	15,222	15,103		(373)		(373)		14,730				388	01/01/2036	1.A
3138LE-XC-0	FNMA DUS FN AN2474 3.350% 08/01/46		09/01/2021	Paydown		4,415	4,415	4,573	4,529		(114)		(114)		4,415				100	08/01/2046	1.A
3138LE-ZQ-7	FNMA DUS FN AN2550 3.420% 08/01/46		09/01/2021	Paydown		5,279	5,279	5,472	5,419		(140)		(140)		5,279				120	08/01/2046	1.A
3138LG-PC-4	FNMA POOL FN AN4018 3.890% 01/01/47		09/01/2021	Paydown		3,502	3,502	3,629	3,600		(98)		(98)		3,502				92	01/01/2047	1.A
3138LH-A2-0	FNMA DUS FN AN4524 3.920% 01/01/47		09/01/2021	Paydown		6,056	6,056	6,295	6,237		(181)		(181)		6,056				160	01/01/2047	1.A
3138NJ-BD-9	FANNIE MAE FN FN0035 3.290% 12/01/32		09/01/2021	Paydown		43,275	43,275	38,839	40,044		3,230		3,230		43,275				959	12/01/2032	1.A
31393E-TS-8	FANNIE MAE FNR 2003-90 BA 5.500% 09/25/33		09/01/2021	Paydown		640,924	640,924	630,615	635,979		4,946		4,946		640,924				23,048	09/25/2033	1.A
31397Q-YH-5	FANNIE MAE FNR 2011-17 ZM 3.500% 03/25/31		09/01/2021	Paydown		1,919,885	1,919,885	1,610,090	1,747,262		172,624		172,624		1,919,885				44,885	03/25/2031	1.A
31398N-5W-0	FANNIE MAE FNR 2010-133 BZ 4.000% 11/25/40		09/01/2021	Paydown		1,557,838	1,557,838	1,375,756	1,491,919		65,918		65,918		1,557,838				45,404	11/25/2040	1.A
31398S-4P-5	FANNIE MAE FNR 2010-156 ZB 4.000% 12/25/40		09/01/2021	Paydown		350,354	350,354	318,706	337,610		12,743		12,743		350,354				9,245	12/25/2040	1.A
31398S-6F-5	FANNIE MAE FNR 2010-148 ZX 4.000% 01/25/41		09/01/2021	Paydown		626,801	626,801	590,720	588,352		38,448		38,448		626,801				15,833	01/25/2041	1.A
31398S-6M-0	FANNIE MAE FNR 2010-148 ZH 4.000% 01/25/41		09/01/2021	Paydown		613,265	613,265	576,020	587,649		25,616		25,616		613,265				15,466	01/25/2041	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31398S-GH-0	FANNIE MAE FNR 2010-129 KZ 4.000% 11/25/40		09/01/2021	Paydown		348,404	348,404	309,299	334,003		14,401		14,401		348,404				9,288	11/25/2040	1.A
31398S-SD-6	FANNIE MAE FNR 2010-136 AZ 4.000% 12/25/40		09/01/2021	Paydown		233,917	233,917	206,738	223,827		10,090		10,090		233,917				5,624	12/25/2040	1.A
31398S-SF-1	FANNIE MAE FNR 2010-136 MZ 4.000% 12/25/40		09/01/2021	Paydown		45,013	45,013	39,823	43,117		1,896		1,896		45,013				1,201	12/25/2040	1.A
31398S-UD-3	FANNIE MAE FNR 2010-138 Z 4.000% 12/25/40		09/01/2021	Paydown		1,818,494	1,818,494	1,611,837	1,741,034		77,461		77,461		1,818,494				45,460	12/25/2040	1.A
31398S-YU-1	FANNIE MAE FNR 2010-141 BZ 4.000% 12/25/40		09/01/2021	Paydown		720,225	720,225	638,469	689,946		30,279		30,279		720,225				19,438	12/25/2040	1.A
36194S-PD-4	GN AU4920 UNION HEALTH GN AU4920 3.020% 09/15/41		09/01/2021	Paydown		917,024	917,024	933,931	927,450		(10,427)		(10,427)		917,024				18,467	09/15/2041	1.A
38376R-MF-0	GOVERNMENT NATIONAL MORTGAGE A GNR 2015-H29 VI 1.757% 11/20/65		09/01/2021	Paydown				211,581	165,502		(165,502)		(165,502)						24,214	11/20/2065	1.A
38376R-RV-0	GOVERNMENT NATIONAL MORTGAGE A GNMA 2016-H07 1.492% 03/20/66		09/01/2021	Paydown				152,929	124,361		(124,361)		(124,361)						19,075	03/20/2066	1.A
454624-U5-4	INDIANA ST BOND BANK REVENUE QUALIFIED SCH CONSTR BDS 5.490% 01/15/24		07/15/2021	Call 100.0000		750,000	750,000	766,853	755,000		(830)		(830)		754,171		(4,171)	(4,171)	41,175	01/15/2024	1.B FE
56052F-DE-2	MAINE ST HSG AUTH MTGE PURCHAS SER G 3.850% 11/15/40		09/13/2021	Call 100.0000		1,315,000	1,315,000	1,311,713	1,312,122		69		69		1,312,191		2,809	2,809	31,532	11/15/2040	1.B FE
57419R-D7-7	MARYLAND ST CMNTY DEV ADMIN DE MULTIFAMILY HSG 3.797% 03/01/39		08/25/2021	Call 100.0000		505,000	505,000	502,475	502,747		57		57		502,804		2,197	2,197	11,062	03/01/2039	1.C FE
57563R-PQ-6	MASSACHUSETTS ST EDUCTNL FING STUDENT LOAN 4.408% 07/01/34		07/01/2021	Call 100.0000		4,315,000	4,315,000	4,315,000	4,315,000						4,315,000				190,205	07/01/2034	1.C FE
576051-EF-9	MASSACHUSETTS ST WTR RESOURCES REF-GEN-SER C 4.000% 08/01/32		08/02/2021	Call 100.0000		14,690,000	14,690,000	14,690,000	14,690,000						14,690,000				587,600	08/01/2032	1.B FE
64469D-B4-2	NEW HAMPSHIRE ST HSG FIN AUTHS TXBL-REF-ACQ-SER A SER A 3.611% 07/01/28		08/02/2021	Redemption 100.0000		15,000	15,000	15,000	15,000						15,000				572	07/01/2028	1.B FE
64469D-B5-9	NEW HAMPSHIRE ST HSG FIN AUTHS TXBL-REF-ACQ-SER A SER A 4.077% 01/01/34		08/02/2021	Redemption 100.0000		100,000	100,000	100,000	100,000						100,000				4,289	01/01/2034	1.B FE
64469D-E7-2	NEW HAMPSHIRE ST HSG FIN AUTHS SINGLE FAMILY HSG 3.736% 01/01/33		08/02/2021	Redemption 100.0000		55,000	55,000	55,000	55,000						55,000				2,215	01/01/2033	1.B FE
677555-YE-8	OHIO ST ECON DEV REVENUE TAXABLE-OHIO ENTERPRISE-SER 2 8.000% 03/01/29		09/01/2021	Redemption 100.0000		15,000	15,000	15,000	15,000						15,000				900	03/01/2029	1.B FE
679468-UM-8	OLATHE KS WTR & SWR SYS REVENU BUILD AMERICA BONDS 5.550% 07/01/27		07/01/2021	Call 100.0000		1,520,000	1,520,000	1,520,000	1,520,000						1,520,000				84,360	07/01/2027	1.C FE
679468-UN-6	OLATHE KS WTR & SWR SYS REVENU BUILD AMERICA BONDS 5.650% 07/01/28		07/01/2021	Call 100.0000		1,575,000	1,575,000	1,575,000	1,575,000						1,575,000				88,988	07/01/2028	1.C FE
679468-UP-1	OLATHE KS WTR & SWR SYS REVENU BUILD AMERICA BONDS 5.750% 07/01/29		07/01/2021	Call 100.0000		1,635,000	1,635,000	1,635,000	1,635,000						1,635,000				94,013	07/01/2029	1.C FE
679468-UQ-9	OLATHE KS WTR & SWR SYS REVENU BUILD AMERICA BONDS 5.850% 07/01/30		07/01/2021	Call 100.0000		1,695,000	1,695,000	1,695,000	1,695,000						1,695,000				99,158	07/01/2030	1.C FE
679468-UW-6	OLATHE KS WTR & SWR SYS REVENU BUILD AMERICA BONDS 6.000% 07/01/36		07/01/2021	Call 100.0000		7,100,000	7,100,000	7,092,883	7,094,942		138		138		7,095,080		4,920	4,920	426,000	07/01/2036	1.C FE
71884A-VC-0	PHOENIX AZ CIVIC IMPT CORP EXC TAXABLE-SR LIEN-SER B 5.315% 07/01/31		07/01/2021	Call 100.0000		4,925,000	4,925,000	4,925,000	4,925,000						4,925,000				261,764	07/01/2031	1.C FE
882806-CQ-3	TEXAS ST TECH UNIV REVENUES TXBL-REF-FING-15TH-SER B 4.440% 08/15/31		08/17/2021	Call 100.0000		1,310,000	1,310,000	1,310,000	1,310,000						1,310,000				58,164	08/15/2031	1.B FE
914760-7M-9	UNIV OF OKLAHOMA OK TAXABLE-SER D 5.484% 07/01/31		07/01/2021	Call 100.0000		3,800,000	3,800,000	3,883,410	3,805,259		(5,259)		(5,259)		3,800,000				208,392	07/01/2031	1.E FE
917435-AA-7	UTAH ST HSG CORP MILITARY HSG TAXABLE-BOYER HILL-SER A CL I 5.392% 07/01/50		07/01/2021	Redemption 100.0000		38,919	38,919	38,776	38,800		119		119		38,919				2,099	07/01/2050	1.D FE
917435-AB-5	UTAH ST HSG CORP MILITARY HSG TAXABLE-BOYER HILL-SER A-CL II 5.442% 07/01/50		07/01/2021	Redemption 100.0000		25,000	25,000	23,818	23,997		1,003		1,003		25,000				1,361	07/01/2050	1.E FE

SCHEDULE D - PART 4

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
928172-YH-2	VIRGINIA ST PUBLIC BLDG AUTH P TXBL-SER B 4.125% 08/01/29		08/02/2021	Call 100.0000		1,790,000	1,790,000	1,782,088	1,785,495		326		326		1,785,821		4,179	4,179	73,838	08/01/2029	1.B FE
928172-YJ-8	VIRGINIA ST PUBLIC BLDG AUTH P TXBL-SER B 4.250% 08/01/31		08/02/2021	Call 100.0000		2,490,000	2,490,000	2,470,105	2,477,429		664		664		2,478,093		11,907	11,907	105,825	08/01/2031	1.B FE
983220-ML-8	WYOMING ST CMNTY DEV AUTH HSGR HSG REVENUE BONDS 2017-SER 2 3.750% 12/01/38		09/01/2021	Call 100.0000		300,000	300,000	300,000	300,000						300,000				7,744	12/01/2038	1.B FE
3199999. Subtotal - Bonds - U.S. Special Revenues						88,180,676	87,968,831	86,355,468	87,308,744		525,883		525,883		87,834,628		346,049	346,049	4,504,058	XXX	XXX
BANOJQ-MC-4	CRG ISSUER CRG-17-1 CRG 2017-1 A 4.500% 01/10/24		07/15/2021	Redemption 100.0000		220,890	220,890	220,890	220,890						220,890				169,723	01/10/2024	1.D Z
BANOVU-VQ-0	TIDEWATER AUTO RECEIVABLES TRU TIDEWATER AUTO REC TRUST -A 3.733% 01/01/25		09/13/2021	Redemption 100.0000		129,046	129,046	129,046	31,214						129,046				2,283	01/01/2025	1.G Z
BANOVU-VR-8	TIDEWATER AUTO RECEIVABLES TRU TIDEWATER AUTO REC TRUST B 4.083% 01/01/25		09/13/2021	Redemption 100.0000		13,694	13,694	13,694	3,086						13,694				436	01/01/2025	2.C Z
BANOVU-VS-6	TIDEWATER AUTO RECEIVABLES TRU TIDEWATER AUTO REC 1/1/25 C 4.833% 01/01/25		09/13/2021	Redemption 100.0000		11,215	11,215	11,215	2,576						11,215				299	01/01/2025	3.C Z
BAN118-0F-8	LASER EYE CARE OF CALIFORNIA L LASER EYE CARE TL FLT 11/12/26 5.834% 11/12/26		09/30/2021	Redemption 100.0000		12,500	12,500	12,438	12,433		67		67		12,500				720	11/12/2026	4.B Z
BAN10M-9R-3	IVY HILL MIDDLE MARKET CREDIT IVYH 16A FLT 5/8/2029 2.534% 05/08/29		07/28/2021	Call 100.0000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				20,703	05/08/2029	1.C Z
BANOHN-QA-3	ICON BRAND HOLDINGS LLC ICONX_ ICON BRAND HOLDINGS LLC 3.634% 01/20/43		08/05/2021	DEFAULT ATHENE BROKER		5,424,438	7,481,984	4,115,091	7,481,984			3,366,893	(3,366,893)		4,115,091		1,309,347	1,309,347	624,257	01/20/2043	2.B Z
00164T-AA-6	AMC EAST COMMUNITIES LLC 2007 SERIES A CLASS I 5.740% 01/15/28		07/15/2021	Redemption 100.0000		352,971	352,971	369,419	359,437		(6,467)		(6,467)		352,971				20,261	01/15/2028	1.F FE
00192J-AD-8	APS RESECURITIZATION TRUST APS APS RESECURITIZATION TRUST 11.007% 09/30/55		09/25/2021	Paydown		608	608	371	191		416		416		608				33	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		09/30/2021	Redemption 100.0000		132,780	132,780	132,780	132,780						132,780				3,161	10/31/2040	1.C
00229*-AA-3	AP TUNDRA HOLDINGS LLC AP TUNDRA HLDGS 4.75 2/15/42 4.750% 02/15/42		08/16/2021	Redemption 100.0000		163,181	163,181	163,181	163,181						163,181				4,866	02/15/2042	2.A PL
00256D-AB-8	AASET 2019-1 TRUST AASET_19-1 SERIES 20191 CLASS B 4.948% 05/15/39		09/15/2021	Paydown		81,770	81,770	81,769	81,775		(4)		(4)		81,770				3,035	05/15/2039	3.B FE
00432C-DK-4	ACCESS GROUP INC ACCSS_07-A 2007-A Class B 0.679% 02/25/37		08/25/2021	Paydown		193,314	193,314	163,833	171,770		21,544		21,544		193,314				1,071	02/25/2037	2.B FE
006346-AS-9	ADAMS OUTDOOR ADVERTISING ADMS SERIES 20181 CLASS A 4.810% 11/15/48		09/15/2021	Paydown		23,256	23,256	23,255	23,256		1		1		23,256				746	11/15/2048	1.F FE
007036-PG-5	ADJUSTABLE RATE MORTGAGE TRUST ARMT 2005-6A 2A1 0.704% 11/25/35		09/27/2021	Paydown		543	543	455	390		153		153		543				3	11/25/2035	1.D FM
007036-PG-5	ADJUSTABLE RATE MORTGAGE TRUST ARMT 2005-6A 2A1 0.704% 11/25/35		07/26/2021	Paydown		62,641	62,641	52,442	45,023		17,618		17,618		62,641				268	11/25/2035	2.B FM
007036-VG-8	ADJUSTABLE RATE MORTGAGE TRUST Adj Rate Mtge Trust 2005-11 4A 2.740% 02/01/56		09/01/2021	Paydown		192,376	170,290	121,667	109,546		82,830		82,830		192,376				4,292	02/01/2056	1.D FM
00764M-CF-2	AEGIS ASSET BACKED SECURITIES 2004-3 M1 0.986% 09/25/34		09/27/2021	Paydown		129,262	129,262	85,866	117,927		11,334		11,334		129,262				856	09/25/2034	1.D FM
01185*-AA-3	ALASKA VENTURES LLC ALASKA VENTURES LLC 4.670% 06/30/33		09/30/2021	Redemption 100.0000		343,093	343,093	343,093	343,093						343,093				12,017	06/30/2033	2.C PL
01185*-AB-1	ALASKA VENTURES LLC ALASKA VENTURES 4.67 6/30/33 4.670% 06/30/33		09/30/2021	Redemption 100.0000		51,251	51,251	51,251	51,251						51,251				1,795	06/30/2033	2.C PL
020908-AH-2	COUNTRYWIDE ALTERNATIVE LN TR CWALT 2007-J2 2A5 6.000% 07/25/37		09/01/2021	Paydown		229,846	229,846	180,045	169,547		60,298		60,298		229,846				8,786	07/25/2037	1.D FM
02146T-AY-3	COUNTRYWIDE ALTERNATIVE LOAN T 2006-24CB A23 6.000% 08/25/36		09/01/2021	Paydown		24,084	24,252	17,462	14,957		9,128		9,128		24,084				947	08/25/2036	1.D FM
02147G-AF-1	COUNTRYWIDE ALTERNATIVE LOAN T 2006-21CB A6 5.516% 07/25/36		09/25/2021	Paydown				19,427	7,285		(7,285)		(7,285)						4,510	07/25/2036	6. 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
02147R-AG-5	COUNTRYWIDE ALTERNATIVE LOAN T 2006-23CB 1A7 6.000% 08/25/36		09/01/2021	Paydown		51,654	58,359	44,874	47,064		4,591		4,591		51,654				2,247	08/25/2036	1.D FM
02147R-AJ-9	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2006-23CB 1A9 6.000% 08/25/36		09/01/2021	Paydown		66,023	74,593	65,217	67,120		(1,097)		(1,097)		66,023				2,873	08/25/2036	1.D FM
02147V-AA-9	COUNTRYWIDE ALTERNATIVE LOAN T 2006-25C A1 6.000% 05/25/42		09/01/2021	Paydown		41,618	42,079	26,924	20,796		20,822		20,822		41,618				1,596	05/25/2042	1.D FM
02149M-AQ-2	COUNTRYWIDE ALTERNATIVE LOAN T 2007-J1 2A2 5.716% 03/25/37		09/25/2021	Paydown				475	717		(717)		(717)						101	03/25/2037	6. Z
02149V-AJ-8	COUNTRYWIDE ALTERNATIVE LN TR CWALT 2007-3T1 1A9 6.000% 04/25/37		09/01/2021	Paydown		98,751	100,261	73,275	44,514		54,236		54,236		98,751				4,032	04/25/2037	1.D FM
02150E-BG-7	COUNTRY WIDE ALTERNATIVE LOAN CWALT 2007-5CB 1A31 5.500% 04/25/37		09/01/2021	Paydown		25,139	26,040	21,239	18,516		6,623		6,623		25,139				968	04/25/2037	1.D FM
02150V-AD-7	COUNTRYWIDE ALTERNATIVE LOAN T COUNTRYWIDE ALT LOANTRUST 0.316% 08/25/37		09/27/2021	Paydown		55,371	53,127	47,988	53,841		1,530		1,530		55,371				133	08/25/2037	1.D FM
02151B-BX-5	COUNTRYWIDE ALTERNATIVE LN TR CWALT 2007-22 1A17 6.250% 09/25/37		09/01/2021	Paydown		108,257	113,052	95,871	77,404		30,853		30,853		108,257				4,915	09/25/2037	1.D FM
02151C-AX-4	COUNTRYWIDE ALTERNATIVE LN TR CWALT 2007-15CB A13 5.750% 07/25/37		09/01/2021	Paydown		152,532	156,319	121,367	86,423		66,109		66,109		152,532				6,306	07/25/2037	1.D FM
02377B-AA-4	AMER AIRLN 15-2 A PASS T AAL 4 09/22/27 4.000% 09/22/27		09/22/2021	Redemption 100.0000		592,264	592,264	592,264	592,264						592,264				23,691	09/22/2027	3.B FE
02378A-AA-5	AMER AIRLINE 17-1 A PTT AAL 4 02/15/29 4.000% 02/15/29		08/16/2021	Redemption 100.0000		95,000	95,000	95,000	95,000						95,000				3,800	02/15/2029	2.C FE
02660T-FJ-7	AMERICAN HOME MORTGAGE INVESTM AHM 2005-2 5A4C 5.908% 09/25/35		09/01/2021	Paydown		66,833	66,833	51,660	47,300		19,533		19,533		66,833				1,544	09/25/2035	1.D FM
038779-AB-0	ARBYS FUNDING LLC ARBYS_20-1 SERIES 20201A CLASS A2 3.237% 07/30/50		07/31/2021	Paydown		2,500	2,500	2,500	2,500						2,500				61	07/30/2050	2.C FE
04015W-AW-4	ARES CLO LTD ARES 2016-39A CR 2.834% 04/18/31		08/19/2021	Call 100.0000		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				196,079	04/18/2031	1.F FE
04542B-FW-7	ASSET BACKED FUNDING CERTIFICA SERIES 2004OPT2 CLASS M1 0.911% 08/25/33		09/27/2021	Paydown		18,809	18,809	18,603	18,729		80		80		18,809				113	08/25/2033	1.D FM
04621X-AF-5	ASSURANT INC AIZ 4 03/15/23 4.000% 03/15/23		07/12/2021	Call 105.6587		15,848,808	15,000,000	14,633,700	14,900,868		22,967		22,967		14,923,834		76,166	76,166	1,343,808	03/15/2023	2.C FE
05178T-AA-9	AURORA MILITARY HOUSING III AURMIL 5.82 07/15/34 5.820% 07/15/34		07/15/2021	Redemption 100.0000		331,071	331,071	331,071	331,071						331,071				19,268	07/15/2034	1.F FE
05531U-AD-2	BCAP LLC TRUST BCAP_09-RR5 BCAP LLC TRUST 6.000% 02/26/37		09/01/2021	Paydown		147,047	143,600	114,341	101,729		45,318		45,318		147,047				6,101	02/26/2037	1.D FM
05531X-AG-9	BCAP LLC TRUST BCAP_09-RR3 BCAP LLC TRUST 6.000% 07/26/37		09/01/2021	Paydown		28,180	48,624	39,305	39,748		(11,568)		(11,568)		28,180				1,966	07/26/2037	2.B FM
05532V-BB-2	BCAP LLC TRUST BCAP_10-RR2 BCAP LLC TRUST 0.686% 08/26/37		09/25/2021	Paydown		235,980	235,980	177,870	190,453		45,527		45,527		235,980				1,113	08/26/2037	2.B FM
05536L-AD-7	BCAP LLC TRUST BCAP_11-RR8 BCAP 2011-RR8 1A4 2.960% 07/26/36		09/01/2021	Paydown		151,068	145,097	114,467	111,159		39,909		39,909		151,068				5,066	07/26/2036	1.D FM
059469-AE-6	BANK OF AMERICA ALTERNATIVE LO BANC OF AMERICA ALT LOAN 6.726% 01/01/56		09/01/2021	Paydown		129,558	129,558	82,553	60,976		68,583		68,583		129,558				1,629	01/01/2056	1.D FM
05946X-XH-1	BANC OF AMERICA FUNDING CORPOR BAFC 2005-E 1A1 0.668% 05/20/35		09/20/2021	Paydown		7,976	8,967	6,131	8,025		(49)		(49)		7,976				42	05/20/2035	1.D FM
059475-AB-9	BANC OF AMERICA ALT LN TR BOAA 2007-2 1A2 5.500% 06/25/37		09/01/2021	Paydown		126,776	135,717	105,577	97,658		29,118		29,118		126,776				5,281	06/25/2037	1.D FM
059487-AC-2	BANK OF AMERICA ALTERNATIVE LO BOAA 2006-6CB3 6.000% 07/25/46		09/01/2021	Paydown		37,018	40,373	33,308	33,845		3,173		3,173		37,018				1,659	07/25/2046	1.D FM
05949A-6J-4	BANC OF AMERICA MORTGAGE SECUR 2005-E 2A7 2.487% 06/25/35		09/01/2021	Paydown		123,673	130,264	94,197	109,080		14,593		14,593		123,673				2,481	06/25/2035	1.D FM
05949C-PL-4	BANK OF AMERICA MORTGAGE SECUR 2005-L 2A5 2.729% 01/25/36		09/01/2021	Paydown		20,497	20,705	16,283	19,420		1,077		1,077		20,497				355	01/25/2036	1.D FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
05949T-BF-5	BANC OF AMERICA FUNDING CORP BAFC 2006-1 3A1 5.500% 01/25/36		09/01/2021	Paydown		10,793	11,360	10,101	9,924		869		869		10,793				455	01/25/2036	1.D FM
05950M-AF-7	BANC OF AMERICA FUNDING CORPOR SERIES 2006G CLASS 2A5 0.647% 07/20/36		09/20/2021	Paydown		433,101	433,101	427,193	429,092		4,009		4,009		433,101				1,969	07/20/2036	1.D FM
05951F-AK-0	BANC OF AMERICA FUNDING CORP B BANC AMERICA FUNDING CORP 6.347% 07/01/55		09/01/2021	Paydown		34,006	34,034	27,127	29,843		4,163		4,163		34,006				1,227	07/01/2055	1.D FM
05951G-AC-6	BANC OF AMERICA FUNDING CORP B 0.216% 03/25/37		09/27/2021	Paydown		127,661	127,614	88,213	87,572		40,090		40,090		127,661				205	03/25/2037	1.D FM
059522-BE-1	BANC OF AMERICA FUNDING CORPOR BANC OF AMERICA FUNDING CORP 2.938% 05/20/36		09/01/2021	Paydown		42,848	45,865	45,404	45,597		(2,750)		(2,750)		42,848				894	05/20/2036	2.B FM
059529-AJ-6	BANC OF AMERICA FUNDING CORP BAFC 2007-7 3A2 4.840% 09/25/37		09/01/2021	Paydown		58,408	72,307	55,886	49,931		8,476		8,476		58,408				2,193	09/25/2037	1.D FM
05952F-AK-9	BANC OF AMERICA MORTGAGE SEC BOAMS 2007-2 A10 5.850% 05/25/37		09/01/2021	Paydown		22,610	25,514	20,811	21,987		623		623		22,610				1,107	05/25/2037	2.B FM
05952X-AE-4	BANC OF AMERICA FUNDING CORPOR BANC OF AMERICA FUNDING CORP 6.000% 07/26/36		09/01/2021	Paydown		38,056	53,094	41,148	43,396		(5,341)		(5,341)		38,056				2,034	07/26/2036	1.D FM
05963S-AE-2	BANC OF AMERICA FUNDING CORPOR BACF 14 -R7 1.103% 09/26/36		07/26/2021	Paydown			4,002	2,356	3,170		(3,170)		(3,170)						57	09/26/2036	2.B FM
05963S-AE-2	BANC OF AMERICA FUNDING CORPOR BACF 14 -R7 1.103% 09/26/36		09/27/2021	Paydown			431	254	341		(341)		(341)						23	09/26/2036	3.B FM
06051G-HZ-5	BANK OF AMERICA CORP BASIC 2.496% 02/13/31		09/13/2021	DEFAULT ATHENE BROKER		1,078,931	1,050,000	1,075,613			(230)		(230)		1,075,383		3,548	3,548		02/13/2031	1.F FE
07325V-AF-1	BAYVIEW FINANCIAL ACQUISITION SERIES 2007A CLASS 1A5 6.101% 05/28/37		09/01/2021	Paydown		18,431	18,431	18,636	18,593		(162)		(162)		18,431				740	05/28/2037	1.D FM
07335C-AK-0	BARCLAYS COMMERCIAL MORTGAGE S SERIES 2019C4 CLASS XA 1.737% 08/15/52		09/01/2021	Paydown			109,545	13,539	16,866		(16,866)		(16,866)						1,207	08/15/2052	1.A FE
07386H-ZE-4	BEAR STEARNS ALT-A TRUST BALTA BEAR STEARNS ALT A TRUST 2.717% 01/25/36		09/01/2021	Paydown		59,938	59,951	48,222	30,475		29,463		29,463		59,938				1,130	01/25/2036	1.D FM
073871-BL-8	BEAR STEARNS ADJUSTABLE RATE M SERIES 20064 CLASS 31A1 0.000% 07/25/36		09/01/2021	Paydown		23,133	23,133	20,220	19,940		3,192		3,192		23,133				757	07/25/2036	4.B FM
073875-AK-2	BEAR STEARNS ALT-A TRUST BALTA BEAR STEARNS ALT A TRUST 3.214% 12/25/46		09/01/2021	Paydown		205,088	178,165	125,049	67,278		137,810		137,810		205,088				4,668	12/25/2046	1.D FM
073879-PS-1	BEAR STEARNS ASSET BACKED SECU 2005-HE1 M2 1.331% 01/25/35		09/27/2021	Paydown		139,126	139,126	108,278	127,429		11,697		11,697		139,126				1,291	01/25/2035	1.D FM
07387A-BR-5	BEAR STEARNS ADJUSTABLE RATE M BEAR STEARNS ADJ RATE MTGE 2.906% 08/25/35		09/01/2021	Paydown		63,136	65,854	59,600	48,300		14,836		14,836		63,136				1,426	08/25/2035	1.D FM
07389K-AA-9	BEAR STEARNS ALT-A TRUST II BS SER 07-1 CLASS 1A1 3.089% 09/25/47		09/01/2021	Paydown		185,933	186,679	128,099	66,485		119,448		119,448		185,933				3,986	09/25/2047	1.D FM
07401A-AA-5	BEAR STEARNS MORTGAGE FUNDING BEAR STEARNS MTGE FUNDING 0.286% 09/25/46		09/27/2021	Paydown		343,163	343,163	280,643	238,179		104,984		104,984		343,163				722	09/25/2046	1.D FM
081437-AR-6	BEMIS COMPANY INC AMCR 4 1/2 10/15/21 4.500% 10/15/21		07/15/2021	Call 100.0000		16,245,000	16,245,000	16,293,610	16,268,851		(24,581)		(24,581)		16,244,270		730	730	548,269	10/15/2021	2.B FE
09143#-AA-3	BISHOP HILL ENERGY LLC BISHOP HILL ENERGY LLC 3.280% 06/30/37		09/30/2021	Redemption 100.0000		41,695	41,695	41,695	41,695						41,695				1,041	06/30/2037	3.B PL
11043H-AA-6	BRITISH AIR 18-1 A PTT IAGLN 4 1/8 09/20/31 4.125% 09/20/31		09/20/2021	Redemption 100.0000		180,705	180,705	180,705	180,705						180,705				5,591	09/20/2031	2.B FE
11135F-BD-2	BROADCOM INC BASIC 5.000% 04/15/30		09/30/2021	Tax Free Exchange		996,151	1,000,000	995,671	995,886		265		265		996,151				258,093	04/15/2030	2.C FE
12326Q-AA-2	Business Jet Securities, LLC SERIES 20191 CLASS A 4.212% 07/15/34		09/15/2021	Paydown		2,875,292	2,875,292	2,877,814	2,877,698		(2,406)		(2,406)		2,875,292				72,990	07/15/2034	1.G FE
12327F-AA-5	Business Jet Securities LLC SERIES 20201A CLASS A 2.981% 11/15/35		09/14/2021	Paydown		170,094	170,094	170,091	170,089		5		5		170,094				3,380	11/15/2035	1.G FE
12543R-AT-6	COUNTRYWIDE HOME LOANS CWHL 2007-3 A18 6.000% 04/25/37		09/01/2021	Paydown		63,173	66,915	56,390	46,046		17,127		17,127		63,173				2,809	04/25/2037	1.D FM

SCHEDULE D - PART 4

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
12543R-BJ-7	COUNTRYWIDE HOME LOANS CWHL 2007-3 A33 6.000% 04/25/37		09/01/2021	Paydown		68,438	72,492	58,947	48,107		20,331		20,331		68,438				3,043	04/25/2037	1.D FM
12543T-AB-1	COUNTRYWIDE HOME LOANS CWHL 2006-13 1A2 6.250% 09/25/36		08/01/2021	Paydown		58,939	59,693	48,806	36,881		22,059		22,059		58,939				2,321	09/25/2036	1.D FM
12543U-AE-2	COUNTRYWIDE HOME LOANS CWHL 2006-15 A5 6.250% 10/25/36		09/01/2021	Paydown		201,505	205,323	167,183	126,234		75,271		75,271		201,505				9,361	10/25/2036	1.D FM
12544D-AW-9	COUNTRYWIDE HOME LOANS CWHL 2007-14 A21 6.250% 09/25/37		09/01/2021	Paydown			3,969	3,469	2,852		(2,852)		(2,852)						155	09/25/2037	1.D FM
12544L-AQ-4	COUNTRYWIDE HOME LOANS CWHL 2007-11 A15 6.000% 08/25/37		09/01/2021	Paydown		70,021	67,849	59,089	45,634		24,387		24,387		70,021				3,053	08/25/2037	1.D FM
12545A-AX-2	COUNTRYWIDE HOME LOANS CWHL 2007-8 1A22 6.000% 01/25/38		09/01/2021	Paydown		101,780	97,668	86,646	65,865		35,915		35,915		101,780				4,232	01/25/2038	1.D FM
12545B-AC-6	COUNTRYWIDE HOME LOANS CWHL 2008-3R 2A1 6.000% 08/25/37		08/01/2021	Paydown		147,778	132,041	120,349	98,712		49,066		49,066		147,778				6,391	08/25/2037	1.D FM
12554C-AN-8	CIM Trust SERIES 2018J1 CLASS A13 3.500% 04/25/48		09/01/2021	Paydown		3,464,549	3,464,549	3,278,694	3,291,243		173,307		173,307		3,464,549				80,206	04/25/2048	1.D FM
12556M-AB-0	CIM Trust SERIES 2019J1 CLASS 1A2 3.500% 08/25/49		09/01/2021	Paydown		1,871,073	1,871,073	1,896,216	1,895,465		(24,392)		(24,392)		1,871,073				42,843	08/25/2049	1.D FM
12558T-AA-5	CIM Trust SERIES 2019J2 CLASS A1 3.500% 10/25/49		09/01/2021	Paydown		448,979	448,979	460,203	459,907		(10,928)		(10,928)		448,979				10,253	10/25/2049	1.D FM
12566V-AE-2	CITIMORTGAGE ALT LN TR CMALT 2007-A4 1A5 5.750% 04/25/37		09/01/2021	Paydown		134,342	143,293	111,008	112,139		22,203		22,203		134,342				5,378	04/25/2037	1.D FM
12624P-AF-2	COMM MORTGAGE TRUST COMM 2012-CR3 XA 1.994% 10/15/45		09/01/2021	Paydown				38,707	5,686		(5,686)		(5,686)						3,366	10/15/2045	1.C FE
12624Q-AS-2	COMMERCIAL MORTGAGE TRUST COMM 2012-CR4 XA 1.840% 10/15/45		07/01/2021	Paydown				2,307	407		(407)		(407)						174	10/15/2045	1.C FE
12624Q-AS-2	COMMERCIAL MORTGAGE TRUST COMM 2012-CR4 XA 1.840% 10/15/45		09/01/2021	Paydown				3,293	580		(580)		(580)						305	10/15/2045	1.E FE
12625F-AF-3	COMMERCIAL MORTGAGE TRUST COMM 2013-CR7 XA 1.324% 03/10/46		09/01/2021	Paydown				75,648	17,115		(17,115)		(17,115)						7,058	03/10/2046	1.A FE
12625U-BC-6	COMM MORTGAGE TRUST COMM 2013-CR9 XA 0.081% 07/10/45		09/01/2021	Paydown				24,013	2,728		(2,728)		(2,728)						869	07/10/2045	1.A FE
126379-AH-9	CREDIT SUISSE MORTGAGE CAP CER CSMC 2007-4 2A3 6.000% 06/25/37		09/01/2021	Paydown		51,050	51,087	38,025	41,232		12,893	3,077	9,816		51,050				1,988	06/25/2037	1.D FM
12638P-BT-5	CREDIT SUISSE MORTGAGE CAP CER CSMC 2007-3 4A4 5.500% 04/25/37		09/01/2021	Paydown		886,811	851,990	711,412	770,067		116,744		116,744		886,811				29,175	04/25/2037	1.D FM
12639G-DD-7	CREDIT SUISSE MORTGAGE CAPITAL CREDIT SUISSE MORTGAGE TRUST 2.699% 10/26/35		09/01/2021	Paydown		289,881	289,881	245,674	270,963		18,918		18,918		289,881				6,504	10/26/2035	1.D FM
12641R-AS-9	CREDIT SUISSE MORTGAGE CAPITAL Credit suisse mtge trust 5.500% 10/26/35		09/01/2021	Paydown		159,620	160,770	127,009	126,837		32,783		32,783		159,620				5,831	10/26/2035	1.D FM
12641T-AS-5	CREDIT SUISSE MORTGAGE CAPITAL CREDIT SUISSE MTGE TRUST 2.193% 07/26/49		09/01/2021	Paydown		314,323	314,323	254,798	268,035		46,288		46,288		314,323				5,272	07/26/2049	1.D FM
12643G-AQ-5	CREDIT SUISSE MORTGAGE CAPITAL CREDIT SUISSE MTGE TRUST 2.806% 10/26/36		09/01/2021	Paydown		465,415	465,415	363,605	447,140		18,275		18,275		465,415				8,561	10/26/2036	1.D FM
12645Q-AC-2	CREDIT SUISSE MORTGAGE CAPITAL CREDIT SUISSE MTGE TRST 2.719% 12/01/55		09/01/2021	Paydown		145,787	145,804	95,752	102,170		43,617		43,617		145,787				2,510	12/01/2055	1.D FM
12645Q-CN-6	CREDIT SUISSE MORTGAGE CAPITAL CREDIT SUISSE MTGE CAPITAL 2.936% 07/28/36		09/01/2021	Paydown		158,085	158,085	106,707	72,589		85,496		85,496		158,085				3,333	07/28/2036	1.D FM
12645V-AY-3	CREDIT SUISSE MORTGAGE TRUST C CREDIT SUISSE MTGE TRUST 2.899% 02/27/37		09/01/2021	Paydown		375,760	320,927	220,236	253,501		122,259		122,259		375,760				9,085	02/27/2037	1.D FM
12646P-AE-9	CREDIT SUISSE MORTGAGE TRUST C 3.146% 05/28/36		09/01/2021	Paydown		287,812	244,902	195,463	215,325		72,487		72,487		287,812				6,510	05/28/2036	1.D FM
12646P-CW-7	CREDIT SUISSE MORTGAGE TRUST C CREDIT SUISSE MTGE TRUST 2.642% 03/27/36		09/01/2021	Paydown		207,255	207,568	154,638	164,104		43,152		43,152		207,255				3,441	03/27/2036	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
12646T-CE-9	CREDIT SUISSE MORTGAGE TRUST C CREDIT SUISSE MORTGAGE TRST 2.858% 10/27/36		09/01/2021	Paydown		111,886	112,135	93,283	91,083		20,803		20,803		111,886				2,162	10/27/2036	1.D FM
12646U-AN-8	CREDIT SUISSE MORTGAGE TRUST SERIES 2013IVR1 CLASS A4 3.000% 03/25/43		09/01/2021	Paydown		371,717	371,717	372,066	371,915		(197)		(197)		371,717				7,185	03/25/2043	1.D FM
12652C-AR-0	CREDIT SUISSE MORTGAGE TRUST SERIES 2017HL2 CLASS A12 3.500% 10/25/47		09/01/2021	Paydown		2,206,612	2,206,612	2,255,830	2,250,167		(43,555)		(43,555)		2,206,612				49,480	10/25/2047	1.D FM
126650-BS-8	CVS PASSTHROUGH TRUST 144A 7.507% 01/10/32		07/10/2021	Redemption 100.0000		353	353	353	353						353				15	01/10/2032	2.B
126650-BS-8	CVS PASSTHROUGH TRUST 144A 7.507% 01/10/32		09/10/2021	Redemption 100.0000		713	713	713	713						713				38	01/10/2032	2.B FE
126671-YC-4	COUNTRYWIDE ASSET-BACKED CERTI 1.136% 03/25/33		09/27/2021	Paydown		80,867	80,867	71,769	81,025		(158)		(158)		80,867				656	03/25/2033	1.D FM
126673-DQ-2	COUNTRYWIDE ASSET-BACKED CERTI SERIES 20047 CLASS MF1 4.383% 12/25/34		09/01/2021	Paydown		281,526	281,526	283,370	282,235		(709)		(709)		281,526				7,921	12/25/2034	1.D FM
12667F-2R-5	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005-1CB 2A2 5.500% 03/25/35		09/01/2021	Paydown		51,207	80,005	61,414	46,498		4,709		4,709		51,207				2,957	03/25/2035	1.D FM
12667F-A4-7	COUNTRYWIDE ALTERNATIVE LOAN T 2004-33 3A1 2.933% 12/25/34		09/01/2021	Paydown		185	185	174	187		(3)		(3)		185				4	12/25/2034	1.D FM
12667F-R6-4	COUNTRYWIDE ALTERNATIVE LOAN T COUNTRYWIDE ALT LOAN TRST 5.500% 03/01/36		09/01/2021	Paydown		61,348	74,988	69,509	72,463		(11,115)		(11,115)		61,348				2,960	03/01/2036	3.B FM
12668A-AG-0	COUNTRYWIDE ALTERNATIVE LOAN T 2005-47CB A7 5.500% 10/25/35		09/01/2021	Paydown		57,329	66,838	52,006	47,387		9,941		9,941		57,329				2,416	10/25/2035	1.D FM
12668A-Q2-4	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005-J14 A3 5.500% 12/25/35		09/01/2021	Paydown		268,879	324,913	252,292	233,341		35,538		35,538		268,879				12,561	12/25/2035	1.D FM
12668A-X9-1	COUNTRYWIDE ALTERNATIVE LOAN T 2005-65CB 1A7 5.500% 01/25/36		09/01/2021	Paydown		11,386	12,817	10,958	9,584		1,802		1,802		11,386				465	01/25/2036	1.D FM
12668B-VB-6	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2006-9T1 A2 5.750% 05/25/36		09/01/2021	Paydown		24,214	29,419	22,650	14,558		9,656		9,656		24,214				1,210	05/25/2036	1.D FM
12668B-XC-2	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2006-12CB A7 6.000% 05/25/36		09/01/2021	Paydown		22,079	21,569	16,932	14,721		7,358		7,358		22,079				921	05/25/2036	1.D FM
126694-GU-6	COUNTRYWIDE HOME LOANS CWHL_06 CWHL 2005-23 A1 5.500% 11/25/35		09/01/2021	Paydown		91,205	92,508	68,623	68,623		22,583		22,583		91,205				3,899	11/25/2035	1.D FM
126694-JG-4	COUNTRYWIDE HOME LOANS CWHL_06 CWHL 2005-R3 AF MTGE 0.484% 09/25/35		09/25/2021	Paydown		167,714	167,714	149,317	153,573		14,141		14,141		167,714				562	09/25/2035	1.D FM
126694-JH-2	COUNTRYWIDE HOME LOANS CWHL_06 COUNTRYWIDE HOME LOAN 5.980% 09/25/35		09/01/2021	Paydown				34,102	21,684		(21,684)		(21,684)						8,648	09/25/2035	5.C FE
126694-JT-6	COUNTRYWIDE HOME LOANS CWHL_06 CWHL 2005-24 A3 5.500% 11/25/35		09/01/2021	Paydown		25,488	22,827	17,205	17,205		8,283		8,283		25,488				956	11/25/2035	1.D FM
126694-K3-1	COUNTRYWIDE HOME LOANS CWHL_06 CWHL 2006-6 A1 6.000% 04/25/36		09/01/2021	Paydown		16,965	16,863	15,986	12,616		4,349		4,349		16,965				698	04/25/2036	1.D FM
126694-NV-6	COUNTRYWIDE HOME LOANS CWHL_06 2005-27 2A1 5.500% 12/25/35		07/01/2021	Paydown		54,016	54,016	47,136	34,287		19,729		19,729		54,016				1,733	12/25/2035	1.D FM
126694-TD-0	COUNTRYWIDE HOME LOANS CWHL_06 CWHL 2005-29 A1 5.750% 12/25/35		09/01/2021	Paydown		108,055	112,138	98,467	72,420		35,635		35,635		108,055				3,762	12/25/2035	1.D FM
126694-TS-7	COUNTRYWIDE HOME LOANS CWHL_06 CWHL 2005-30 A3 5.500% 01/25/36		09/01/2021	Paydown		172,538	172,478	150,565	134,411		38,127		38,127		172,538				6,268	01/25/2036	1.D FM
126694-VM-7	COUNTRYWIDE HOME LOANS CWHL_06 2005-HY10 CLASS 3A1A 2.809% 02/20/36		09/01/2021	Paydown		16,692	16,708	12,280	13,994		2,699		2,699		16,692				321	02/20/2036	1.D FM
12669D-6H-6	COUNTRYWIDE HOME LOANS CWHL 2003-J3 1A10 5.750% 05/25/33		09/01/2021	Paydown		10,688	10,688	9,940	10,183		505		505		10,688				461	05/25/2033	1.D FM
12669F-RG-0	COUNTRYWIDE HOME LOANS CWHL 2004-4 A5 5.250% 05/25/34		09/01/2021	Paydown		75,659	75,659	76,226	75,760		(102)		(102)		75,659				2,675	05/25/2034	1.D FM
12669G-K6-7	COUNTRYWIDE ALT LN TR CWHL 2005-14 A2 5.500% 07/25/35		09/01/2021	Paydown		61,275	61,275	50,016	52,981		8,294		8,294		61,275				2,295	07/25/2035	2.B FM

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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
12701#-AB-9	CRG ISSUER 2017-1 CRG ISSUER 2017-1 5.300% 01/10/24		07/15/2021	Redemption 100.0000		2,368,780	2,368,780	2,368,780	2,368,780						2,368,780				(23,861)	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		09/10/2021	Redemption 100.0000		40,694	40,694	40,694	40,694						40,694				926	10/10/2039	2.B
12803P-AB-4	CAJUN GLOBAL LLC CAJUN_17-1A CAJUN GLOBAL LLC 6.500% 08/20/47		09/15/2021	Call 100.0000		3,490,000	3,490,000	3,462,935	3,526,020		(14,868)		(14,868)		3,511,152		(21,152)	(21,152)	186,521	08/20/2047	2.C FE
12803P-AB-4	CAJUN GLOBAL LLC CAJUN_17-1A CAJUN GLOBAL LLC 6.500% 08/20/47		08/20/2021	Paydown		30,000	30,000	29,767	30,310		(310)		(310)		30,000				1,463	08/20/2047	2.C FE
12806*-AH-4	CAITHNESS LONG ISLAND LLC 5.710% 01/15/32		07/15/2021	Redemption 100.0000		266,626	266,626	266,626	266,626						266,626				15,224	01/15/2032	2.B PL
14069B-AA-2	CAPMARK MILITARY HSG CPMRK 2007-AETC A1 5.746% 02/10/52		09/10/2021	Paydown		34,111	34,111	30,871	31,270		2,842		2,842		34,111				1,307	02/10/2052	2.A
14069E-AA-6	CAPMARK MILITARY HOUSING TRUST CPMRK 2007-ACC A1 6.084% 07/10/52		09/10/2021	Paydown		87,457	87,457	96,161	95,424		(7,967)		(7,967)		87,457				3,549	07/10/2052	1.E FE
14173#-AA-6	CARESOURCE MANAGEMENT GROUP CO CARESOURCE MANAGEMENT GROUP CO 4.670% 03/15/44		09/15/2021	Redemption 100.0000		43,809	43,809	43,809	43,809						43,809				1,194	03/15/2044	1.E
144531-AE-0	CARRINGTON MORTGAGE LOAN TRUST CARRINGTON MTGE LOAN TRUST 0.986% 05/25/34		09/27/2021	Paydown		18,390	18,390	17,287	17,586		804		804		18,390				119	05/25/2034	1.D FM
14855J-AB-1	CASTLELAKE AIRCRAFT SECURITIZA CASTLE LAKE AIRCRAFT 4.450% 08/15/41		08/15/2021	Paydown		23,470	23,470	23,463	23,584		(114)		(114)		23,470				668	08/15/2041	1.G FE
14855L-AD-2	CASTLE AIRCRAFT SECURITIZATION SERIES 20171 CLASS C 6.899% 07/15/42		08/05/2021	Paydown		981,580	981,580	981,580	981,580						981,580				20,588	07/15/2042	5.B FE
14856E-AA-3	CASTLE AIRCRAFT SECURITIZATION SERIES 20151A CLASS AR 4.750% 03/15/34		09/15/2021	Paydown		78,732	78,732	78,380	78,523		209		209		78,732				2,562	03/15/2034	2.A PL
14856E-AB-1	CASTLE AIRCRAFT SECURITIZATION SERIES 20151A CLASS BR 5.750% 03/15/34		08/15/2021	Paydown		282,280	282,280	281,173	280,961		1,318		1,318		282,280				9,949	03/15/2034	2.B
14856E-AB-1	CASTLE AIRCRAFT SECURITIZATION SERIES 20151A CLASS BR 5.750% 03/15/34		09/15/2021	Paydown		144,826	144,826	144,258	144,150		676		676		144,826				6,247	03/15/2034	3.A PL
15137T-AA-8	CENTENE CORPORATION BASIC 5.375% 06/01/26		08/13/2021	Call 104.0310		3,901,163	3,750,000	3,921,875	3,888,187		(14,086)		(14,086)		3,874,101		(124,101)	(124,101)	292,256	06/01/2026	3.A FE
161631-AX-4	CHASE MORTGAGE FINANCE CORP CHASE 2007-S5 1A22 6.000% 07/25/37		09/01/2021	Paydown		202,946	203,096	121,756	128,275		76,657	1,986	74,671		202,946				7,806	07/25/2037	1.D FM
16163B-AW-4	CHASE MORTGAGE FINANCE CORP CHASE 2006-S2 2A1 6.000% 10/25/36		09/01/2021	Paydown		231,260	218,549	178,324	134,398		96,862		96,862		231,260				10,304	10/25/2036	1.D FM
16165L-AF-7	CHASEFLEX TRUST CFLX_06-1 CHASEFLEX TRUST 4.559% 06/25/36		09/01/2021	Paydown		323,365	327,946	276,909	288,589		34,776		34,776		323,365				9,898	06/25/2036	1.D FM
16165Y-AC-6	CHASEFLEX TRUST CFLX_07-M1 2007-M1 1A3 0.426% 08/25/37		09/27/2021	Paydown		117,435	109,813	82,772	46,295		71,140		71,140		117,435				517	08/25/2037	1.D FM
16678W-AA-4	CHEVY CHASE MORTGAGE FUNDING C CHEVY CHASE MOTGAGE 0.216% 04/25/47		09/27/2021	Paydown		202,453	202,485	174,897	179,269		23,183		23,183		202,453				489	04/25/2047	1.D FM
17025T-AV-3	COUNTRYWIDE HOME LOANS CWHL 2007-15 1A20 6.250% 09/25/37		09/01/2021	Paydown		63,933	67,427	52,485	52,485		11,448		11,448		63,933				2,785	09/25/2037	1.D FM
17119B-AG-2	CHRYSLER CAPITAL AUTO REC TRUS CCART 2016-BA D 3.510% 09/15/23		08/16/2021	Call 100.0000		14,500,000	14,500,000	14,497,439	14,498,970		227		227		14,499,197		803	803	339,300	09/15/2023	1.C FE
172973-W8-8	CITICORP MORTGAGE SECURITIES CMSI 2005-4 2A1 5.000% 01/25/27		09/01/2021	Paydown		2,341	2,341	2,236	2,341						2,341				78	01/25/2027	1.D FM
17307G-FQ-6	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2004-NCM1 1A2 6.500% 07/25/34		09/01/2021	Paydown		33,545	33,545	32,749	32,967		579		579		33,545				1,453	07/25/2034	1.D FM
17307G-T4-0	CITIGROUP MORTGAGE LOAN TRUST 2005-10 1A1A 2.721% 12/25/35		09/01/2021	Paydown		76,340	80,429	42,801	43,993		32,348		32,348		76,340				1,452	12/25/2035	1.D FM
17307G-VM-7	CITIGROUP MORTGAGE LOAN TRUST CITIGROUP MTGE LN TRUST INC 6.050% 03/01/47		09/01/2021	Paydown		253,910	253,910	246,943	242,257		11,652		11,652		253,910				8,398	03/01/2047	1.D FM
17309Y-AE-7	CITIGROUP MORTGAGE LOAN TRUST CITIGROUP MTGE LOAN TRST INC 6.255% 10/25/36		09/01/2021	Paydown		91,862	91,862	71,078	61,972		29,890		29,890		91,862				3,075	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
17311L-AA-9	CITIGROUP MORTGAGE LOAN TRUST CITIGROUP MTGE LN TRUST 2.903% 04/25/37		09/01/2021	Paydown		326,173	327,842	272,896	270,616		55,557		55,557		326,173				6,134	04/25/2037	1.D FM
17312F-AL-7	CITICORP MORTGAGE SEC INC CMSI 2007-3 1A11 6.000% 04/25/37		09/01/2021	Paydown		138,997	141,915	129,355	129,474		9,524		9,524		138,997				5,421	04/25/2037	1.D FM
17315A-AB-7	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2009-2 1A2 Mtge 2.747% 04/25/36		09/01/2021	Paydown		136,823	145,976	125,452	121,506		15,317		15,317		136,823				4,830	04/25/2036	1.D FM
17316Y-AH-1	CITIGROUP MORTGAGE LOAN TRUST CITIGROUP MTGE LOAN TRUST INC 5.750% 12/25/36		09/01/2021	Paydown		82,159	86,460	66,737	76,520		5,639		5,639		82,159				3,397	12/25/2036	1.D FM
17318V-AB-8	CITIGROUP MORTGAGE LOAN TRUST CITIGROUP MTGE LOAN TRST 3.034% 04/25/37		09/01/2021	Paydown		88,831	83,786	62,551	69,795		19,036		19,036		88,831				1,875	04/25/2037	1.D FM
17319G-AJ-3	CITIGROUP MORTGAGE LOAN TRUST CITIGROUP MTGE LON TRUST 2.500% 03/25/36		09/01/2021	Paydown		166,263	166,268	142,225	148,447		17,816		17,816		166,263				3,426	03/25/2036	1.D FM
17322J-AB-9	CITIGROUP MORTGAGE LOAN TRUST CITIGROUP MTGE LOAN TRUST INC 3.357% 02/20/36		09/01/2021	Paydown		285,399	287,225	221,908	247,173		38,226		38,226		285,399				4,161	02/20/2036	1.D FM
17323X-AP-6	CITIGROUP MORTGAGE LOAN TRUST CITIGROUP MTGE LOAN TRUST INC 0.586% 01/25/36		09/27/2021	Paydown		238,262	218,059	146,917	172,915		65,347		65,347		238,262				1,005	01/25/2036	1.D FM
18976G-AN-6	CITIMORTGAGE ALTERNATIVE LN TR CMALT 2007-A6 1A13 6.000% 06/25/37		09/01/2021	Paydown		146,056	155,191	121,398	123,614		22,442		22,442		146,056				5,918	06/25/2037	1.D FM
20030N-AX-9	COMCAST CORPORATION 6.400% 05/15/38		08/20/2021	Taxable Exchange		306,358	200,000	204,198	203,365		(70)		(70)		203,294		103,064	103,064	6,400	05/15/2038	1.G FE
20030N-BM-2	COMCAST CORPORATION BASIC 4.200% 08/15/34		09/13/2021	DEFAULT ATHENE BROKER		1,973,828	1,665,000	1,974,474			(1,771)		(1,771)		1,972,703		1,125	1,125	40,404	08/15/2034	1.G FE
20030N-CY-5	COMCAST CORPORATION BASIC 3.250% 11/01/39		09/13/2021	DEFAULT ATHENE BROKER		1,374,569	1,270,000	1,367,307			(346)		(346)		1,366,961		7,608	7,608	15,134	11/01/2039	1.G FE
20030N-DN-8	COMCAST CORPORATION BASIC 1.500% 02/15/31		09/13/2021	DEFAULT ATHENE BROKER		2,970,337	3,102,000	2,963,604			1,108		1,108		2,964,712		5,625	5,625	26,884	02/15/2031	1.G FE
212168-AA-6	CONTINENTAL WIND LLC EXC 6 02/28/33 6.000% 02/28/33		08/31/2021	Redemption 99.9999		587,809	587,810	587,810	587,810		(1)		(1)		587,809				35,269	02/28/2033	2.B FE
22541Q-7L-0	CS FIRST BOSTON MORTGAGE SECUR CREDIT SUISSE FIRST BOSTON MTG 2.462% 03/25/34		09/01/2021	Paydown		41,106	41,106	33,707	37,803		3,303		3,303		41,106				727	03/25/2034	1.D FM
22541S-G3-6	CS FIRST BOSTON MORTGAGE SECUR 2004-AA1 M3 1.211% 02/25/35		09/27/2021	Paydown		9,592	9,592	7,786	9,492		100		100		9,592				85	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		09/01/2021	Paydown		35,606	36,925	32,402	32,347		3,258		3,258		35,606				1,318	09/25/2035	2.B FM
225458-XX-1	CS FIRST BOSTON MORTGAGE SECUR CSFB 2005-6 6A1 6.000% 07/25/35		09/01/2021	Paydown		66,122	96,110	61,875	61,875		4,247		4,247		66,122				3,749	07/25/2035	1.D FM
225458-YA-0	CS FIRST BOSTON MORTGAGE SECUR CSFB 2005-6 8A1 4.500% 12/25/38		09/01/2021	Paydown		4,452	4,452	4,268	4,225		227		227		4,452				134	12/25/2038	1.D FM
22976#-AA-8	CTL 2016-05 TR (DOW CHEMICAL) CTL 2016-05 TR (DOW CHEMICAL) 4.010% 10/15/36		09/15/2021	Redemption 100.0000		36,914	36,914	36,914	36,914						36,914				864	10/15/2036	2.B
22977@-AA-9	PENN MANFCTRS ASSOC INSUR COMP PENNSYLVANIA MAN ASSOC 3.870% 12/15/38		09/15/2021	Redemption 100.0000		146,658	146,658	146,658	146,658						146,658				3,785	12/15/2038	1.C
23332U-CM-4	DSLA MORTGAGE LOAN TRUST DSLA_ SERIES 2005AR1 CLASS 2A1A 0.587% 02/19/45		09/20/2021	Paydown		71,971	71,971	69,572	69,680		2,291		2,291		71,971				315	02/19/2045	1.D FM
233331-BA-4	DTE ENERGY COMPANY BASIC 3.700% 08/01/23		07/07/2021	Call 106.5480		1,065,480	1,000,000	998,430	999,148		164		164		999,312		688	688	100,013	08/01/2023	2.B FE
233851-AF-1	DAIMLER FINANCE NA LLC DAIGR 3 7/8 09/15/21 3.875% 09/15/21		09/15/2021	Maturity		24,040,000	24,040,000	23,788,637	24,018,503		21,497		21,497		24,040,000				931,550	09/15/2021	1.G FE
24736X-AA-6	DELTA AIR LINES 2015-1AA DAL 3 5/8 07/30/27 3.625% 07/30/27		07/30/2021	Redemption 100.0000		109,578	109,578	109,578	109,578						109,578				3,972	07/30/2027	1.F FE
24736Y-AA-4	DELTA AIR LINES 2015-1A DAL 3 7/8 07/30/27 3.875% 07/30/27		07/30/2021	Redemption 100.0000		109,579	109,579	109,579	109,579						109,579				4,246	07/30/2027	2.A FE
249030-AC-1	DENTSPLY SIRONA INC XRAY 4 1/8 08/15/21 4.125% 08/15/21		07/02/2021	Call 100.0000		17,493,000	17,493,000	17,727,089	17,503,613		(11,438)		(11,438)		17,492,175		825	825	635,397	08/15/2021	2.B FE
25755T-AH-3	DOMINOS PIZZA MASTER ISSUER LL DPABS 2017-1A A23 4.118% 07/25/47		07/25/2021	Paydown		7,500	7,500	7,500	7,500						7,500				232	07/25/2047	2.A FE
26208E-AG-9	DRIVE AUTO RECEIVABLES TRUST DRIVE AUTO RECEIVABLES TRUST 3.840% 03/15/23		09/15/2021	Paydown		947,066	947,066	947,036	947,062		4		4		947,066				24,217	03/15/2023	1.A 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
26208J-AG-8	DRIVE AUTO RECEIVABLES TRUST SERIES 20182 CLASS D 4.140% 08/15/24		09/23/2021	Paydown		2,746,831	2,746,831	2,746,504	2,746,635		197		197		2,746,831				75,497	08/15/2024	1.B FE
26208K-AG-5	DRIVE AUTO RECEIVABLES TRUST SERIES 20183 CLASS D 4.300% 09/16/24		09/15/2021	Paydown		2,133,169	2,133,169	2,133,089	2,133,111		58		58		2,133,169				61,021	09/16/2024	1.C FE
26208L-AE-8	DRIVEN BRANDS FUNDING LLC HONK SERIES 20192A CLASS A2 3.981% 10/20/49		07/20/2021	Paydown		2,500	2,500	2,517	2,516		(16)		(16)		2,500				75	10/20/2049	2.C FE
26209X-AC-5	DRIVEN BRANDS FUNDING LLC HONK SERIES 20202A CLASS A2 3.237% 01/20/51		07/20/2021	Paydown		5,000	5,000	5,000	5,000						5,000				97	01/20/2051	2.C FE
266233-AD-7	DUQUESNE LIGHT HOLDINGS DQE 5.9 12/01/21 5.900% 12/01/21		08/09/2021	Call 101.6940		2,905,398	2,857,000	3,202,668	2,901,973		(29,568)		(29,568)		2,872,405		(15,405)	(15,405)	164,051	12/01/2021	2.C FE
28932M-AG-0	ELM RD GENERATING STAT WEC 4.673 01/19/31 4.673% 01/19/31		07/27/2021	Redemption 100.0000		251,366	251,366	284,996	270,501		(19,135)		(19,135)		251,366				11,746	01/19/2031	1.F FE
29336U-AF-4	ENLINK MIDSTREAM PARTNERS LP ENLINK MIDSTREAM PARTNERS 4.850% 07/15/26		09/28/2021	DEFAULT ATHENE BROKER		484,050	461,000	460,350	460,602		48		48		460,650		23,400	23,400	27,017	07/15/2026	3.A FE
30321L-2A-9	F&G GLOBAL FUNDI BASIC 1.750% 06/30/26		08/13/2021	DEFAULT ATHENE BROKER		6,087,553	6,000,000	5,998,260			40		40		5,998,300		89,253	89,253	12,542	06/30/2026	1.G FE
30605Y-AB-7	FALCON AEROSPACE LTD FLCON_17- FLCON 2017-1 A 4.581% 02/15/42		08/15/2021	Paydown		181,362	181,362	181,362	181,586		(224)		(224)		181,362				5,112	02/15/2042	1.G Z
31738K-AA-7	Finance of America Structured SERIES 2020JR4 CLASS A1 2.000% 10/25/50		09/01/2021	Redemption 100.0000		918,569	918,569	903,484	903,625		14,944		14,944		918,569				8,268	10/25/2050	1.A PL
31738K-AB-5	Finance of America Structured SERIES 2020JR4 CLASS A2 3.000% 10/25/50		09/01/2021	Redemption 100.0000		184,559	184,559	181,178	181,209		3,350		3,350		184,559				2,509	10/25/2050	1.D PL
31745#-AA-9	FCI FUND FCI_19-1 FCI FUND FCI_18-1 5.500% 11/15/30		09/24/2021	Redemption 100.0000		67,723	67,723	67,723	67,723						67,723				3,916	11/15/2030	1.E PL
32051G-T2-1	FIRST HORIZON ALTERNATIVE MORT FIRST HORIZON ALT MTGE 5.750% 04/25/36		09/01/2021	Paydown		50,157	53,670	34,885	31,648		18,509		18,509		50,157				2,085	04/25/2036	1.D FM
33834D-AA-2	FIVE CORNERS FUNDING TRUST II BASIC 2.850% 05/15/30		07/15/2021	DEFAULT ATHENE BROKER		531,814	500,000	537,088	535,777		(1,939)		(1,939)		533,838		(2,025)	(2,025)	9,500	05/15/2030	1.G FE
33843Q-AG-9	FLAGSHIP CREDIT AUTO TRUST FCAT 2017-1 D 4.230% 05/15/23		09/15/2021	Paydown		228,271	228,271	228,257	228,266		5		5		228,271				6,385	05/15/2023	1.A FE
33844F-AE-7	FLAGSHIP CREDIT AUTO TRUST FCAT 2016-4 D 3.890% 11/15/22		09/15/2021	Paydown		839,154	839,154	839,015	839,111		43		43		839,154				21,685	11/15/2022	1.B FE
33844H-AG-8	FLAGSHIP CREDIT AUTO TRUST FLAGSHIP CREDIT AUTO TRUST 3.620% 07/15/23		09/15/2021	Paydown		581,935	581,935	581,899	581,925		10		10		581,935				15,025	07/15/2023	1.A FE
33972P-AA-7	FLNG LIQUEFACTION 2 LLC FLIQII 4 1/8 03/31/38 4.125% 03/31/38		09/30/2021	Redemption 100.0000		178,000	178,000	178,000	178,000						178,000				7,343	03/31/2038	2.B FE
34417Q-AA-6	FOCUS BRANDS FUNDING LLC FOCUS SERIES 20181 CLASS A2 5.184% 10/30/48		07/30/2021	Paydown		2,500	2,500	2,500	2,500						2,500				97	10/30/2048	2.B FE
347508-AB-9	FORT KNOX MILITARY HOUSING PRI I-B 144A 0.424% 02/15/52		09/15/2021	Paydown		20,204	20,204	12,425	16,411		3,793		3,793		20,204				62	02/15/2052	1.G FE
34960Y-AU-6	FORTRESS CREDIT OPPORTUNITIES SERIES 20167A CLASS CR 3.620% 12/15/28		09/13/2021	DEFAULT ATHENE BROKER		13,000,026	13,000,000	13,002,834			(110)		(110)		13,002,724		(2,698)	(2,698)	117,614	12/15/2028	1.G FE
36185M-AM-4	GMAC MORTGAGE CORPORATION LOAN GMACM 2005-AF1 A5 5.750% 07/25/35		06/01/2021	Paydown		3,710,501	3,734,114	3,476,721	3,355,474		355,026		355,026		3,710,501				107,356	07/25/2035	1.D FM
36185M-BJ-0	GMAC MORTGAGE CORPORATION LOAN 3.140% 11/19/35		09/01/2021	Paydown		22,524	21,161	19,471	19,562		2,962		2,962		22,524				505	11/19/2035	1.D FM
361863-AA-1	GMACN 2004-BUCK A1 GMACN 2004-BUCK A1 6.033% 08/10/42		09/10/2021	Paydown		83,601	83,601	86,123	85,975		(2,374)		(2,374)		83,601				3,364	08/10/2042	1.F
36186V-AA-9	GMACN 2003-CAMP A GMACN 2003-CAMP A 6.049% 12/10/43		09/10/2021	Paydown		170,101	170,101	194,832	192,254		(22,153)		(22,153)		170,101				6,863	12/10/2043	1.D Z
36186X-AD-9	GMAC COMM MTG ASSET CORP GMACN 2012-BLIS A 5.174% 07/10/50		09/10/2021	Paydown		126,330	126,330	126,313	126,315		15		15		126,330				4,359	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		09/10/2021	Paydown				16,127	13,620		(13,620)		(13,620)						855	07/10/2050	2.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
3622E8-AC-9	GSAA HOME EQUITY TRUST GSAA 2006-15 AF3A 5.882% 09/25/36		09/01/2021	Paydown		154,759	154,759	98,659	72,805		81,954		81,954		154,759				1,748	09/25/2036	1.D FM
362334-JV-7	GSAA HOME EQUITY TRUST GSAA_06 GSR 2006-3F 2A7 5.750% 03/25/36		09/01/2021	Paydown		89,792	91,309	83,419	84,589		5,202		5,202		89,792				3,606	03/25/2036	2.B FM
362334-NB-6	GSAA HOME EQUITY TRUST GSAA_06 5.995% 03/25/46		09/01/2021	Paydown		18,629	18,629	14,043	11,086		7,543		7,543		18,629				334	03/25/2046	1.D FM
36242D-5W-9	GSR MORTGAGE LOAN TRUST GSR 2005-5F 2A2 5.500% 06/25/35		09/01/2021	Paydown		8,754	8,754	8,781	8,763		(9)		(9)		8,754				305	06/25/2035	1.D FM
36251E-AH-2	GSMSC RESECURITIZATION TRUST G GSMSC RECURITIZATION TRUST 2.943% 01/26/36		09/01/2021	Paydown		456,444	456,532	297,031	223,015		233,429		233,429		456,444				9,149	01/26/2036	1.D FM
36257X-AN-1	GS MORTGAGE SECURITIES TRUST G SERIES 2019SOHO CLASS E 1.958% 06/15/36		07/15/2021	Call 100.0000		1,000,000	1,000,000	996,443	999,196		804		804		1,000,000				11,738	06/15/2036	3.C FE
36258F-AA-7	GS Mortgage-Backed Securities SERIES 2020PJ1 CLASS A1 3.500% 05/25/50		09/01/2021	Paydown		409,957	409,957	419,757	419,497		(9,541)		(9,541)		409,957				9,589	05/25/2050	1.D FM
36262D-AA-6	GS Mortgage-Backed Securities SERIES 2020PJ2 CLASS A1 3.500% 07/25/50		09/01/2021	Paydown		2,714,311	2,714,311	2,777,079	2,775,494		(61,183)		(61,183)		2,714,311				63,262	07/25/2050	1.D FM
36297T-AG-7	GSR MORTGAGE LOAN TRUST GSR_06 2.968% 04/25/36		09/01/2021	Paydown		31,845	30,429	27,092	24,802		7,044		7,044		31,845				747	04/25/2036	1.D FM
363576-AA-7	ARTHUR J GALLAGHER & CO BASIC 2.500% 05/20/31		08/13/2021	Call 101.0000		5,050,000	5,000,000	4,969,300			625		625		4,969,925		30,075	30,075	78,819	05/20/2031	2.B FE
38012L-AA-7	GMACN GMACN 2006-NELL A 5.364% 05/10/51		09/10/2021	Paydown		15,125	15,125	15,125	15,125						15,125				541	05/10/2051	1.E
38013A-AB-8	GMACN GMACN 2011-DRUM A 5.587% 05/10/50		09/10/2021	Paydown		62,184	62,184	62,180	62,180		4		4		62,184				2,317	05/10/2050	2.A FE
38013A-AC-6	GMACN GMACN 2011-DRUM A IO 1.013% 05/10/50		09/10/2021	Paydown				22,871	18,227		(18,227)		(18,227)						1,242	05/10/2050	2.A FE
38081E-AA-9	GOLDEN BEAR 2016-1A A GLDN 2016-1A A 3.750% 09/20/47		09/20/2021	Paydown		545,951	545,951	545,951	545,951						545,951				20,473	09/20/2047	1.A FE
38141G-FD-1	GOLDMAN SACHS GROUP INC/THE BASIC 6.750% 10/01/37		09/13/2021	DEFAULT ATHENE BROKER		6,406,186	4,370,000	6,357,086			(7,779)		(7,779)		6,349,307		56,879	56,879	132,739	10/01/2037	2.B FE
39121J-AE-0	GREAT RIVER ENERGY GRRIVE 6.254 07/01/38 6.254% 07/01/38		07/02/2021	Redemption 100.0000		2,679,340	2,679,340	2,788,197	2,730,865		(113,174)		(113,174)		2,679,340				165,183	07/01/2038	1.G FE
39122#-AA-7	GREAT RIVER HYDRO LLC GREAT RIVER HYDRO LLC 4.940% 04/19/32		09/29/2021	DEFAULT ATHENE BROKER		5,454,450	5,000,000	5,000,000	5,000,000						5,000,000		454,450	454,450	280,619	04/19/2032	2.B PL
39538W-EE-4	GREENPOINT MORTGAGE PASS-THROU GREENPOINT MTGE FUND TRST 0.644% 11/25/45		09/27/2021	Paydown		289,260	292,108	76,770	34,925		254,335		254,335		289,260				1,268	11/25/2045	1.D FM
39538W-FH-6	GREENPOINT MORTGAGE PASS-THROU GPMF 2006-1AR1 A1A 0.666% 02/25/36		09/27/2021	Paydown		15,191	15,191	11,199	7,696		7,495		7,495		15,191				69	02/25/2036	1.D FM
39538W-GF-9	GREENPOINT MORTGAGE PASS-THROU 2006-AR2 CL G3A1 0.226% 03/25/36		09/27/2021	Paydown		796,215	796,215	669,567	697,427		98,789		98,789		796,215				1,348	03/25/2036	1.D FM
39951#-AA-1	GROUND LEASE TRUST A - 2018A GROUND LEASE TRUST 4.580% 02/15/51		09/15/2021	Redemption 100.0000		204	204	204	204						204				5	02/15/2051	2.A PL
40867#-AD-6	HAMPAC LLC HAMPAC LLC 4.250% 08/10/42		08/10/2021	Redemption 100.0000		22,165	22,165	22,165	22,165						22,165				510	08/10/2042	1.C
40867#-AD-6	HAMPAC LLC HAMPAC LLC 4.250% 08/10/42		09/10/2021	Redemption 100.0000		12,272	12,272	12,272	12,272						12,272				347	08/10/2042	1.E
41161P-VJ-9	HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2005-12 2A11 3.657% 08/19/50		09/01/2021	Paydown		84,625	84,625	73,730	70,056		14,569		14,569		84,625				1,966	08/19/2050	1.D FM
41161U-AE-2	HARBORVIEW MORTGAGE LOAN TRUST HARBORVIEW MTGE LN TRUST 3.041% 03/01/56		09/01/2021	Paydown		14,353	14,244	11,337	11,747		2,606		2,606		14,353				338	03/01/2056	1.D FM
411707-AF-9	HARDEE S FUNDING HNGRY_18-1A HARDEES FUNDING 5.710% 06/20/48		09/20/2021	Paydown		25,000	25,000	25,000	25,000						25,000				1,071	06/20/2048	2.B FE
422088-AA-8	HD SALEM OR LANDLORD LLC HD SALEM Or LNDLRD 6.25 11/30 6.250% 11/30/30		09/30/2021	Redemption 100.0000		57,935	57,935	57,935	57,935						57,935				2,415	11/30/2030	1.A
427700-AA-0	HERO 2014-2A HERO 2014-2A A 3.990% 09/21/40		09/20/2021	Paydown		392,557	392,557	392,290	392,335		223		223		392,557				15,663	09/21/2040	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
42770W-AA-7	HERO FUNDING TRUST HERO 2016-2A A 3.750% 09/20/41		09/20/2021	Paydown		253,524	253,524	253,441	256,075		(2,550)		(2,550)		253,524				8,667	09/20/2041	1.A FE
428236-BV-4	HP INC HPQ 4.65 12/09/21 4.650% 12/09/21		07/07/2021	Call 101.7654		5,088,272	5,000,000	5,256,100	5,029,640		(16,187)		(16,187)		5,013,453		(13,453)	(13,453)	222,606	12/09/2021	2.B FE
44891A-BW-6	HYUNDAI CAPITAL AMERICA BASIC 1.500% 06/15/26		08/13/2021	DEFAULT ATHENE BROKER		6,449,208	6,500,000	6,479,185			628		628		6,479,813		(30,605)	(30,605)	15,708	06/15/2026	2.A FE
44919*-AC-2	I 595 EXPRESS I 595 EXPRESS 3.310% 12/31/31		09/30/2021	Redemption 100.0000		51,369	51,369	51,369	51,369						51,369				1,273	12/31/2031	1.F PL
45660L-2V-0	RESIDENTIAL ASSET SECURITIZATI RAST 2005-A16 A3 6.000% 02/25/36		09/01/2021	Paydown		300,425	298,092	195,488	194,599		105,825		105,825		300,425				11,542	02/25/2036	1.D FM
45660L-4E-6	RESIDENTIAL ASSET SECURITIZATI RESIDENTIAL ASSET SEC TRST 5.750% 02/25/36		09/01/2021	Paydown		91,913	90,018	83,821	83,352		8,561		8,561		91,913				3,728	02/25/2036	3.B FM
45660L-4G-1	RESIDENTIAL ASSET SECURITIZATI RAST 2005-A15 5A1 5.750% 02/25/36		09/01/2021	Paydown		127,305	113,270	70,613	70,138		57,167		57,167		127,305				5,068	02/25/2036	1.D FM
45660L-KE-8	RESIDENTIAL ASSET SECURITIZATI RAST 2005-A5 A8 5.500% 05/25/35		09/01/2021	Paydown		682,673	682,673	629,230	619,746		62,927		62,927		682,673				26,213	05/25/2035	2.B FM
45660L-LR-8	RESIDENTIAL ASSET SECURITIZATI INDX 2005-AR7 2.772% 06/25/35		09/01/2021	Paydown		27,655	27,655	21,488	20,806		6,849		6,849		27,655				536	06/25/2035	1.D FM
45660L-S7-5	RESIDENTIAL ASSET SECURITIZATI 2.851% 12/25/35		09/01/2021	Paydown		37,805	33,601	27,397	29,026		8,779		8,779		37,805				689	12/25/2035	1.D FM
45660L-WE-5	RESIDENTIAL ASSET SECURITIZATI SER 05-AR18 CLASS 2A1B 1.646% 10/25/36		09/27/2021	Paydown		85,972	85,972	60,073	52,969		33,002		33,002		85,972				906	10/25/2036	1.D FM
45661E-GH-1	INDYMAC INDX MORTGAGE LOAN TRU INDYMAC INDX 2006-AR9 0.436% 06/25/36		09/25/2021	Paydown		61,670	61,670	52,640	58,085		3,585		3,585		61,670				266	06/25/2036	1.D FM
45661L-AG-3	INDYMAC INDX MORTGAGE LOAN TRU 0.286% 10/25/36		09/27/2021	Paydown		120,201	120,201	100,632	104,013		16,189		16,189		120,201				275	10/25/2036	1.D FM
456681-AE-5	INDYMAC INDX MORTGAGE LOAN TRU INDYMAC INDX MTGE LOAN TRUST 2.821% 07/25/37		09/01/2021	Paydown		73,840	72,364	49,426	49,258		24,582		24,582		73,840				1,448	07/25/2037	1.D FM
46033#-AA-8	INTERNATIONAL SPEEDWAY LEASE BACKED TRUST 2008 6.250% 10/01/34		09/01/2021	Redemption 100.0000		105,227	105,227	105,227	105,227						105,227				4,386	10/01/2034	2.B
46433@-AA-6	ISKANDAR VENTURES LLC ISKANDER VENTURES LLC 3.410% 07/15/40		07/15/2021	Redemption 100.0000		56,652	56,652	56,652	56,652						56,652				1,127	07/15/2040	1.E Z
46433@-AA-6	ISKANDAR VENTURES LLC ISKANDER VENTURES LLC 3.410% 07/15/40		09/15/2021	Redemption 100.0000		113,795	113,795	113,795	113,795						113,795				2,749	07/15/2040	1.E PL
46591F-AC-8	JP MORGAN MORTGAGE TRUST SERIES 20195 CLASS A3 4.000% 11/25/49		09/01/2021	Paydown		530,942	530,942	542,888	542,631		(11,689)		(11,689)		530,942				13,692	11/25/2049	1.D FM
46591K-AC-7	JP MORGAN MORTGAGE TRUST SERIES 20198 CLASS A3 3.500% 03/25/50		09/01/2021	Paydown		2,400,709	2,400,709	2,431,844	2,431,356		(30,647)		(30,647)		2,400,709				56,551	03/25/2050	1.D FM
46591T-AC-8	JP MORGAN MORTGAGE TRUST SERIES 20202 CLASS A3 3.500% 07/25/50		09/01/2021	Paydown		3,295,922	3,295,922	3,373,685	3,371,876		(75,954)		(75,954)		3,295,922				76,530	07/25/2050	1.D FM
465964-AG-9	JP MORGAN MORTGAGE TRUST JPMMT SERIES 2018LTV1 CLASS A7 4.500% 04/25/49		09/01/2021	Paydown		1,762,820	1,762,820	1,768,206	1,760,835		1,985		1,985		1,762,820				48,263	04/25/2049	1.D FM
466247-B2-8	JP MORGAN MORTGAGE TRUST JPMMT JPMMT 2005-S3 1A21 5.500% 01/25/36		09/01/2021	Paydown		85,959	86,123	74,544	63,511		22,448		22,448		85,959				2,779	01/25/2036	1.D FM
466247-WS-8	JP MORGAN MORTGAGE TRUST JPMMT JP MORGAN MTGE TRUST 3.212% 10/25/35		09/01/2021	Paydown		10,521	10,521	9,706	9,625		896		896		10,521				237	10/25/2035	1.D FM
46627M-AV-9	J.P. MORGAN ALTERNATIVE LOAN T JPALT 2005-S1 2A10 6.000% 12/25/35		09/01/2021	Paydown		77,791	69,812	58,347	59,555		18,236		18,236		77,791				3,714	12/25/2035	1.D FM
46627M-AV-9	J.P. MORGAN ALTERNATIVE LOAN T JPALT 2005-S1 2A10 6.000% 12/25/35		07/01/2021	Paydown		124,729	103,999	86,919	88,719		36,010		36,010		124,729				4,899	12/25/2035	2.B FM
46627M-EJ-2	J.P. MORGAN ALTERNATIVE LOAN T 2006-S1 1A12 6.000% 03/25/36		09/01/2021	Paydown		47,552	47,573	37,791	28,768		18,785		18,785		47,552				1,901	03/25/2036	1.D FM
46627M-FU-6	J.P. MORGAN ALTERNATIVE LOAN T SERIES 2006S1 CLASS 3A3 6.030% 03/25/36		09/01/2021	Paydown		110,014	110,014	99,700	100,081		9,933		9,933		110,014				2,997	03/25/2036	1.D FM

SCHEDULE D - PART 4

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

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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
46627M-FV-4	J.P. MORGAN ALTERNATIVE LOAN T JPALT 2006-S1 3A 6.180% 03/25/36		09/01/2021	Paydown			2,785	1,787	2,090		(2,090)		(2,090)						92	03/25/2036	1.D FM
46628K-AA-8	JP MORGAN MORTGAGE TRUST JPMMT JP MORGAN MTGE TRUST 2.837% 05/25/36		09/01/2021	Paydown		77,352	77,410	69,581	66,603		10,749		10,749		77,352				1,444	05/25/2036	1.D FM
46628S-AG-8	JP MORGAN MORTGAGE ACQUISITION JPMORGAN MTGE ACQUISITION 6.630% 07/25/36		09/01/2021	Paydown		14,472	14,472	7,996	5,906		8,567		8,567		14,472				219	07/25/2036	1.D FM
46628S-AH-6	JP MORGAN MORTGAGE ACQUISITION JP MORGAN MORTGAGE 6.910% 07/25/36		09/01/2021	Paydown		24,965	24,965	14,043	10,402		14,563		14,563		24,965				379	07/25/2036	1.D FM
46628Y-BF-6	JP MORGAN MORTGAGE TRUST JPMMT 2006-S2 3A4 6.250% 07/25/36		09/01/2021	Paydown		195,460	195,482	148,734	109,949		85,511		85,511		195,460				7,183	07/25/2036	1.D FM
46629A-AK-7	JP MORGAN MORTGAGE TRUST JPMMT JPMMT 2006-S3 1A10 6.500% 08/25/36		09/01/2021	Paydown		79,867	79,884	46,445	49,267		32,078	1,478	30,600		79,867				3,894	08/25/2036	1.D FM
46629A-AL-5	JP MORGAN MORTGAGE TRUST JPMMT JPMMT 2006-S3 1A11 6.500% 08/25/36		09/01/2021	Paydown		231,939	231,988	192,900	129,783		102,156		102,156		231,939				11,309	08/25/2036	1.D FM
46629Q-AE-6	JP MORGAN MORTGAGE ACQUISITION JP MORGAN MTGE ACQUISITION 4.798% 08/25/46		09/01/2021	Paydown		214,442	214,442	163,512	143,023		71,420		71,420		214,442				4,897	08/25/2046	1.D FM
46630G-AW-5	JP MORGAN MORTGAGE TRUST JPMMT JPMORGAN MTGE TRUST 2.504% 07/25/35		09/01/2021	Paydown		13,667	13,667	12,092	13,346		321		321		13,667				226	07/25/2035	1.D FM
46630M-AE-2	JP MORGAN MORTGAGE ACQUISITION JPM MTGE ACQUISITION 4.544% 01/25/37		09/01/2021	Paydown		98,059	98,059	68,029	58,117		39,943		39,943		98,059				2,017	01/25/2037	1.D FM
46635B-AN-1	JP MORGAN REREMIC JPMRR_10-7 JP MORGAN REREMIC 4.500% 06/26/40		09/01/2021	Paydown		101,119	101,382	75,670	77,890		23,230		23,230		101,119				2,999	06/26/2040	1.D FM
46648C-AH-7	JP MORGAN MORTGAGE TRUST SERIES 20171 CLASS A8 3.500% 01/25/47		09/01/2021	Paydown		1,383,599	1,383,599	1,407,650	1,404,901		(21,302)		(21,302)		1,383,599				34,335	01/25/2047	1.D FM
46648H-AG-8	JP MORGAN MTGE TRUST JP MORGAN MTGE TRUST 3.500% 05/25/47		09/01/2021	Paydown		2,640,380	2,640,380	2,616,268	2,618,273		22,108		22,108		2,640,380				61,476	05/25/2047	1.D FM
46649C-AG-8	JP MORGAN MORTGAGE TRUST JPMMT SERIES 20184 CLASS A7 3.500% 10/25/48		09/01/2021	Paydown		6,954,733	6,954,733	6,527,168	6,555,263		399,470		399,470		6,954,733				158,503	10/25/2048	1.D FM
46649K-AA-3	JP MORGAN MORTGAGE TRUST SERIES 20185 CLASS A1 3.500% 10/25/48		09/01/2021	Paydown		79,212	79,212	79,967	79,946		(734)		(734)		79,212				1,826	10/25/2048	1.D FM
46649T-AG-1	JP MORGAN MORTGAGE TRUST JPMMT SERIES 20183 CLASS A7 3.500% 09/25/48		09/01/2021	Paydown		5,213,686	5,213,686	5,299,987	5,285,149		(71,463)		(71,463)		5,213,686				120,743	09/25/2048	1.D FM
46649Y-AG-0	JP MORGAN MORTGAGE TRUST JPMMT SERIES 20189 CLASS A7 4.000% 02/25/49		09/01/2021	Paydown		1,215,036	1,215,036	1,178,046	1,180,704		34,332		34,332		1,215,036				30,240	02/25/2049	1.D FM
46650H-AC-2	JP MORGAN MORTGAGE TRUST SERIES 20191 CLASS A3 4.000% 05/25/49		09/01/2021	Paydown		143,947	143,947	147,793	147,668		(3,721)		(3,721)		143,947				3,663	05/25/2049	1.D FM
46650J-AG-9	JP MORGAN MORTGAGE TRUST JPMMT SERIES 20186 CLASS 1A7 3.500% 12/25/48		09/01/2021	Paydown		2,113,699	2,113,699	2,155,215	2,150,564		(36,865)		(36,865)		2,113,699				48,940	12/25/2048	1.D FM
46650M-AG-2	JP MORGAN MORTGAGE TRUST JPMMT SERIES 20188 CLASS A7 4.000% 01/25/49		09/01/2021	Paydown		1,393,207	1,393,207	1,346,894	1,353,837		39,370		39,370		1,393,207				35,565	01/25/2049	1.D FM
46651A-AT-9	JP MORGAN MORTGAGE TRUST SERIES 2019LTV2 CLASS A18 4.000% 12/25/49		09/01/2021	Paydown		2,898,436	2,898,436	2,963,651	2,962,071		(63,634)		(63,634)		2,898,436				74,382	12/25/2049	1.D FM
46651B-AC-4	JP MORGAN MORTGAGE TRUST SERIES 20196 CLASS A3 3.500% 12/25/49		09/01/2021	Paydown		2,199,201	2,199,201	2,233,563	2,232,754		(33,553)		(33,553)		2,199,201				48,867	12/25/2049	1.D FM
46651G-AC-3	JP MORGAN MORTGAGE TRUST SERIES 20197 CLASS A3 3.500% 02/25/50		09/01/2021	Paydown		1,861,830	1,861,830	1,885,103	1,884,434		(22,603)		(22,603)		1,861,830				42,696	02/25/2050	1.D FM
46651G-AE-9	JP MORGAN MORTGAGE TRUST SERIES 20197 CLASS A5 3.500% 02/25/50		09/01/2021	Paydown		1,417,262	1,417,262	1,444,461	1,441,411		(24,149)		(24,149)		1,417,262				35,397	02/25/2050	1.D FM
46651X-AQ-5	JP MORGAN MORTGAGE TRUST SERIES 20201 CLASS A7 3.500% 06/25/50		09/01/2021	Paydown		2,709,563	2,709,563	2,834,359	2,831,238		(121,676)		(121,676)		2,709,563				64,679	06/25/2050	1.D FM
46651Y-AC-4	JP MORGAN MORTGAGE TRUST SERIES 20199 CLASS A3 3.500% 05/25/50		09/01/2021	Paydown		2,696,094	2,696,094	2,753,850	2,752,246		(56,153)		(56,153)		2,696,094				61,687	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		09/15/2021	Redemption 100.0000		25,137	25,137	25,797	25,741		(604)		(604)		25,137				649	12/15/2045	1.C

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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
47232X-AA-6	JEFFERIES MILITARY HOUSING JMHT 2010-SILL A 6.730% 06/10/55		09/10/2021	Paydown		33,083	33,083	35,120	34,993		(1,910)		(1,910)		33,083				1,485	06/10/2055	1.F FE
478045-AA-5	JOHN SEVIER COMB CYCLE JSCCGL 4.626 01/15/42 4.626% 01/15/42		07/15/2021	Redemption 100.0000		382,329	382,329	391,940	389,618		(7,289)		(7,289)		382,329				17,687	01/15/2042	1.C FE
48239@-AC-4	KBCM CTL PASS THRU TR /ERIE MEDICAL/ST. VINCENT HOSP 6.000% 03/15/32		09/15/2021	Redemption 100.0000		55,941	55,941	55,941	55,941						55,941				2,239	03/15/2032	2.A
48239@-AE-0	KBCM CTL PASS THRU TR /RIVERSIDE HEALTH SYSTEMS LN 1 6.320% 10/15/32		09/15/2021	Redemption 100.0000		57,280	57,280	57,280	57,280						57,280				2,428	10/15/2032	1.C
48239@-AF-7	KBCM CTL PASS THRU TR /RIVERSIDE HEALTH SYSTEM LN 3 6.260% 10/15/32		09/15/2021	Redemption 100.0000		43,989	43,989	43,989	43,989						43,989				1,837	10/15/2032	1.F
48239@-AG-5	KBCM CTL PASS THRU TR /RIVERSIDE CAMPUS MOB LLC 6.970% 06/15/34		09/15/2021	Redemption 100.0000		21,141	21,141	21,141	21,141						21,141				989	06/15/2034	1.C
48239@-AK-6	KBCM CTL PASS THRU TR /RIVERSIDE WILLIAMSBURG MOB 8.250% 03/10/34		09/10/2021	Redemption 100.0000		31,820	31,820	31,820	31,820						31,820				1,751	03/10/2034	1.C
50243@-AA-8	CLARK COUNTY LAS VEGAS STADIUM 4.920% 12/15/39		09/15/2021	Redemption 100.0000		1,070,117	1,070,117	1,070,117	1,070,117						1,070,117				26,325	12/15/2039	4.A
50987*-AA-0	LAKE HEALTH 2016 CTL PT TR LAKE HEALTH 2016 CTL PT 3.750% 11/15/35		09/15/2021	Redemption 100.0000		44,275	44,275	44,275	44,275						44,275				969	11/15/2035	1.C
52521R-AD-3	LEHMAN MORTGAGE TRUST LMT 2007-5 1A2 5.750% 06/25/37		09/01/2021	Paydown		218,814	220,441	171,103	178,868		39,946		39,946		218,814				8,920	06/25/2037	1.D FM
576434-V9-2	MASTR ALTERNATE LOAN TRUST MALT 2005-6 1A5 5.500% 12/25/35		09/01/2021	Paydown		49,050	52,467	45,135	42,401		6,650		6,650		49,050				1,912	12/25/2035	1.D FM
57643L-EW-2	MASTR ASSET BACKED SECURITIES 2004-OPT2 M1 0.986% 09/25/34		09/27/2021	Paydown		39,675	39,675	23,622	35,215		4,460		4,460		39,675				268	09/25/2034	1.D FM
590214-AC-6	MERRILL LYNCH MORTGAGE INVESTO MERRILL LYNCH MTGE INVESTORS 2.960% 07/25/36		09/01/2021	Paydown		67,630	64,957	56,513	55,732		11,899		11,899		67,630				1,457	07/25/2036	1.D FM
59524E-AB-8	MID-ATLANTIC MILITARY CO MIDATL 5.24 08/01/50 5.240% 08/01/50		08/01/2021	Redemption 100.0000		117,932	117,932	110,426	112,062		5,871		5,871		117,932				6,180	08/01/2050	1.E FE
59748T-AA-7	MIDLAND COGEN VENTURE MIDCOG 6 03/15/25 6.000% 03/15/25		09/15/2021	Redemption 100.0000		462,140	462,140	462,140	462,140						462,140				27,728	03/15/2025	3.C FE
61748J-AE-7	MORGAN STANLEY MORTGAGE LOAN T MORGAN STANLEY MTGE LOAN TRUST 0.606% 08/25/36		09/27/2021	Paydown		72,425	72,425	38,612	27,061		45,364		45,364		72,425				431	08/25/2036	1.D FM
61749W-AH-0	MORGAN STANLEY MTGE LN TRUST MSM 2006-11 1A2 6.354% 08/25/36		09/01/2021	Paydown		325,138	325,138	154,847	110,706		214,432		214,432		325,138				3,073	08/25/2036	1.D FM
61752R-AH-5	MORGAN STANLEY MORTGAGE LOAN T 5.704% 01/25/47		09/01/2021	Paydown		84,219	84,219	51,426	40,408		43,811		43,811		84,219				1,181	01/25/2047	1.D FM
61752R-AJ-1	MORGAN STANLEY MORTGAGE LOAN T MORGAN STANLEY MTG LN 5.858% 01/25/47		09/01/2021	Paydown		122,865	122,865	70,983	60,358		62,507		62,507		122,865				1,723	01/25/2047	1.D FM
61754H-AD-4	MORGAN STANLEY MORTGAGE LOAN T 2007-7 AX 2A3 0.446% 04/25/37		09/27/2021	Paydown		154,824	154,824	79,136	59,619		95,204		95,204		154,824				1,465	04/25/2037	1.D FM
61755G-AS-2	MORGAN STANLEY MORTGAGE LN TR MSM 2007-12 3A9 6.000% 08/25/37		09/01/2021	Paydown		146,135	140,117	87,587	87,587		58,548		58,548		146,135				5,668	08/25/2037	1.D FM
61758V-AR-8	MORGAN STANLEY REREMIC TRUST M MORGAN STANLEY REREMIC TRUST 0.566% 05/26/36		09/27/2021	Paydown		76,433	73,784	56,399	54,834		21,598		21,598		76,433				315	05/26/2036	1.D FM
61759F-AJ-0	MORGAN STANLEY REREMIC TRUST M MSRR 2010-R42B 1.301% 07/26/36		09/27/2021	Paydown		153,986	153,986	107,597	118,337		35,649		35,649		153,986				1,265	07/26/2036	1.D FM
61759H-BA-4	MORGAN STANLEY REREMIC TRUST M MORGAN STANLEY REREMIC TRST 1.760% 06/26/36		09/27/2021	Paydown		145,771	145,771	105,959	112,704		33,067		33,067		145,771				1,752	06/26/2036	1.D FM
61762F-AU-0	MORGAN STANLEY REREMIC TRUST M MSRR 2013-R4 4B2 2.924% 07/26/36		09/01/2021	Paydown		36,276	40,925	34,748	34,776		1,500		1,500		36,276				849	07/26/2036	1.D FM
61762M-BX-8	MORGAN STANLEY BAML TRUST MSBAM 2013-C10 XA 0.226% 07/15/46		09/01/2021	Paydown				169,331	20,347		(20,347)		(20,347)						8,474	07/15/2046	1.A FE
61763P-BC-6	MORGAN STANLEY REREMIC TRUST M MORGAN STANLEY RE REMIC 2.637% 07/26/46		09/01/2021	DEFAULT ATHENE BROKER		336,172	370,583	279,790			323,965		323,965		323,965		12,206	12,206	57,731	07/26/2046	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
61763P-BC-6	MORGAN STANLEY REREMIC TRUST M MORGAN STANLEY RE REMIC 2.637% 07/26/46		09/01/2021	Paydown		(370,583)	(370,583)	(279,790)			(370,583)		(370,583)		(370,583)					07/26/2046	1.D FM
61764W-AD-9	MORGAN STANLEY REREMIC TRUST M MORGAN STANLEY REREMIC TRUST 2.642% 11/20/36		09/01/2021	Paydown		118,622	118,622	91,042	98,554		20,068		20,068		118,622				1,962	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		09/15/2021	Redemption 100.0000		212,433	212,433	213,421	213,367		(935)		(935)		212,433				4,094	10/15/2038	1.B
64352V-LY-5	NEW CENTURY HOME EQUITY LOAN T 2005-A A4 4.720% 08/25/35		09/01/2021	Paydown		160,282	160,282	142,035	159,385		897		897		160,282				5,027	08/25/2035	1.D FM
65535V-EW-4	NOMURA ASSET ACCEPTANCE CORPOR NOMURA ASSET ACCEPTANCE CORP 1.194% 10/25/34		09/27/2021	Paydown		14,719	14,719	13,836	14,175		544		544		14,719				119	10/25/2034	1.D FM
65539C-AK-2	NOMURA RESECURITIZATION TRUST NOMURA RESECURITIZATION TRST 2.992% 12/26/36		09/01/2021	Paydown		285,281	266,768	208,579	219,115		66,165		66,165		285,281				6,447	12/26/2036	1.D FM
67085K-AA-0	OFFUTT AFB AMERICA FIRST OFFUTT 5.46 09/01/50 5.460% 09/01/50		09/01/2021	Paydown		176,189	176,189	181,954	181,422		(5,233)		(5,233)		176,189				9,620	09/01/2050	1.G FE
67113L-AF-3	OCP CLO LTD OCP 2019-17A C1 2.684% 07/20/32		07/20/2021	Call 100.0000		9,000,000	9,000,000	9,000,000	9,000,000						9,000,000				188,383	07/20/2032	1.F FE
67502#-AA-6	OCEAN SPRAY OCEAN SPRAY 3.390% 08/15/36		09/15/2021	Redemption 100.0000		53,656	53,656	53,656	53,656						53,656				1,204	08/15/2036	2.C
68268H-AA-4	ONEMAIN FINANCIAL ISSUANCE TRU ONEMAIN FINANCIAL ISSUANCE TRS 3.830% 06/18/31		09/18/2021	Paydown		8,361,742	8,361,742	8,320,222	8,348,238		13,504		13,504		8,361,742				226,557	06/18/2031	1.A FE
68268H-AA-4	ONEMAIN FINANCIAL ISSUANCE TRU ONEMAIN FINANCIAL ISSUANCE TRS 3.830% 06/18/31		07/18/2021	Paydown		4,702,968	4,702,968	4,679,616	4,695,373		7,595		7,595		4,702,968				105,072	06/18/2031	1.C FE
68504U-AC-5	Orange Lake Timeshare Trust SERIES 2019A CLASS C 3.610% 04/09/38		09/09/2021	Paydown		99,993	99,993	99,991	99,991		2		2		99,993				2,411	04/09/2038	2.B FE
690742-AD-3	OWENS CORNING OC 4.2 12/15/22 4.200% 12/15/22		09/20/2021	Call 104.6324		17,264,339	16,500,000	16,708,665	16,542,604		(17,454)		(17,454)		16,525,150		(25,150)	(25,150)	1,289,864	12/15/2022	2.C FE
693680-AM-2	Psmc 2018-1 Trust SERIES 20182 CLASS A12 3.500% 06/25/48		09/01/2021	Paydown		3,381,472	3,381,472	3,203,041	3,214,896		166,575		166,575		3,381,472				81,337	06/25/2048	1.D FM
693684-AM-4	Psmc 2018-1 Trust SERIES 20201 CLASS A12 3.500% 01/25/50		09/01/2021	Paydown		544,036	544,036	567,448	566,862		(22,826)		(22,826)		544,036				14,281	01/25/2050	1.D FM
69372X-AM-4	Psmc 2018-1 Trust SERIES 20191 CLASS A12 4.000% 07/25/49		09/01/2021	Paydown		1,704,621	1,704,621	1,794,479	1,785,307		(80,686)		(80,686)		1,704,621				44,081	07/25/2049	1.D FM
69374K-AM-0	Psmc 2018-1 Trust SERIES 20184 CLASS A12 4.000% 11/25/48		07/01/2021	Paydown		136,072	136,072	131,602	131,835		4,237		4,237		136,072				3,175	11/25/2048	1.D FM
69374X-AM-2	PSMC 2019-2 Trust SERIES 20192 CLASS A12 3.500% 10/25/49		09/01/2021	Paydown		4,340,491	4,340,491	4,507,499	4,492,721		(152,230)		(152,230)		4,340,491				100,655	10/25/2049	1.D FM
69375B-AM-9	Psmc 2018-1 Trust SERIES 20193 CLASS A12 3.500% 11/25/49		09/01/2021	Paydown		584,657	584,657	597,818	596,840		(12,183)		(12,183)		584,657				13,927	11/25/2049	1.D FM
717081-EM-1	PFIZER INC BASIC 3.000% 09/15/21		09/15/2021	Maturity		2,000,000	2,000,000	1,994,460	1,998,659		1,341		1,341		2,000,000				60,000	09/15/2021	1.F FE
724060-AA-6	PIPELINE FUNDING CO PIPFND 7 1/2 01/15/30 7.500% 01/15/30		07/15/2021	Redemption 100.0000		82,500	82,500	92,142	88,126		(5,626)		(5,626)		82,500				6,188	01/15/2030	2.B FE
737415-AL-3	MID-AMERICA APARTMENTS MAA 3 3/8 12/01/22 3.375% 12/01/22		09/07/2021	Call 103.7078		5,185,391	5,000,000	4,998,600	4,999,719		98		98		4,999,817		183	183	314,766	12/01/2022	2.A FE
74162J-AB-3	PRIME MORTGAGE TRUST PRIME 2007-2 A2 6.000% 04/25/37		08/01/2021	Paydown			18,798	14,277	14,871		(14,177)	694	(14,871)						713	04/25/2037	1.D FM
74166N-AA-2	ADT CORP ADT 4 7/8 07/15/32 4.875% 07/15/32		07/30/2021	STIFEL NICOLAUS		26,017,500	25,000,000	25,000,000	25,000,000						25,000,000		1,017,500	1,017,500	1,266,688	07/15/2032	3.C FE
74922G-AF-1	RESIDENTIAL ACCREDIT LOANS INC RALI 2006-QS14 A6 6.500% 11/25/36		09/01/2021	Paydown		75,176	97,836	70,309	52,715		22,461		22,461		75,176				4,186	11/25/2036	1.D FM
74922G-AM-6	RESIDENTIAL ACCREDIT LOANS INC RALI 2006-QS14 A12 6.250% 11/25/36		09/01/2021	Paydown		108,506	141,214	99,424	74,092		34,414		34,414		108,506				5,809	11/25/2036	1.D FM
74924D-AA-7	RESIDENTIAL ACCREDIT LOANS INC RALI 2007-QS10 A1 6.500% 09/25/37		09/01/2021	Paydown		504,837	526,607	370,816	275,810		229,028		229,028		504,837				22,872	09/25/2037	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
74925G-AA-9	RESIDENTIAL ACCREDIT LOANS INC RALI 2007-QS11 A1 7.000% 10/25/37		08/01/2021	Paydown		50,847	89,703	64,716	64,942		(14,095)		(14,095)		50,847				3,896	10/25/2037	1.D FM
74927X-AE-2	RBSGC MORTGAGE PASS THROUGH CE RBSGC MTGE PASS THROUGH 6.000% 01/25/37		09/01/2021	Paydown		116,094	115,184	99,562	92,698		23,396		23,396		116,094				4,556	01/25/2037	1.D FM
74928R-AC-8	RBSSP RESECURITIZATION TRUST R 2009-10 2A1 144A 41.970% 01/26/37		09/01/2021	Paydown		118,375	118,375	133,764	142,768		(24,393)		(24,393)		118,375				22,448	01/26/2037	1.D FM
74928U-BT-3	RBSSP RESECURITIZATION TRUST R RBSSP RESECURITIZATION TRST 2.042% 10/26/35		09/27/2021	Paydown		1,296,134	1,296,134	1,106,434	1,173,982		122,152		122,152		1,296,134				21,600	10/26/2035	1.D FM
74928X-BB-6	RBSSP RESECURITIZATION TRUST R RBSSP RESECURITIZATION TRUST 2.554% 01/26/36		09/27/2021	Paydown		839,973	810,574	691,141	697,570		142,403		142,403		839,973				14,208	01/26/2036	1.D FM
74929X-BZ-2	RBSSP RESECURITIZATION TRUST R RBSSP RESECURITIZATION TRST 6.500% 07/26/36		09/01/2021	Paydown			6,115	4,537	4,085		(4,085)		(4,085)						267	07/26/2036	2.B FM
74929X-BZ-2	RBSSP RESECURITIZATION TRUST R RBSSP RESECURITIZATION TRST 6.500% 07/26/36		07/01/2021	Paydown		44,795	47,848	35,497	31,961		12,834		12,834		44,795				1,814	07/26/2036	3.B FM
749580-AG-1	RESIDENTIAL FUNDING MTG SEC I RFMSI 2007-S5 A7 6.000% 05/25/37		09/01/2021	Paydown		172,949	167,072	146,220	137,379		35,569		35,569		172,949				8,174	05/25/2037	1.D FM
749583-AE-0	RESIDENTIAL FUNDING MTG SEC I RFMSI 2007-S2 A5 6.000% 02/25/37		09/01/2021	Paydown		46,035	55,069	48,959	48,186		(2,152)		(2,152)		46,035				2,226	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		09/10/2021	Redemption 100.0000		17,583	17,583	17,583	17,583						17,583				439	02/10/2049	2.A
75114H-AD-9	RESIDENTIAL ACCREDIT LOANS INC RESIDENTIAL ACCREDIT LOANS INC 0.276% 05/25/46		09/27/2021	Paydown		73,780	73,544	64,121	62,452		11,328		11,328		73,780				237	05/25/2046	1.D FM
75114T-AJ-0	RESIDENTIAL ACCREDIT LOANS INC RESIDENTIAL ACCREDIT LNS INC 6.000% 05/25/36		09/01/2021	Paydown		69,744	68,787	57,437	59,498		10,246		10,246		69,744				2,886	05/25/2036	1.D FM
751151-AD-3	RESIDENTIAL ACCREDIT LOANS INC 2006-QS12 1A4 6.000% 09/25/36		09/01/2021	Paydown		32,213	32,729	19,187	15,378		16,835		16,835		32,213				1,195	09/25/2036	1.D FM
756109-AX-2	REALTY INCOME CORPORATION BASIC 3.250% 01/15/31		07/15/2021	DEFAULT ATHENE BROKER		1,106,061	1,000,000	1,116,070	1,111,587		(5,594)		(5,594)		1,105,993	68	68		32,500	01/15/2031	1.G FE
75974@-AA-0	RENEWABLE POWER GENERATION LLC RENEWABLE POWER GENERATION LLC 4.110% 03/31/35		09/30/2021	Redemption 100.0000		399,169	399,169	399,169	399,169						399,169				16,406	03/31/2035	2.B PL
76110H-T7-4	RESIDENTIAL ACCREDIT LOANS INC RESIDENTIAL ACCREDIT LOANS 3.099% 02/25/35		09/01/2021	Paydown		13,902	34,955	29,930	30,632		(16,730)		(16,730)		13,902				723	02/25/2035	1.D FM
761118-MC-9	RESIDENTIAL ACCREDIT LOANS INC RESIDENTIAL ACCREDIT LOANS 5.750% 11/25/35		09/01/2021	Paydown		80,021	90,069	78,867	80,230		(209)		(209)		80,021				3,439	11/25/2035	1.D FM
76111X-N8-2	RESIDENTIAL FUNDING MORTGAGE S RFMSI 2006-S3 A2 5.500% 03/25/36		09/01/2021	Paydown		165,440	167,413	131,363	126,335		39,105		39,105		165,440				5,720	03/25/2036	1.D FM
76111X-VG-5	RESIDENTIAL FUNDING MORTGAGE S 2005-SA2 2A2 2.895% 06/25/35		09/01/2021	Paydown		8,990	8,990	7,072	7,635		1,355		1,355		8,990				194	06/25/2035	1.D FM
761120-AE-4	RESIDENTIAL ASSET SEC TRUST RAST 2007-A2 1A5 6.000% 04/25/37		09/01/2021	Paydown		56,845	56,811	45,959	45,369		11,476		11,476		56,845				2,220	04/25/2037	1.D FM
761120-AH-7	RESIDENTIAL ASSET SEC TRUST RAST 2007-A2 1A8 6.000% 04/25/37		09/01/2021	Paydown		55,226	55,183	44,642	44,069		11,157		11,157		55,226				2,157	04/25/2037	1.D FM
76112H-AC-1	RESIDENTIAL ASSET SECURITIZATI 2006-A9CB A3 7.044% 09/25/36		09/25/2021	Paydown				43,166	13,827		(13,827)		(13,827)						14,007	09/25/2036	6. FE
76112H-AL-1	RESIDENTIAL ASSET SECURITIZATI 2006-A9CB A11 0.516% 09/25/36		09/25/2021	Paydown		82,360	89,118	30,733	24,448		57,912		57,912		82,360				403	09/25/2036	4.B FM
76112H-AL-1	RESIDENTIAL ASSET SECURITIZATI 2006-A9CB A11 0.516% 09/25/36		07/25/2021	Paydown		30,045	29,093	10,033	7,981		22,064		22,064		30,045				98	09/25/2036	5.B FM
76113N-AC-7	RESIDENTIAL ASSET SECURITIZATI RESIDENTIAL ASSET SEC 6.250% 07/25/36		09/01/2021	Paydown		65,737	62,905	59,603	59,685		6,052		6,052		65,737				2,962	07/25/2036	2.B FM
76114H-AM-7	RESIDENTIAL ASSET SECURITIZATI RESIDENTIAL ASSET SEC TRUST 6.000% 05/25/37		09/01/2021	Paydown		104,047	103,783	89,643	79,438		24,608		24,608		104,047				3,937	05/25/2037	1.D FM
78443C-CV-4	SLM STUDENT LOAN TRUST SLMA_06 SLM STUDENT LOAN TRUST 0.406% 12/15/39		09/15/2021	Paydown		364,934	364,934	264,577	265,904		99,031		99,031		364,934				1,285	12/15/2039	1.B FE

SCHEDULE D - PART 4

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
78512*-AA-5	S&E REPLACEMENT POWER S&E REPLACENMENT POWER LLC 4.120% 05/31/29		09/30/2021	Redemption 100.0000		309,923	309,923	309,923	309,923						309,923				8,533	05/31/2029	1.D PL
78662M-AB-2	SAGANAW RECEIVABLES LLC SAG_19 SERIES 20191A CLASS A 5.125% 12/01/23		09/01/2021	Paydown		248,296	248,296	248,296	248,296						248,296				8,500	12/01/2023	2.A PL
80306A-AA-8	SAPPHIRE AVIATION FINANCE I LI 4.250% 03/15/40		09/15/2021	Paydown		23,655	23,655	23,644	23,663		(8)		(8)		23,655				642	03/15/2040	2.B FE
81746F-AG-0	SEQUOIA MORTGAGE TRUST SERIES 20176 CLASS A7 3.500% 09/25/47		09/01/2021	Paydown		1,914,481	1,914,481	1,958,828	1,953,474		(38,993)		(38,993)		1,914,481				44,578	09/25/2047	1.D FM
81746V-AG-5	SEQUOIA MORTGAGE TRUST SERIES 20183 CLASS A7 3.500% 03/25/48		09/01/2021	Paydown		7,479,048	7,479,048	7,154,909	7,176,217		302,831		302,831		7,479,048				166,419	03/25/2048	1.D FM
81747A-AA-3	SEQUOIA MORTGAGE TRUST SERIES 20191 CLASS A1 4.000% 02/25/49		09/01/2021	Paydown		138,922	138,922	142,327	142,225		(3,303)		(3,303)		138,922				3,675	02/25/2049	1.D FM
81747G-AG-7	SEQUOIA MORTGAGE TRUST SERIES 20185 CLASS A7 3.500% 05/25/48		09/01/2021	Paydown		1,488,333	1,488,333	1,406,899	1,412,412		75,921		75,921		1,488,333				35,360	05/25/2048	1.D FM
81748A-AA-2	SEQUOIA MORTGAGE TRUST SERIES 20203 CLASS A1 3.000% 04/25/50		09/01/2021	Paydown		2,442,899	2,442,899	2,493,284	2,492,010		(49,110)		(49,110)		2,442,899				48,239	04/25/2050	1.D FM
81748K-AA-0	SEQUOIA MORTGAGE TRUST SERIES 20202 CLASS A1 3.500% 03/25/50		09/01/2021	Paydown		1,580,117	1,580,117	1,619,126	1,618,164		(38,047)		(38,047)		1,580,117				36,884	03/25/2050	1.D FM
82281E-AA-5	Shellpoint Co-Originator Trust SERIES 20161 CLASS 1A1 3.500% 11/25/46		09/01/2021	Paydown		235,476	235,476	229,037	229,481		5,995		5,995		235,476				5,347	11/25/2046	1.D FM
82652N-AC-2	SIERRA RECEIVABLES FUNDING CO SERIES 20193A CLASS C 3.000% 07/15/38		09/23/2021	Paydown		411,859	411,859	411,820	411,822		37		37		411,859				8,168	07/15/2038	2.B FE
82653G-AC-6	SIERRA RECEIVABLES FUNDING CO SERIES 20183A CLASS C 4.170% 03/20/26		09/20/2021	Paydown		108,611	108,611	108,609	108,608		3		3		108,611				3,016	03/20/2026	2.B FE
84055*-AE-8	SOUTH TEXAS ELECTRIC COOP INC SOUTH TEXAS ELEC COOP INC 4.160% 08/15/48		08/15/2021	Redemption 100.0000		33,333	33,333	33,333	33,333						33,333				1,387	08/15/2048	1.F
841215-AA-4	SOUTHAVEN CMBD CYCLE GEN SCCGLL 3.846 08/15/33 3.846% 08/15/33		08/15/2021	Redemption 100.0000		501,445	501,445	501,445	501,445						501,445				19,286	08/15/2033	1.C FE
85045@-AA-4	SPRINGFIELD CLINIC LLP 6.090% 12/21/26		09/21/2021	Redemption 100.0000		62,316	62,316	62,316	62,316						62,316				2,531	12/21/2026	2.B
85172M-AB-0	SPRINGLEAF FUNDING TRUST SLFT_ SPRINGFIELD FUNDING TRUST 3.800% 05/15/28		09/15/2021	Call 100.0000		4,500,000	4,500,000	4,536,914	4,509,470		(5,221)		(5,221)		4,504,249		(4,249)	(4,249)	128,250	05/15/2028	1.B FE
85236#-AA-1	SUNNOVA RAYS 1 SUNNOVA 4.95 3/16/2044 4.950% 03/16/44		09/22/2021	Redemption 100.0000		54,384	54,384	54,384	54,384						54,384				2,025	03/16/2044	1.G PL
863579-RT-7	STRUCTURED ADJUSTABLE RATE MOR STRUCTURED ADJ RATE MTGE 2.611% 05/25/35		09/01/2021	Paydown		15,912	20,264	18,645	18,351		(2,439)		(2,439)		15,912				386	05/25/2035	1.D FM
86361W-AA-9	STRUCTURED ASSET MORTGAGE INVE STRUCTURED ASSET MTGE INVEST 0.286% 10/25/36		09/27/2021	Paydown		182,107	182,107	150,238	135,783		46,324		46,324		182,107				396	10/25/2036	1.D FM
86364C-AF-9	STRUCTURED ADJUSTABLE RATE MOR SARM 2007-6 3A1 3.189% 07/25/37		09/01/2021	Paydown		153,423	153,470	112,664	95,020		58,403		58,403		153,423				3,035	07/25/2037	1.D FM
86789M-AQ-0	SUNTRUST ALTERNATIVE LOAN TRUS 2005-1F 2A5 5.750% 12/25/35		09/01/2021	Paydown		131,069	133,072	118,890	123,206		7,863		7,863		131,069				5,215	12/25/2035	3.B FM
87236Y-AF-5	TD AMERITRADE HOLDING CO AMTD 3.3 04/01/27 3.300% 04/01/27		09/24/2021	Tax Free Exchange		59,943,167	60,000,000	59,905,620	59,936,397		6,770		6,770		59,943,167				2,001,500	04/01/2027	1.F FE
87342R-AC-8	TACO BELL FUNDING BELL_16-1A BELL 2016-1A A23 4.970% 05/25/46		08/25/2021	Paydown		21,450	21,450	21,450	21,450						21,450				800	05/25/2046	2.B FE
878048-AD-9	TBW MRTG BK PASS THRU CERT TBW 2006-2 1A4 6.000% 07/25/36		09/01/2021	Paydown			1													07/25/2036	1.D FM
88031V-AA-7	TENASKA GATEWAY PARTNERS LTD BASIC 6.052% 12/30/23		09/30/2021	Redemption 100.0000		115,920	115,920	122,296	121,031		(5,111)		(5,111)		115,920				5,262	12/30/2023	2.B FE
88606W-AA-0	THUNDERBOLT AIRCRAFT LEASE LTD THUNDERBOLT AIRCRAFT LEASE LTD 4.212% 05/17/32		09/15/2021	Paydown		17,984	17,984	17,983	18,005		(21)		(21)		17,984				526	05/17/2032	1.G FE
898813-AK-6	TUCSON ELECTRIC POWER CO FTSCN 5.15 11/15/21 5.150% 11/15/21		08/20/2021	Call 100.0000		31,000,000	31,000,000	32,930,940	31,152,544		(153,675)		(153,675)		30,998,869		1,131	1,131	1,219,549	11/15/2021	1.G FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
90349D-AJ-1	UBS-BARCLAYS COMMERCIAL MTG TR UBSBB 2012-C3 XA 1.979% 08/10/49		09/01/2021	Paydown				81,814	13,582		(13,582)		(13,582)						7,382	08/10/2049	1.A FE
909318-AA-5	UNITED AIRLINES 2018-1 AA PTT BASIC 3.500% 03/01/30		09/01/2021	Redemption 100.0000		99,130	99,130	99,130	99,130						99,130				3,470	03/01/2030	1.E FE
90931C-AA-6	UNITED AIRLINES 2019-1 CLASS A BASIC 4.150% 08/25/31		08/25/2021	Redemption 100.0000		23,125	23,125	25,280	25,136		(2,011)		(2,011)		23,125				960	08/25/2031	1.E FE
90931E-AA-2	UNITED AIR 2019-1 A PTT UAL 4.55 08/25/31 4.550% 08/25/31		08/25/2021	Redemption 100.0000		69,210	69,210	69,210	69,210						69,210				3,149	08/25/2031	2.B FE
90931G-AA-7	UNITED AIRLINES 2020-1 CLASS A BASIC 5.875% 10/15/27		07/15/2021	Redemption 100.0000		120,875	120,875	120,875	120,875						120,875				5,070	10/15/2027	1.G FE
90931V-AA-4	UNITED AIR 2018-1 A PTT UAL 3.7 03/01/30 3.700% 03/01/30		09/01/2021	Redemption 100.0000		371,739	371,739	371,739	371,739						371,739				13,754	03/01/2030	2.B FE
90983V-AA-1	MCGUIRE AIR FORCE BASE/FORT DI MCGAFB 5.611 09/15/51 5.611% 09/15/51		09/15/2021	Redemption 100.0000		229,269	229,269	217,485	219,200		10,069		10,069		229,269				12,381	09/15/2051	2.B FE
91679R-AA-7	UPSTART PASS-THROUGH TRUST UPS SERIES 2020ST3 CLASS A 3.350% 04/20/28		09/20/2021	Paydown		74,207	74,207	74,207	74,207						74,207				1,648	04/20/2028	2.C FE
91927#-AA-3	VALLEY 2016 LEASE-BACKED PT TR VALLEY HEALTH 4.000% 01/15/43		09/15/2021	Redemption 100.0000		31,660	31,660	31,660	31,660						31,660				812	01/15/2043	1.C
92211M-AE-3	VANTAGE DATA CENTERS ISSUER, L SERIES 20182A CLASS A2 4.196% 11/16/43		09/15/2021	Paydown		26,875	26,875	26,875	26,875						26,875				752	11/16/2043	1.G FE
92212K-AA-4	Vantage Data Centers LLC SERIES 20191A CLASS A2 3.160% 07/15/44		09/15/2021	Paydown		8,750	8,750	8,750	8,750						8,750				186	07/15/2044	1.G FE
92783#-AA-4	VIRGINIA INTERNATIONAL GATEWAY 3.930% 06/30/30		09/30/2021	Redemption 100.0000		37,764	37,764	37,764	37,764						37,764				1,113	06/30/2030	1.G PL
929227-2G-0	WASHINGTON MUTUAL PASS THRU CE WAMU 2003-S5 1A4 5.500% 06/25/33		09/01/2021	Paydown		8,383	8,383	7,010	7,461		922		922		8,383				280	06/25/2033	1.D FM
92922F-4D-7	WAMU MORTGAGE PASS-THROUGH CER 2005-AR14 1A4 2.875% 12/25/35		09/01/2021	Paydown		12,966	12,966	11,896	12,563		403		403		12,966				245	12/25/2035	1.D FM
92922F-TJ-7	WAMU MORTGAGE PASS-THROUGH CER 0.965% 06/25/44		09/25/2021	Paydown		37,549	37,549	34,827	35,517		2,032		2,032		37,549				261	06/25/2044	1.D FM
92930R-AF-9	WF-RBS COMMERCIAL MTG TRUST WFRBS 2012-C9 XA 2.017% 11/15/45		09/01/2021	Paydown				176,406	30,514		(30,514)		(30,514)						15,121	11/15/2045	1.A FE
92936Y-AK-7	WF-RBS COMMERCIAL MTG TRUST WFRBS 2012-C8 XA 1.935% 08/15/45		09/01/2021	Paydown				165,190	25,414		(25,414)		(25,414)						17,079	08/15/2045	1.A FE
92938C-AG-2	WF-RBS COMM MORTGAGE TRUST WFRBS 2013-C15 XA 0.548% 08/15/46		09/01/2021	Paydown				95,458	20,235		(20,235)		(20,235)						7,256	08/15/2046	1.A FE
92976G-AG-6	WELLS FARGO BANK NA BASIC 5.850% 02/01/37		09/13/2021	DEFAULT ATHENE BROKER		3,459,090	2,515,000	3,458,954			(4,080)		(4,080)		3,454,874		4,216	4,216	17,165	02/01/2037	2.A FE
933634-AJ-6	WAMU MORTGAGE PASS-THROUGH CER 2007-HY3 4A1 2.819% 03/25/37		09/01/2021	Paydown		16,440	16,564	12,906	14,071		2,369		2,369		16,440				326	03/25/2037	1.D FM
933635-AA-2	WAMU MORTGAGE PASS-THROUGH CER 2007-OA2 1A 0.799% 03/25/47		09/01/2021	Paydown		37,372	37,274	17,958	20,006		17,366		17,366		37,372				261	03/25/2047	1.D FM
93363C-AB-5	WAMU MORTGAGE PASS-THROUGH CER WAMU 2006-AR7 2A 1.079% 07/25/46		09/01/2021	Paydown		35,098	34,139	28,719	30,037		5,061		5,061		35,098				305	07/25/2046	1.D FM
939336-T2-9	WASHINGTON MUTUAL MSC MORT WAMMS 2004-RA3 2A 5.946% 08/25/38		09/01/2021	Paydown		18,451	18,451	17,263	17,560		891		891		18,451				726	08/25/2038	1.D FM
93934F-BC-5	WASHINGTON MUTUAL MORTGAGE PAS WMALT 2005-7 1A1 5.500% 09/25/35		09/01/2021	Paydown		84,098	60,050	54,339	51,917		32,182		32,182		84,098				4,073	09/25/2035	1.D FM
93934F-JQ-6	WASHINGTON MUTUAL MORTGAGE PAS WASHINGTON MUTUAL MTGE PASS TH 0.586% 02/25/36		09/25/2021	Paydown		28,072	34,839	29,940	29,871		(1,800)		(1,800)		28,072				139	02/25/2036	1.D FM
93934F-MN-9	WASHINGTON MUTUAL MORTGAGE PAS WASHINGTON MUTUAL MTGE PASS TH 1.039% 04/25/46		09/01/2021	Paydown		70,537	67,340	56,903	57,111		13,426		13,426		70,537				610	04/25/2046	1.D FM
93935L-AB-4	WMALT MORTGAGE PASS-THROUGH CE WASHINGTON MUTUAL MORTGAGE 0.949% 10/25/46		09/01/2021	Paydown		119,241	112,100	97,808	98,843		20,398		20,398		119,241				956	10/25/2046	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
939653-AM-3	WASHINGTON REIT WRE 3.95 10/15/22 3.950% 10/15/22		08/26/2021	Call 103.9630		17,673,710	17,000,000	16,949,160	16,989,329		3,944		3,944		16,993,273		6,727	6,727	1,253,811	10/15/2022	2.B FE
94684@-AA-2	WD 2005 SPE, LLC WELLS DAIRY 2005 6.42 1/18/27 6.420% 01/18/27		09/30/2021	Redemption 100.0000		156,623	156,623	156,623	156,623						156,623				6,705	01/18/2027	4.A
949831-AA-9	Wells Fargo Mortgage Backed Se SERIES 20193 CLASS A1 3.500% 07/25/49		09/01/2021	Paydown		1,386,724	1,386,724	1,406,225	1,405,651		(18,926)		(18,926)		1,386,724				33,672	07/25/2049	1.D FM
949831-AF-8	Wells Fargo Mortgage Backed Se SERIES 20193 CLASS A6 3.000% 07/25/49		09/01/2021	Paydown		1,273,059	1,273,059	1,266,644	1,267,032		6,026		6,026		1,273,059				26,470	07/25/2049	1.D FM
94985J-BQ-2	WELLS FARGO MTG BK SEC WFMBS 2007-7 A39 6.000% 06/25/37		09/01/2021	Paydown		38,250	40,416	35,868	38,628		(378)		(378)		38,250				1,819	06/25/2037	1.D FM
94985J-BQ-2	WELLS FARGO MTG BK SEC WFMBS 2007-7 A39 6.000% 06/25/37		08/01/2021	Paydown		140,920	143,599	127,438	137,246		3,673		3,673		140,920				5,174	06/25/2037	2.B FM
94987F-AJ-5	WELLS FARGO MORTGAGE LOAN TRUS WELLS FARGO MTGE LOAN TRUST 2.566% 08/27/35		08/01/2021	Paydown		54,674	54,674	54,270	54,368		307		307		54,674				1,058	08/27/2035	1.D FM
95001R-AY-5	WELLS FARGO COMMERCIAL MORTGAG SERIES 2018C48 CLASS XA 1.112% 01/15/52		09/01/2021	Paydown			7,741	7,582	7,582		(7,582)		(7,582)						819	01/15/2052	1.A FE
95001T-AA-3	Wells Fargo Mortgage Backed Se SERIES 20191 CLASS A1 4.000% 11/25/48		09/01/2021	Paydown		287,971	287,678	294,612	294,402		(6,431)		(6,431)		287,971				7,169	11/25/2048	1.D FM
95002F-AE-4	Wells Fargo Mortgage Backed Se SERIES 20194 CLASS A5 3.500% 09/25/49		09/01/2021	Paydown		299,928	299,928	307,592	306,864		(6,936)		(6,936)		299,928				7,856	09/25/2049	1.D FM
95002M-AY-5	WELLS FARGO COMMERCIAL MORTGAG SERIES 2019C52 CLASS XA 1.741% 08/15/52		09/01/2021	Paydown			1,267,847	154,471	195,163		(195,163)		(195,163)						15,904	08/15/2052	1.A FE
95058X-AE-8	WENDYS FUNDING LLC WEN_15-1A WENDYS FUNDING LLC 3.884% 03/15/48		09/15/2021	Paydown		2,500	2,500	2,500	2,500						2,500				73	03/15/2048	2.B FE
95058X-AH-1	WENDYS FUNDING LLC WEN_15-1A SERIES 20191A CLASS A2II 4.080% 06/15/49		09/16/2021	Paydown		18,750	18,750	18,750	18,750						18,750				574	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		07/15/2021	Redemption 100.0000		28,951	28,951	28,951	28,951						28,951				691	09/15/2044	1.C
96928*-FV-4	Corium, LLC CTL Corium LLC CTL 4.09 09/15/2044 4.090% 09/15/44		09/15/2021	Redemption 100.0000		58,197	58,197	58,197	58,197						58,197				1,686	09/15/2044	1.E
97651L-AC-5	Winwater Mortgage Loan Trust SERIES 20154 CLASS A3 3.500% 06/20/45		09/01/2021	Paydown		661,680	661,680	644,926	646,186		15,495		15,495		661,680				15,374	06/20/2045	1.D FM
97654D-AG-1	Winwater Mortgage Loan Trust SERIES 20155 CLASS A7 3.500% 08/20/45		09/01/2021	Paydown		3,691,888	3,691,888	3,547,962	3,559,010		132,878		132,878		3,691,888				85,332	08/20/2045	1.D FM
BCC2CS-Q4-5	PROP LIMITED ELIX AVIATION 5.300% 03/15/42		09/01/2021	Paydown		60,801	60,801	60,897	60,599		202		202		60,801				2,005	03/15/2042	2.B Z
BCC2EW-AX-7	HARBOUR AIRCRAFT INVESTMENTS L HARBOUR AIRCRAFT INV LTD 4.000% 11/15/37		08/15/2021	Paydown		21,125	21,125	21,629	21,408		(283)		(283)		21,125				486	11/15/2037	3.C Z
C9716#-AK-5	WASTE CONNECTIONS, INC. WASTE CONNECTIONS 3.490% 04/20/27		09/20/2021	Call 100.0000		6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				853,004	04/20/2027	2.A
009090-AA-9	AIR CANADA 2015-1A PTT ACACN 3.6 03/15/27 3.600% 03/15/27	A	09/15/2021	Redemption 100.0000		241,245	241,245	241,245	241,245						241,245				8,685	03/15/2027	1.F FE
15135U-AJ-8	CENOVUS ENERGY INC CENOVUS ENERGY INC 3.800% 09/15/23	A	09/24/2021	Call 105.4860		1,054,860	1,000,000	995,710	998,192		470		470		998,661		1,339	1,339	93,810	09/15/2023	2.C FE
683715-AC-0	OPEN TEXT CORP BASIC 3.875% 02/15/28	A	08/13/2021	DEFAULT ATHENE BROKER		1,029,666	1,000,000	1,028,125	1,026,874		(2,120)		(2,120)		1,024,754		4,912	4,912	38,535	02/15/2028	3.B FE
867224-AA-5	SUNCOR ENERGY INC SUCN 3.6 12/01/24 3.600% 12/01/24	A	09/28/2021	Call 108.3813		13,970,355	12,890,000	12,888,695	12,886,920		115		115		12,887,036		2,964	2,964	1,463,188	12/01/2024	2.A FE
98462Y-AB-6	YAMANA GOLD INC YRICN 4.95 07/15/24 4.950% 07/15/24	A	09/07/2021	Call 111.6980		11,169,800	10,000,000	9,996,753	9,997,863		407		407		9,998,270		1,730	1,730	1,733,550	07/15/2024	2.C FE
98462Y-B#-6	YAMANA GOLD INC SERIES C SENIOR NOTES 4.760% 03/23/22	A	09/08/2021	Call 100.2690		3,534,384	3,524,903	3,524,903	3,524,903						3,524,903				205,802	03/23/2022	2.C
98462Y-C#-5	YAMANA GOLD INC SERIES B SENIOR NOTES 4.780% 06/10/23	A	09/08/2021	Call 101.5085		1,281,361	1,262,319	1,262,319	1,262,319						1,262,319				153,013	06/10/2023	2.C

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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
001626-BC-3	ALM LOAN FUNDING ALM_16-19A SERIES 201619A CLASS A2RB 1.676% 04/16/29	D	09/21/2021	Call 100.0000		1,000,000	1,000,000	999,000	999,092		77		77		999,168		832	832	16,593	04/16/2029	1.C FE
001626-BE-9	ALM LOAN FUNDING ALM_16-19A SERIES 201619A CLASS BR2 2.126% 04/16/29	D	09/21/2021	Call 100.0000		3,100,000	3,100,000	3,100,000	3,100,000						3,100,000				64,653	04/16/2029	1.F FE
001626-BG-4	ALM LOAN FUNDING ALM_16-19A SERIES 201619A CLASS CR2 3.126% 04/16/29	D	09/21/2021	Call 100.0000		2,400,000	2,400,000	2,400,000	2,400,000						2,400,000				52,934	04/16/2029	2.C FE
00164B-BJ-5	ALM LOAN FUNDING ALM_13-7R2A SERIES 20137R2A CLASS BR2 2.326% 10/15/27	D	08/19/2021	Call 100.0000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				20,618	10/15/2027	1.F FE
00164B-BL-0	ALM LOAN FUNDING ALM_13-7R2A SERIES 20137R2A CLASS CR2 3.126% 10/15/27	D	08/19/2021	Call 100.0000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				27,462	10/15/2027	2.C FE
00165K-AN-6	ALM LOAN FUNDING ALM_13-7R2A SERIES 201618A CLASS BR 2.376% 01/15/28	D	08/12/2021	Call 100.0000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				20,584	01/15/2028	1.F FE
00165K-AQ-9	ALM LOAN FUNDING ALM_13-7R2A SERIES 201618A CLASS CR 3.126% 01/15/28	D	08/12/2021	Call 100.0000		2,750,000	2,750,000	2,702,750	2,707,797		4,821		4,821		2,712,618		37,382	37,382	73,850	01/15/2028	2.C FE
00901A-AE-7	AIMCO AIMCO_15-AA AIMCO 2019-10A C 2.588% 07/22/32	D	08/16/2021	Call 100.0000		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				43,897	07/22/2032	1.F FE
00901A-AG-2	AIMCO AIMCO_15-AA AIMCO 2019-10A D 3.688% 07/22/32	D	08/16/2021	Call 100.0000		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				62,108	07/22/2032	2.C FE
033296-AJ-3	ANCHORAGE CREDIT FUNDING LTD A SERIES 20151A CLASS BRV 4.650% 07/28/37	D	07/29/2021	Call 100.0000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				46,500	07/28/2037	1.D FE
05683H-AJ-4	BAIN CAPITAL CREDIT CLO LTD BCC 2017-2A DR 3.675% 07/25/30	D	07/22/2021	Call 100.0000		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				223,527	07/25/2030	2.C FE
09202N-AU-0	BLACK DIAMOND CLO LTD BLACK 2014-1A CR 3.734% 10/17/26	D	07/19/2021	Call 100.0000		13,000,000	13,000,000	13,000,000	13,000,000						13,000,000				251,094	10/17/2026	1.A FE
11042A-AA-2	BRITISH AIRWAYS PLC IAGLN 4 5/8 06/20/24 4.625% 06/20/24	D	09/20/2021	Redemption 100.0000		1,089,361	1,089,361	1,089,361	1,089,361						1,089,361				37,787	06/20/2024	1.F FE
114521-AN-7	BROOKSIDE MILL CLO LTD BSMC_13 BROOKSIDE MILL CLO LTD 1.934% 01/17/28	D	08/13/2021	DEFAULT ATHENE BROKER		986,608	1,000,000	1,000,000	1,000,000						1,000,000		(13,392)	(13,392)	16,588	01/17/2028	1.D FE
15032E-AJ-8	CEDAR FUNDING LTD CEDF 2017-8A D 3.384% 10/17/30	D	09/02/2021	Call 100.0000		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				39,361	10/17/2030	2.C FE
15672A-AA-0	CERBERUS LOAN FUNDING XVIII LP SERIES 20171A CLASS A 1.876% 04/15/27	D	07/15/2021	Call 100.0000		33,104	33,104	31,747	32,002		505		505		32,506		597	597	495	04/15/2027	1.A FE
17181T-AE-1	CIFC FUNDING LTD CIFC_18-4A CIFC 2018-4A B 2.234% 10/17/31	D	08/13/2021	DEFAULT ATHENE BROKER		1,255,626	1,250,000	1,218,340	1,220,743		4,303		4,303		1,225,046		30,580	30,580	23,839	10/17/2031	1.F FE
22615M-AU-6	Crestline Denali CLO XIV, LTD DEN14 2016-1A DR 3.488% 10/23/31	D	07/01/2021	BARCLAYS CAPITAL GROUP															126,101	10/23/2031	3.A FE
26243E-AC-5	DRYDEN SENIOR LOAN FUND DRSLF_ SERIES 201753A CLASS C 1.826% 01/15/31	D	08/13/2021	DEFAULT ATHENE BROKER		3,947,032	4,000,000	3,814,916	3,835,173		15,973		15,973		3,851,146		95,886	95,886	64,143	01/15/2031	1.F FE
44928X-AS-3	ICG US CLO ICG_14-1A ICG US CLO LTD 3.284% 01/20/30	D	09/14/2021	Call 100.0000		1,400,000	1,400,000	1,400,000	1,400,000						1,400,000				42,824	01/20/2030	2.C FE
45082#-AA-0	IBERIA AIRLINES IBERIA AIRLINES 3.87 5/20/33 3.870% 05/20/33	D	09/20/2021	Redemption 100.0000		108,406	108,406	108,406	108,406						108,406				3,146	05/20/2033	1.F PL
50189P-AJ-1	LCM LIMITED PARTNERSHIP LCM 25A D 3.584% 07/20/30	D	07/01/2021	BANK OF AMERICA															139,198	07/20/2030	3.A FE
50201M-AJ-2	LCM LTD PARTNERSHIP LCM 29A C 2.726% 04/15/31	D	07/16/2021	Call 100.0000		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				171,117	04/15/2031	1.F FE
50201M-AL-7	LCM LTD PARTNERSHIP LCM 29A D 3.976% 04/15/31	D	07/16/2021	Call 100.0000		5,500,000	5,500,000	5,500,000	5,500,000						5,500,000				169,778	04/15/2031	2.C FE
53566T-AA-9	LINE ONE PERU METRO EXPA BASIC 4.737% 01/10/33	D	07/10/2021	Redemption 100.0000		342,580	342,580	342,580	342,580						342,580				12,171	01/10/2033	2.B FE
53566T-AB-7	LINE ONE PERU METRO EXPA BASIC 4.737% 04/10/33	D	07/10/2021	Redemption 100.0000		255,950	255,950	255,950	255,950						255,950				9,093	04/10/2033	2.B FE
55283L-AA-3	MAPS LTD MAPSL_19-1A SERIES 20191A CLASS A 4.458% 03/15/44	D	09/15/2021	Paydown		94	94	74	75		19		19		94				3	03/15/2044	1.F

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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
55818X-AJ-2	MADISON PARK FUNDING LTD MDPK_ SERIES 201516A CLASS C 3.834% 04/20/26	D	07/09/2021	Call 100.0000		1,000,000	1,000,000	977,500	974,393		3,954		3,954		978,347		21,653	21,653	28,463	04/20/2026	2.B FE
55818X-BA-0	MADISON PARK FUNDING LTD MDPK_ MDPK 2015-16A BR 2.784% 04/20/26	D	07/09/2021	Call 100.0000		9,000,000	9,000,000	9,000,000	9,000,000						9,000,000				187,403	04/20/2026	1.F FE
56576Q-AU-2	MARATHON CLO LTD MCLO_17-9A MCLO 2013-5A CR 2.881% 11/21/27	D	08/01/2021	Brean Capital LLC															210,620	11/21/2027	4.A FE
56577P-AJ-8	MARATHON CLO LTD MCLO_17-9A MARATHON CLO LTD 3.176% 04/15/29	D	09/23/2021	DEFAULT ATHENE BROKER		2,242,000	2,360,000	2,224,220	2,326,617		4,516		4,516		2,331,133		(89,133)	(89,133)	73,726	04/15/2029	3.A FE
56844Y-AE-7	MARINER CLO LLC MARNR_18-5A MARINER CLO LLC 1.925% 04/25/31	D	08/13/2021	DEFAULT ATHENE BROKER		988,813	1,000,000	1,000,000	1,000,000						1,000,000		(11,187)	(11,187)	16,204	04/25/2031	1.F FE
62944B-AX-2	BK NEDERLANDSE GEMEENTEN BNG 3 3/4 09/30/39 3.750% 09/30/39	D	09/30/2021	Call 100.0000		50,000,000	50,000,000	50,000,000	50,000,000						50,000,000				1,875,000	09/30/2039	1.A FE
65357L-AE-5	Niagara Park CLO, Ltd. NIAPK 2019-1A C 2.534% 07/17/32	D	07/19/2021	Call 100.0000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				19,795	07/17/2032	1.F FE
65357L-AG-0	Niagara Park CLO, Ltd. NIAPK 2019-1A D 3.684% 07/17/32	D	07/19/2021	Call 100.0000		5,500,000	5,500,000	5,500,000	5,500,000						5,500,000				156,835	07/17/2032	2.C FE
67112R-AL-8	OAK HILL CREDIT PARTNERS OAKC 2019-3A C 2.584% 07/20/32	D	07/02/2021	Call 100.0000		4,750,000	4,750,000	4,750,000	4,750,000						4,750,000				89,556	07/20/2032	1.F FE
67112R-AN-4	OAK HILL CREDIT PARTNERS OAKC 2019-3A D 3.684% 07/20/32	D	07/02/2021	Call 100.0000		5,250,000	5,250,000	5,250,000	5,250,000						5,250,000				139,890	07/20/2032	2.C FE
69701K-AG-7	PALMER SQUARE LOAN FUNDING LTD SERIES 20203A CLASS C 4.064% 07/20/28	D	07/20/2021	Call 100.0000		1,820,000	1,820,000	1,729,000	1,736,203		7,236		7,236		1,743,440		76,560	76,560	57,139	07/20/2028	1.F FE
69915Y-AE-4	PARALLEL LTD PARL_18-1A PARALLEL LTD 1.884% 04/20/31	D	08/13/2021	DEFAULT ATHENE BROKER		1,480,481	1,500,000	1,500,000	1,500,000						1,500,000		(19,520)	(19,520)	24,179	04/20/2031	1.F FE
69915Y-AG-9	PARALLEL LTD PARL_18-1A PARALLEL LTD 2.934% 04/20/31	D	09/23/2021	DEFAULT ATHENE BROKER		940,000	1,000,000	1,000,000	1,000,000						1,000,000		(60,000)	(60,000)	28,450	04/20/2031	3.A FE
74042H-AA-5	PREFERRED TERM SECS XIX BASIC 0.129% 12/22/35	D	09/22/2021	Redemption 100.0000		4,742	4,742	4,277			465		465		4,742				12	12/22/2035	1.C FE
75405U-AA-4	RAS LAFFAN LNG 3 RASGAS 5.838 09/30/27 5.838% 09/30/27	D	09/30/2021	Redemption 100.0000		131,700	131,700	112,933	124,782		6,918		6,918		131,700				7,689	09/30/2027	1.E FE
78081B-AE-3	ROYALTY PHARMA PLC RPRX 3.3 09/02/40 3.300% 09/02/40	D	08/05/2021	Tax Free Exchange		51,316,598	52,000,000	51,308,300			8,298		8,298		51,316,598				729,300	09/02/2040	2.C FE
87166R-AG-2	SYMPHONY CLO LTD SYMP 2019-21A C 2.676% 07/15/32	D	07/15/2021	Call 100.0000		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				84,042	07/15/2032	1.F FE
87166R-AJ-6	SYMPHONY CLO LTD SYMP 2019-21A D 3.776% 07/15/32	D	07/15/2021	Call 100.0000		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				117,409	07/15/2032	2.C FE
87248T-AN-5	TICP CLO LTD TICP_17-7A SERIES 20177A CLASS BR 1.826% 04/15/33	D	08/13/2021	DEFAULT ATHENE BROKER		1,002,144	1,000,000	983,200	981,502		5,820		5,820		987,322		14,822	14,822	16,036	04/15/2033	1.C FE
87938W-AR-4	TELEFONICA EMISIONES SAU TELEFO 4.57 04/27/23 4.570% 04/27/23	D	08/02/2021	Call 106.8010		3,204,030	3,000,000	3,139,830	3,040,803		(9,958)		(9,958)		3,030,845		(30,845)	(30,845)	308,759	04/27/2023	2.C FE
89675*-AP-2	TRITON CONTAINER INTL LIMITED SERIES 2010 A-2 6.600% 04/30/22	D	08/30/2021	Call 100.0000		700,000	700,000	700,000	700,000						700,000				66,650	04/30/2022	2.C FE
89675*-AR-8	TRITON CONTAINER INTL LIMITED SERIES 2010-A-4 6.650% 04/30/22	D	08/30/2021	Call 100.0000		300,000	300,000	300,000	300,000						300,000				28,789	04/30/2022	2.C FE
902674-YH-7	UBS AG LONDON BASIC 1.250% 06/01/26	D	08/13/2021	DEFAULT ATHENE BROKER		5,001,732	5,000,000	4,980,700			749		749		4,981,449		20,283	20,283	12,500	06/01/2026	1.D FE
92558N-AE-2	VIBRANT CLO LTD VIBR 2019-11A B 2.734% 07/20/32	D	09/30/2021	Call 100.0000		5,250,000	5,250,000	5,250,000	5,250,000						5,250,000				140,590	07/20/2032	1.F FE
92841#-AA-4	VISTA JET MALTA FINANCE PLC VISTA JET MALTA FINANCE PLC 4.500% 07/15/27	D	07/15/2021	Redemption 100.0000		1,137,415	1,137,415	1,137,415	1,137,415						1,137,415				67,107	07/15/2027	1.G PL
949496-BG-7	WELLFLEET CLO LTD WELF_15-1A SERIES 20151A CLASS DR3 3.884% 07/20/29	D	09/02/2021	Call 100.0000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				34,777	07/20/2029	2.C FE
97988U-AE-5	WOODMONT TRUST WDMNT_19-6A SERIES 20196A CLASS A2 2.126% 07/15/31	D	07/15/2021	Paydown		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				33,679	07/15/2031	1.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
97988U-AG-0	WOODMONT TRUST WDMNT_19-6A SERIES 20196A CLASS B 2.526% 07/15/31	D	07/15/2021	Paydown		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				99,365	07/15/2031	1.C FE
97988U-AJ-4	WOODMONT TRUST WDMNT_19-6A SERIES 20196A CLASS C 3.526% 07/15/31	D	07/15/2021	Paydown		3,500,000	3,500,000	3,500,000	3,500,000						3,500,000				96,097	07/15/2031	1.F FE
97988U-AL-9	WOODMONT TRUST WDMNT_19-6A SERIES 20196A CLASS D 4.526% 07/15/31	D	07/15/2021	Paydown		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				105,119	07/15/2031	2.C FE
98887T-AE-8	ZAIS CLO 6 LTD ZAIS6_17-1A ZAIS CLO 6 LTD 4.006% 07/15/29	D	07/12/2021	DEFAULT ATHENE BROKER		2,327,975	2,470,000	2,409,676	2,485,587		21,108		21,108		2,506,695		(178,720)	(178,720)	76,529	07/15/2029	2.C FE
G3469#-AC-1	FIRSTGROUP PLC FIRST GROUP PLC 4.290% 03/27/28	D	08/11/2021	Call 117.4721		29,368,034	25,000,000	25,000,000	25,000,000						25,000,000				5,303,492	03/27/2028	2.C
G5814#-AA-2	MARI BOYLE LTD MARI BOYLE LTD 5.580% 06/30/31	D	09/30/2021	Redemption 100.0000		114,374	114,374	114,374	114,374						114,374				4,787	06/30/2031	3.A PL
G5814#-AB-0	MARI BOYLE LTD MARI JONE LTD 5.580% 06/30/31	D	09/30/2021	Redemption 100.0000		114,374	114,374	114,374	114,374						114,374				4,787	06/30/2031	3.A PL
G6363#-AN-7	NAC AVIATION 29 DAC NORDIC AVIATION CAPITAL 5.620% 06/29/25	D	09/29/2021	DEFAULT ATHENE BROKER		4,110,906	5,000,000	3,987,173							3,987,173		123,734	123,734	177,622	06/29/2025	6. PL
G8967#-AM-5	TRITON CONTAINER INTL LIMITED SR SECURED SERIES 2012-A-1 4.280% 10/31/22	D	08/30/2021	Call 100.0000		1,428,571	1,428,571	1,428,571	1,428,571						1,428,571				86,335	10/31/2022	2.C PL
G8967#-AN-3	TRITON CONTAINER INTL LIMITED SR SECURED SERIES 2012-A-2 4.890% 10/31/24	D	08/30/2021	Call 100.0000		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				441,643	10/31/2024	2.C PL
G8967#-AQ-6	TRITON CONTAINER INTL LIMITED SR SECURED SERIES 2014-A-2 4.260% 06/30/26	D	08/30/2021	Redemption 100.0000		634,586	634,586	634,586	634,586						634,586				487,319	06/30/2026	2.C FE
G9284#-AY-3	VITOL FINANCE LTD 5.740% 07/28/21	D	07/28/2021	Maturity		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				574,000	07/28/2021	2.B
L8038*-AA-4	SBM BALEIA AZUL S A R L SENIOR SECURED NOTES 5.500% 09/15/27	D	09/15/2021	Redemption 100.0000		288,000	288,000	288,000	288,000						288,000				11,880	09/15/2027	3.C
P0005#-AA-2	AXIA POWER SA AXIA POWER SA 9.250% 05/20/24	D	08/09/2021	Redemption 100.0000		296,589	296,589	293,623	294,555		2,034		2,034		296,589				30,065	05/20/2024	3.B PL
P0606*-AA-9	AES MEXICO GENERATION HOLDINGS AES MEXICO GEN HLD 5.62 11/27 5.620% 11/26/27	D	09/30/2021	Redemption 100.0000		27,527	27,527	27,527	27,527						27,527				1,160	11/26/2027	2.C PL
P7003*-AA-3	LA BUFA WIND SAPI DE CV 5.770% 09/30/37	D	09/30/2021	Redemption 100.0000		100,448	100,448	100,448	100,448						100,448				6,635	09/30/2037	3.B PL
Q0458*-AF-6	AQUASURE FINANCE PTY LTD AQUASURE FINANCE PTY LTD 4.320% 01/12/34	D	07/12/2021	Redemption 100.0000		290,578	290,578	290,578	290,578						290,578				12,553	01/12/2034	1.G FE
R9836#-AA-6	WELCO ECO SHIP AS WELCO ECO SHIP AS 5.300% 04/30/31	D	09/30/2021	Redemption 100.0000		75,635	75,635	74,878	75,060		574		574		75,635				2,673	04/30/2031	3.A PL
R9836#-AB-4	WELCO ECO SHIP AS WELCO ECO SHIP 5.360% 04/30/31	D	09/30/2021	Redemption 100.0000		75,635	75,635	74,878	75,057		578		578		75,635				2,696	04/30/2031	3.A PL
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						841,679,520	832,471,652	826,361,661	718,126,298		6,043,139	3,374,128	2,669,011		828,901,098		2,997,256	2,997,256	37,325,164	XXX	XXX
L72598-YY-2	LENDMARK LENDMRK FIN SVCS CL B LN 11/21 2.634% 11/15/21		09/01/2021	Redemption 100.0000		212,409	212,409	212,409	212,409						212,409				(104,389)	11/15/2021	1.F Z
L72598-ZZ-8	LENDMARK LENDMRK FIN SVCS CL A LN 11/21 3.634% 11/15/21		09/01/2021	Redemption 100.0000		104,038	104,038	104,038	104,038						104,038				(48,420)	11/15/2021	2.B Z
PRETSF-RW-4	Pretium Single-Family Rtl I BL Pretm SFR I LP WHS TL 6/15/23 2.000% 06/15/23		07/22/2021	Redemption 100.0000		243,077,596	243,077,596	243,077,596							243,077,596				422,870	06/15/2023	2.A Z
BANOML-05-0	ALPHA SOURCE INC ALPHASOURCE INC 6.625% 11/17/23		09/17/2021	Redemption 100.0000		25,000	25,000	24,813	24,896		104		104		25,000				1,422	11/17/2023	1.D Z
LX1847-66-9	ARM FUNDING 2019-1 LLC ARM FUNDING 2019-1 LLC 2/24 2.784% 02/29/24		09/30/2021	Redemption 100.0000		400,278	400,278	400,278	11,231		56,429		56,429		400,278				7,351	02/29/2024	1.F Z
LX1794-91-1	NF FUNDING I LLC CLASS A 3/19 2.836% 03/29/26		07/15/2021	Redemption 100.0000		894,251	894,251	894,251	894,251						894,251				20,000	03/29/2026	1.F Z
9LX189-70-3	Avant Warehouse Trust III Class A Loan Upsize 9/20 2.734% 09/16/26		09/28/2021	Redemption 101.1952		550,362	543,862	543,862	324,039		6,500		6,500		550,362				16,584	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		09/30/2021	Redemption 100.0000		33,750	33,750	33,244	33,247		503		503		33,750				1,769	12/11/2027	4.B Z

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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
04327#-YY-4	ASCENTIUM EQUIPMENT REC ASCENTIUM EQUIP REC 1.986% 03/20/29		09/10/2021	Redemption 100.0000		80,448	80,448	80,448	80,448						80,448				1,695	03/20/2029	2.B Z
04327#-ZZ-0	ASCENTIUM EQUIPMENT REC ASCENTIUM EQUIPMENT REC 1.433% 03/20/29		09/10/2021	Redemption 100.0000		1,769,854	1,769,854	1,769,854	1,769,854						1,769,854				31,456	03/20/2029	1.F Z
24702#-ZZ-3	DELL FINANCIAL SERVICES DELL FINANCIAL SERVICES 1.736% 08/22/22		08/23/2021	Redemption 100.0000		16,475,775	16,475,775	16,475,775	7,774,415						16,475,775				145,808	08/22/2022	2.B Z
35632U-AB-1	DONLEN ALT FLEET LEASING TL 6.5 3/5/2028 5.618% 03/05/28		09/30/2021	Redemption 100.0000		20,000	20,000	19,601			399		399		20,000				451	03/05/2028	3.B Z
39303N-AB-7	GREEN ENERGY PARTNERS GREEN ENERGY PTNR TL B1 5.621% 11/13/21		09/30/2021	Redemption 100.0000		5,268	5,268	5,170	5,247		21		21		5,268				260	11/13/2021	5.C FE
42806D-ZZ-5	HERTZ VEHICLE FINANCING LLC HE SERIES 2013-A VFN 3.584% 03/31/22		07/09/2021	Redemption 100.0000		33,000,000	33,000,000	33,000,000	33,000,000						33,000,000				513,139	03/31/2022	2.B Z
55282G-AA-5	ME 2019-1 A2 MASSAGE ENVY 2019-1 A2 6.448% 07/30/49		07/30/2021	Redemption 100.0000		80,000	80,000	80,000	80,000						80,000				3,869	07/30/2049	2.B FE
74166Y-AA-8	Primrose Schools SERIES 20191A CLASS A2 4.475% 07/30/49		07/30/2021	Redemption 100.0000		40,000	40,000	40,000	40,000						40,000				1,343	07/30/2049	2.B FE
817743-AA-5	SERVPRO MASTER ISSUER, LLC SERIES 20191A CLASS A2 3.882% 10/25/49		07/25/2021	Paydown		65,000	65,000	65,000	65,000						65,000				1,892	10/25/2049	2.C FE
83218#-XX-3	SOFI FUNDING PL XII LLC CLASS A TRANCHE 2.334% 10/18/21		05/18/2021	Redemption 100.0000		651,662	651,662	651,662	651,662						651,662				(504,700)	10/18/2021	1.F Z
83218#-YY-0	SOFI FUNDING PL XII LLC CLASS B TRANCHE 3.237% 10/18/21		05/18/2021	Redemption 100.0000		336,863	336,863	336,863	336,863						336,863				(286,203)	10/18/2021	2.B Z
BANODS-6G-5	ARPAD SOLAR BORROWER LLC ARPAD SOLAR BORROWER LLC 5.250% 07/15/34		07/15/2021	Redemption 100.0000		18,667	18,667	18,667	18,667						18,667				713	07/15/2034	2.B Z
G1981*-AA-2	CAYMAN UNIVERSE HOLDINGS LLC CAYMAN UNIVERSE HOLDINGS LLC 3.800% 09/30/45	D	09/30/2021	Redemption 100.0000		528,523	528,523	521,757	521,825		6,697		6,697		528,523				77,797	09/30/2045	1.D
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						298,369,744	298,363,244	298,355,288	45,948,092		70,653		70,653		298,369,744				304,707	XXX	XXX
8399997. Total - Bonds - Part 4						1,245,773,940	1,236,347,727	1,228,635,796	868,898,824		6,632,566	3,374,128	3,258,438		1,232,614,050		3,378,725	3,378,725	42,879,978	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						1,245,773,940	1,236,347,727	1,228,635,796	868,898,824		6,632,566	3,374,128	3,258,438		1,232,614,050		3,378,725	3,378,725	42,879,978	XXX	XXX
G2950*-12-5	AA INFRASTRUCTURE DEBT AA Infrastructure Debt Fund 1		08/02/2021	CAPITAL DISTRIBUTION		416,169		416,169	216,423						416,169						5.B Z
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						416,169	XXX	416,169	216,423						416,169					XXX	XXX
8999997. Total - Preferred Stocks - Part 4						416,169	XXX	416,169	216,423						416,169					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						416,169	XXX	416,169	216,423						416,169					XXX	XXX
26968*-10-5	EAGLE LIFE INSURANCE COMPANY		09/30/2021	BASIS ADJUSTMENT	2,500,000.000	(314,612)		(314,612)	(314,612)						(314,612)						
9399999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						(314,612)	XXX	(314,612)	(314,612)						(314,612)					XXX	XXX
9799997. Total - Common Stocks - Part 4						(314,612)	XXX	(314,612)	(314,612)						(314,612)					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						(314,612)	XXX	(314,612)	(314,612)						(314,612)					XXX	XXX
9899999. Total - Preferred and Common Stocks						101,557	XXX	101,557	(98,189)						101,557					XXX	XXX
9999999 - Totals						1,245,875,497	XXX	1,228,737,353	868,800,635		6,632,566	3,374,128	3,258,438		1,232,715,607		3,378,725	3,378,725	42,879,978	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	10/05/2020	10/05/2021	12,290	41,891,704	3408.63	1,043,443			43,477		2,167,696			(782,582)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	10/07/2020	10/07/2021	12,691	43,394,724	3419.45	949,705			39,571		1,919,058			(712,279)				
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			3,208		229,498			(57,750)				
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			2,958		212,963			(53,250)				
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			9,125					(164,250)				
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			43,300		2,173,824			(779,404)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	10/21/2020	10/21/2021	13,170	45,247,209	3435.56	937,896			39,079		1,816,422			(703,422)				
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			2,917		185,171			(52,500)				
UST 0.625% 08/15/30 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	10/21/2020	10/22/2021	193,500	19,350,000	100	244,000			10,167		25			(183,000)				
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			33,926		1,696,583			(610,668)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	10/30/2020	10/29/2021	991	3,240,965	3269.96	45,698			1,904		72,294			(34,273)				
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			38,219		2,078,652			(687,938)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	10/30/2020	11/01/2021	556	1,817,403	3269.96	25,625			1,068		40,451			(19,219)				
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			116,812		1,938,874			(700,873)				
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			128,754		2,156,380			(772,526)				
Dow Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	11/04/2020	11/04/2021	198	5,515,449	27847.66	112,253			14,032		214,196			(84,190)				
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			8,500		192,529			(51,000)				
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			27,875		207			(167,250)				
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			133,158		2,047,220			(798,950)				
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			10,500		201,341			(63,000)				
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			32,750		3,073			(196,500)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	11/12/2020	11/12/2021	10,342	36,581,259	3537.01	836,267			104,533		1,673,579			(627,200)				
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			130,299		1,998,254			(781,795)				
Dow Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	11/16/2020	11/16/2021	86	2,587,676	29950.44	46,989			5,874		82,134			(35,242)				
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			125,464		1,890,697			(752,782)				
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			9,000		172,838			(54,000)				
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			274,550		4,606,566			(1,647,301)				
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			91,813		1,400,787			(550,877)				
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			89,995		1,267,882			(539,968)				
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			114,290		1,683,087			(685,743)				
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			22,429		390,552			(134,573)				

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
UST 0.875% 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			10,250		191,452			(61,500)				
UST 0.875% 11/15/30 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	11/25/2020	11/26/2021	212,630	21,263,000	100	250,000			31,250		4,259			(187,500)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	11/25/2020	11/26/2021	5,465	19,834,486	3629.65	359,037			44,880		658,607			(269,278)				
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			194,363		3,002,675			(1,166,178)				
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			14,583		132,274			(52,500)				
UST 0.875% 11/15/30 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	12/02/2020	12/03/2021	187,690	18,769,000	100	223,000			46,458		11,755			(167,250)				
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			369,806		3,289,333			(1,331,303)				
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			37,212		355,045			(133,962)				
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			25,913		249,898			(93,285)				
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			285,138		2,587,664			(1,026,499)				
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			16,875		157,799			(60,750)				
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			57,500		16,878			(207,000)				
Dow Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	12/10/2020	12/10/2021	125	3,735,104	29999.26	61,125			12,734		98,178			(45,844)				
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			243,888		2,170,252			(877,996)				
Dow Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	12/15/2020	12/15/2021	210	6,327,954	30199.31	109,554			22,824		173,202			(82,165)				
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			19,167		196,291			(69,000)				
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			48,333		13,456			(174,000)				
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			454,361		3,973,542			(1,635,700)				
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			206,522		1,723,365			(743,479)				
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			244,122		2,054,341			(878,839)				
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			16,458		147,711			(59,250)				
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			51,250		21,131			(184,500)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	12/29/2020	12/29/2021	10,941	40,778,025	3727.04	979,583			204,080		1,613,901			(734,687)				
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		16,042		78,639			(38,958)				
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		465,813		2,577,357			(1,131,261)				
Dow Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	01/07/2021	01/07/2022	118	3,673,160	31041.13		64,371		18,775		98,484			(45,596)				
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		260,987		1,411,530			(633,827)				
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		317,411		1,729,028			(770,855)				
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		259,592		1,387,024			(630,437)				

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	01/15/2021	01/14/2022	24,451	92,136,966	3768.25		2,697,587		786,796		4,611,138			(1,910,791)				
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		289,620		1,615,333			(703,363)				
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		329,171		1,825,464			(799,416)				
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		191,443		973,548			(464,934)				
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		17,792		80,372			(43,208)				
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		49,583		43,454			(120,417)				
UST 0.875% 11/15/30 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	01/27/2021	01/28/2022	68,337	6,697,000	98		67,000		19,542		106,305			(47,458)				
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		50,458		29,893			(122,542)				
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		682,283		3,934,398			(1,656,973)				
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		246,032		1,322,037			(597,505)				
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		262,266		1,488,953			(636,931)				
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		457,167		1,953,729			(761,945)				
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		23,250		75,075			(38,750)				
UST 0.875% 11/15/30 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/03/2021	02/04/2022	141,600	14,160,000	100		184,000		69,000		55,205			(115,000)				
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		741,114		2,940,163			(1,235,191)				
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		57,649		284,935			(96,081)				
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		41,416		202,010			(69,027)				
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		384,054		1,570,396			(640,090)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/09/2021	02/09/2022	9,262	36,225,142	3911.23		900,173		337,565		1,276,302			(562,608)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/10/2021	02/10/2022	297	1,161,529	3909.88		16,726		6,272		21,227			(10,454)				
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		783,316		2,919,569			(1,305,526)				
Dow Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/11/2021	02/11/2022	123	3,871,232	31430.7		64,017		24,006		93,485			(40,010)				
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		78,620		372,854			(131,033)				
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		45,421		213,859			(75,701)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/12/2021	02/14/2022	10,257	40,360,757	3934.83		987,149		370,181		1,409,546			(616,968)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/12/2021	02/15/2022	8,163	32,118,557	3934.83		999,236		374,714		1,441,216			(624,523)				
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		22,875		49,101			(38,125)				
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		74,625		101,178			(124,375)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/19/2021	02/18/2022	920	3,593,877	3906.71		51,392		19,272		65,412			(32,120)				
Dow Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/18/2021	02/18/2022	93	2,919,956	31493.34		51,715		19,393		72,893			(32,322)				
Dow Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/19/2021	02/18/2022	206	6,479,308	31494.32		104,077		39,029		132,188			(65,048)				
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		54,220		255,083			(90,367)				
Dow Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/19/2021	02/19/2022	44	1,375,801	31494.32		23,707		8,890		41,938			(14,817)				

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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	02/19/2021	02/20/2022	1,201	4,693,194	3906.71		101,295		37,985		182,129			(63,309)				
Dow Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/19/2021	02/20/2022	28	894,662	31494.32		11,845		4,442		19,110			(7,403)				
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		39,417		182,796			(65,695)				
Dow Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/19/2021	02/21/2022	39	1,227,168	31494.32		22,707		8,515		41,114			(14,192)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/24/2021	02/24/2022	543	2,131,439	3925.43		30,480		11,430		38,375			(19,050)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/26/2021	02/25/2022	939	3,577,520	3811.15		51,159		19,184		67,018			(31,974)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/26/2021	03/01/2022	423	1,610,644	3811.15		23,032		8,637		30,095			(14,395)				
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		656,568		2,082,344			(775,944)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/02/2021	03/02/2022	574	2,222,256	3870.29		31,778		14,565		40,691			(17,213)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/09/2021	03/09/2022	8,136	31,530,558	3875.44		799,802		366,576		1,199,656			(433,226)				
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		33,917		27,081			(40,083)				
UST 1.125% 02/15/31 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/10/2021	03/11/2022	119,180	11,918,000	100		168,000		77,000		176,383			(91,000)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/12/2021	03/11/2022	617	2,433,742	3943.34		34,559		15,840		43,161			(18,720)				
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		86,870		347,007			(102,664)				
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		68,650		268,303			(81,132)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/12/2021	03/14/2022	2,467	9,728,987	3943.34		181,983		83,409		313,044			(98,574)				
Dow Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/15/2021	03/15/2022	129	4,238,927	32953.46		92,473		42,384		107,781			(50,090)				
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		34,375		15,136			(40,625)				
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		66,917		194,354			(79,083)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/19/2021	03/18/2022	622	2,432,846	3913.1		34,546		15,834		43,493			(18,713)				
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		63,185		248,848			(74,673)				
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		72,587		294,758			(85,785)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/19/2021	03/21/2022	2,643	10,342,074	3913.1		194,194		89,006		349,735			(105,188)				
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		531,345		1,748,044			(627,953)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/24/2021	03/24/2022	379	1,475,740	3889.14		21,251		9,740		26,531			(11,511)				
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		83,417		229,431			(98,583)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/25/2021	03/25/2022	295	1,154,633	3909.52		16,627		7,621		20,600			(9,006)				
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		1,028,976		3,258,215			(1,216,063)				
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		577,894		1,819,553			(682,966)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/30/2021	03/30/2022	324	1,283,636	3958.55		18,613		8,531		22,435			(10,082)				
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		477,201		1,471,741			(563,965)				
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		46,750		21,944			(55,250)				
UST 1.125% 02/15/31 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/31/2021	04/01/2022	123,620	12,362,000	100		175,000		80,208		236,478			(94,792)				
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		1,980,404		5,240,567			(1,675,726)				
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		70,267		225,112			(59,457)				
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		71,544		233,243			(60,537)				
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		683,085		1,826,802			(577,995)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	04/07/2021	04/07/2022	611	2,493,503	4079.95		36,156		19,584		41,029			(16,571)				
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		57,417		32,698			(48,583)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	04/09/2021	04/08/2022	646	2,665,424	4128.8		38,116		20,646		42,679			(17,470)				
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		137,318		382,023			(116,192)				

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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.	BAR G5GSEF7VJP5I70UK5573	04/09/2021	04/10/2022	1,759	7,261,835	4128.8		127,716		69,179		188,639			(58,536)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	04/09/2021	04/11/2022	2,708	11,182,186	4128.8		189,868		102,845		266,624			(87,023)				
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		46,042		27,428			(38,958)				
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		104,000		230,967			(88,000)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	04/15/2021	04/14/2022	3,443	14,359,064	4170.42		260,167		140,924		350,971			(119,243)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	04/16/2021	04/14/2022	943	3,947,380	4185.47		56,448		30,576		60,799			(25,872)				
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		103,987		252,732			(87,989)				
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		97,343		235,804			(82,367)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	04/16/2021	04/18/2022	2,184	9,139,297	4185.47		168,852		91,461		206,633			(77,390)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	04/20/2021	04/20/2022	350	1,446,319	4134.94		20,972		11,360		22,907			(9,612)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	04/21/2021	04/21/2022	626	2,613,367	4173.42		37,894		20,526		40,413			(17,368)				
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		107,250		211,594			(90,750)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	04/23/2021	04/22/2022	605	2,529,823	4180.17		36,682		19,870		38,931			(16,813)				
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		114,381		277,798			(96,784)				
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		90,565		222,812			(76,632)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	04/23/2021	04/25/2022	2,533	10,587,387	4180.17		193,751		104,949		254,651			(88,803)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	04/27/2021	04/27/2022	444	1,858,850	4186.72		27,139		14,700		28,411			(12,439)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	04/30/2021	04/29/2022	769	3,213,658	4181.17		46,598		25,241		49,245			(21,357)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	04/29/2021	04/29/2022	329	1,385,111	4211.47		20,084		10,879		20,798			(9,205)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	04/30/2021	05/02/2022	329	1,375,669	4181.17		19,947		10,805		21,049			(9,142)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	05/04/2021	05/04/2022	2,607	10,857,709	4164.66		211,494		132,184		276,611			(79,310)				
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		54,375		35,868			(32,625)				
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		111,875		198,775			(67,125)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	05/07/2021	05/06/2022	498	2,108,025	4232.6		30,777		19,236		31,063			(11,541)				
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		111,171		209,429			(66,703)				
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		106,782		197,846			(64,069)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	05/07/2021	05/09/2022	2,614	11,062,543	4232.6		210,075		131,297		243,416			(78,778)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	05/11/2021	05/11/2022	508	2,107,470	4152.1		30,769		19,231		32,679			(11,538)				
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		56,250		29,098			(33,750)				
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		103,125		205,236			(61,875)				
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		637,395		1,249,239			(382,437)				
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		1,402,683		2,592,573			(841,610)				
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		130,237		280,883			(78,142)				
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		141,231		299,434			(84,738)				
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		632,199		1,195,271			(379,319)				
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		116,540		247,359			(69,924)				
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		118,106		250,058			(70,863)				
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		90,050		193,252			(54,030)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	05/24/2021	05/24/2022	2,755	11,564,051	4197.05		222,718		139,199		281,079			(83,519)				

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)
Dow Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	05/25/2021	05/25/2022	130	4,469,212	34312.46		77,738		48,586		62,992			(29,152)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	05/27/2021	05/27/2022	513	2,156,428	4200.88		31,699		19,812		32,228			(11,887)				
Dow Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	05/27/2021	05/27/2022	174	5,986,034	34464.64		108,752		67,970		83,360			(40,782)				
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		129,993		277,626			(77,996)				
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		74,178		153,843			(44,507)				
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		71,138		147,302			(42,683)				
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		65,153		134,170			(39,092)				
Dow Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	06/01/2021	06/01/2022	157	5,440,812	34575.31		97,901		69,346		71,441			(28,554)				
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		57,375		39,871			(23,625)				
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		102,708		154,924			(42,292)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	06/04/2021	06/04/2022	3,262	13,798,005	4229.89		227,152		160,899		275,155			(66,253)				
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		92,200		160,034			(37,965)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	06/04/2021	06/06/2022	2,261	9,563,899	4229.89		172,340		122,074		208,021			(50,266)				
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		712,543		1,096,755			(293,400)				
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		674,648		1,039,315			(277,796)				
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		614,494		934,460			(253,027)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	06/11/2021	06/10/2022	744	3,159,509	4247.44		46,445		32,898		45,469			(13,546)				
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		133,158		226,529			(54,830)				
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		172,364		296,099			(70,973)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	06/11/2021	06/13/2022	2,242	9,523,204	4247.44		158,751		112,448		186,580			(46,302)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	06/22/2021	06/22/2022	406	1,725,399	4246.44		25,708		18,210		24,767			(7,498)				
Dow Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	06/22/2021	06/22/2022	101	3,424,059	33945.58		65,179		46,169		57,287			(19,011)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	06/23/2021	06/23/2022	468	1,986,259	4241.84		29,595		20,963		28,602			(8,632)				
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		75,792		76,999			(31,208)				
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		121,125		150,039			(49,875)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	06/25/2021	06/24/2022	780	3,340,607	4280.7		49,775		35,257		46,612			(14,518)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	06/25/2021	06/27/2022	355	1,518,314	4280.7		22,623		16,025		21,172			(6,598)				
Dow Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	06/28/2021	06/28/2022	128	4,385,706	34283.27		77,995		55,246		61,054			(22,748)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	06/29/2021	06/29/2022	366	1,571,952	4291.8		23,422		16,591		21,697			(6,831)				
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		118,292		133,635			(48,708)				
UST 1.625% 05/15/31 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/07/2021	07/08/2022	65,571	6,426,000	98		83,000		65,708		77,962			(17,292)				
UST 1.625% 05/15/31 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/07/2021	07/08/2022	116,810	11,681,000	100		166,000		131,417		98,842			(34,583)				
UST 1.625% 05/15/31 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/14/2021	07/15/2022	78,429	7,686,000	98		93,000		73,625		85,974			(19,375)				
UST 1.625% 05/15/31 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/14/2021	07/15/2022	151,290	15,129,000	100		202,000		159,917		139,259			(42,083)				

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	07/16/2021	07/16/2022	1,742	7,538,179	4327.16		139,498		110,436		132,048			(29,062)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/16/2021	07/17/2022	1,755	7,595,958	4327.16		139,677		110,578		132,159			(29,099)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/16/2021	07/18/2022	1,625	7,033,576	4327.16		126,170		99,884		117,546			(26,285)				
UST 1.625% 05/15/31 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/21/2021	07/22/2022	80,082	7,848,000	98		97,000		76,792		101,647			(20,208)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/23/2021	07/22/2022	861	3,797,392	4411.79		56,201		44,493		47,269			(11,709)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/23/2021	07/25/2022	418	1,842,161	4411.79		27,264		21,584		22,937			(5,680)				
UST 1.625% 05/15/31 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/28/2021	07/29/2022	76,469	7,494,000	98		92,000		72,833		100,907			(19,167)				
UST 1.625% 05/15/31 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/28/2021	07/29/2022	133,130	13,313,000	100		190,000		150,417		97,368			(39,583)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/03/2021	08/03/2022	488	2,159,052	4423.15		31,738		27,771		26,695			(3,967)				
UST 1.625% 05/15/31 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/04/2021	08/05/2022	72,582	7,113,000	98		89,000		77,875		110,014			(11,125)				
UST 1.625% 05/15/31 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/04/2021	08/05/2022	146,630	14,663,000	100		207,000		181,125		86,989			(25,875)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/12/2021	08/12/2022	463	2,063,417	4460.83		30,539		26,721		24,774			(3,817)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/13/2021	08/13/2022	2,196	9,813,001	4468		201,465		176,282		121,512			(25,183)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/13/2021	08/14/2022	1,773	7,921,896	4468		149,830		131,101		91,635			(18,729)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/13/2021	08/15/2022	1,546	6,906,797	4468		125,469		109,785		79,535			(15,684)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/16/2021	08/16/2022	1,586	7,106,247	4479.71		147,276		128,866		85,596			(18,409)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/19/2021	08/19/2022	439	1,936,268	4405.8		28,463		24,905		24,263			(3,558)				
Dow Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/20/2021	08/19/2022	173	6,092,109	35120.08		93,007		81,381		68,389			(11,626)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/20/2021	08/20/2022	1,868	8,295,542	4441.67		151,396		132,472		98,562			(18,925)				
Dow Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/20/2021	08/20/2022	34	1,179,646	35120.08		17,780		15,558		10,669			(2,223)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/20/2021	08/21/2022	2,263	10,052,243	4441.67		188,253		164,721		122,363			(23,532)				
Dow Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/20/2021	08/21/2022	80	2,824,057	35120.08		45,734		40,017		28,519			(5,717)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/20/2021	08/22/2022	1,958	8,694,678	4441.67		159,504		139,566		106,687			(19,938)				
Dow Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/20/2021	08/22/2022	101	3,551,517	35120.08		50,407		44,106		35,560			(6,301)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/25/2021	08/25/2022	2,721	12,235,534	4496.19		241,920		211,680		129,429			(30,240)				
UST 1.25% 08/15/31 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/25/2021	08/26/2022	77,041	7,550,000	98		87,000		76,125		89,952			(10,875)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/27/2021	08/26/2022	16,485	74,337,573	4509.37		1,824,196		1,596,172		1,337,909			(228,025)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/27/2021	08/27/2022	2,692	12,137,916	4509.37		233,555		204,361		121,992			(29,194)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/27/2021	08/28/2022	1,939	8,743,057	4509.37		160,463		140,405		82,345			(20,058)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/27/2021	08/29/2022	9,343	42,131,736	4509.37		1,019,278		891,868		715,485			(127,410)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/30/2021	08/30/2022	456	2,064,966	4528.79		30,768		26,922		23,137			(3,846)				
UST 1.25% 08/15/31 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	09/01/2021	09/02/2022	67,898	6,654,000	98		76,000		72,833		84,683			(3,167)				
UST 1.25% 08/15/31 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	09/01/2021	09/02/2022	121,760	12,176,000	100		171,000		163,875		97,417			(7,125)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	09/03/2021	09/02/2022	884	4,009,623	4535.43		59,743		57,254		44,602			(2,489)				

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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	09/03/2021	09/03/2022	1,958	8,880,040	4535.43		170,035		162,951		76,519			(7,085)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	09/03/2021	09/04/2022	1,919	8,705,546	4535.43		155,437		148,961		74,158			(6,477)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	09/03/2021	09/05/2022	1,441	6,534,460	4535.43		115,489		110,677		53,307			(4,812)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	09/03/2021	09/06/2022	1,770	8,026,437	4535.43		142,951		136,995		75,900			(5,956)				
UST 1.25% 08/15/31 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	09/08/2021	09/09/2022	71,806	7,037,000	98		83,000		79,542		83,149			(3,458)				
UST 1.25% 08/15/31 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	09/08/2021	09/09/2022	111,190	11,119,000	100		164,000		157,167		102,575			(6,833)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	09/09/2021	09/09/2022	520	2,337,991	4493.28		34,836		33,385		27,396			(1,452)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	09/13/2021	09/13/2022	409	1,827,515	4468.73		27,047		25,920		21,944			(1,127)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	09/17/2021	09/16/2022	665	2,949,684	4432.99		43,360		41,554		36,432			(1,807)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	09/17/2021	09/19/2022	383	1,695,730	4432.99		24,927		23,889		20,953			(1,039)				
UST 1.25% 08/15/31 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	09/22/2021	09/23/2022	82,724	8,107,000	98		92,000		88,167		101,613			(3,833)				
UST 1.25% 08/15/31 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	09/22/2021	09/23/2022	145,150	14,515,000	100		203,000		194,542		117,260			(8,458)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	09/23/2021	09/23/2022	10,575	47,046,125	4448.98		1,055,052		1,011,091		844,496			(43,960)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	09/24/2021	09/23/2022	17,126	76,305,082	4455.48		1,894,638		1,815,695		1,530,999			(78,943)				
Dow Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	09/23/2021	09/23/2022	130	4,522,907	34764.82		75,563		72,414		55,154			(3,148)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	09/24/2021	09/26/2022	7,717	34,384,903	4455.48		941,570		902,338		754,993			(39,232)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/25/2021	08/25/2023	36	160,145	4496.19		4,564		4,279		2,450			(285)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/02/2020	10/01/2021	5,228	1,238,012	236.79	28,573			1,191					(21,430)				
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			8,912		1,358,486			(160,416)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/06/2020	10/06/2021	4,415	1,042,212	236.04	24,086			1,004					(18,064)				
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			9,919		1,431,527			(178,533)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/08/2020	10/08/2021	5,180	1,222,553	236.02	28,241			1,177					(21,181)				
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			10,166		1,031,227			(182,987)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/12/2020	10/12/2021	1,723	407,712	236.63	9,418			392					(7,064)				
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			7,696		249,285			(138,533)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/13/2020	10/13/2021	1,892	448,312	236.95	10,356			432					(7,767)				
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			2,935		143,663			(52,824)				
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			1,371		153,413			(24,683)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/14/2020	10/14/2021	6,968	1,651,319	236.97	38,145			1,589					(28,609)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/15/2020	10/15/2021	1,582	374,437	236.73	8,649			360					(6,487)				
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			1,669		172,922			(30,033)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/19/2020	10/19/2021	3,755	886,341	236.04	20,474			853		1			(15,356)				
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			1,726		92,002			(31,069)				
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			7,893		343,370			(142,069)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/20/2020	10/20/2021	3,509	826,724	235.59	19,097			796		2			(14,323)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/20/2020	10/20/2021	206	708,111	3443.12	18,836			785		92,087			(14,127)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/21/2020	10/21/2021	3,060	720,193	235.39	16,636			693		3			(12,477)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/23/2020	10/22/2021	3,463	813,140	234.79	18,759			782		9			(14,069)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/22/2020	10/22/2021	7,206	24,887,204	3453.49	206,244			8,593		1,826,531			(154,683)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/23/2020	10/23/2021	279	965,639	3465.39	20,761			865		92,559			(15,571)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/27/2020	10/27/2021	2,595	611,428	235.65	14,124			588		8			(10,593)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/28/2020	10/28/2021	1,911	448,471	234.67	10,360			432		17			(7,770)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/28/2020	10/28/2021	2,026	3,393,162	1674.884	77,032			3,210		207,642			(57,774)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/28/2020	10/28/2021	259	845,666	3271.03	21,818			909		94,518			(16,364)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/29/2020	10/29/2021	3,688	861,640	233.65	19,913			830		90			(14,934)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/30/2020	10/30/2021	8,425	27,548,770	3269.96	220,363			9,182		1,063,488			(165,272)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/30/2020	10/31/2021	5,995	19,601,955	3269.96	149,388			6,224		633,954			(112,041)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/30/2020	11/01/2021	7,261	23,744,310	3269.96	185,802			7,742		1,094,405			(139,352)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/02/2020	11/02/2021	1,711	399,947	233.79	9,243			1,155		57			(6,932)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/03/2020	11/03/2021	4,900	1,145,295	233.71	26,456			3,307		189			(19,842)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/03/2020	11/03/2021	6,538	18,905,162	2891.65	207,340			25,918		391,178			(155,505)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/03/2020	11/03/2021	7,439	25,064,727	3369.16	239,656			29,957		1,010,885			(179,742)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/04/2020	11/04/2021	2,423	571,435	235.88	13,206			1,651		20			(9,904)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/04/2020	11/04/2021	8,295	28,562,158	3443.44	257,362			32,170		546,294			(193,022)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/06/2020	11/05/2021	5,352	9,096,532	1699.681	210,940			26,367		438,979			(158,205)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/06/2020	11/08/2021	1,926	3,273,930	1699.681	68,160			8,520		135,109			(51,120)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/09/2020	11/09/2021	2,306	535,990	232.41	12,381			1,548		306			(9,286)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/10/2020	11/10/2021	1,643	381,884	232.44	8,822			1,103		225			(6,616)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/11/2020	11/11/2021	2,092	486,993	232.75	11,250			1,406		254			(8,437)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/13/2020	11/12/2021	2,762	645,799	233.8	14,899			1,862		193			(11,174)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/13/2020	11/13/2021	7,713	27,650,555	3585.15	262,420			32,803		1,134,182			(196,815)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/13/2020	11/14/2021	6,063	21,735,181	3585.15	198,661			24,833		1,175,718			(148,996)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/13/2020	11/15/2021	6,116	21,926,462	3585.15	209,544			26,193		1,184,066			(157,158)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/16/2020	11/16/2021	1,926	450,149	233.73	10,398			1,300		176			(7,799)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/18/2020	11/18/2021	3,662	855,477	233.62	19,762			2,470		392			(14,821)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/19/2020	11/19/2021	3,878	907,189	233.91	20,956			2,620		373			(15,717)				
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			43,060		403,368			(258,360)				
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			14,618		139,706			(87,709)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/23/2020	11/23/2021	2,129	497,412	233.59	11,490			1,436		288			(8,618)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/24/2020	11/24/2021	1,682	392,440	233.31	9,065			1,133		271			(6,799)				

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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 B4TYDEB6GKMZ0031MB27	11/25/2020	11/24/2021	1,895	442,099	233.33	10,199			1,275		302			(7,649)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/24/2020	11/24/2021	342	1,244,121	3635.41	32,596			4,074		85,184			(24,447)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/25/2020	11/25/2021	7,384	26,800,563	3629.65	243,179			30,397		1,005,821			(182,385)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/25/2020	11/26/2021	3,445	12,502,646	3629.65	98,494			12,312		429,519			(73,871)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/30/2020	11/30/2021	2,683	627,277	233.79	14,490			1,811		429			(10,868)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/01/2020	12/01/2021	3,758	874,147	232.59	20,193			4,207		1,046			(15,145)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/01/2020	12/01/2021	7,835	28,694,493	3662.45	272,493			56,769		1,046,171			(204,370)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/02/2020	12/02/2021	3,157	734,071	232.51	16,957			3,533		933			(12,718)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/03/2020	12/03/2021	2,015	469,551	233.03	10,847			2,260		494			(8,135)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/03/2020	12/03/2021	382	1,401,480	3666.72	38,401			8,000		106,146			(28,800)				
Dow Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/03/2020	12/03/2021	173	5,174,352	29969.52	85,570			17,827		139,275			(64,177)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/07/2020	12/07/2021	2,653	619,019	233.36	14,299			2,979		634			(10,725)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/07/2020	12/07/2021	280	1,034,583	3691.96	30,210			6,294		75,346			(22,657)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/08/2020	12/08/2021	2,157	504,153	233.73	11,646			2,426		455			(8,734)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/08/2020	12/08/2021	5,808	17,115,703	2946.71	185,435			38,632		171,450			(139,076)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/09/2020	12/09/2021	3,183	741,929	233.09	17,139			3,571		893			(12,854)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/09/2020	12/09/2021	123	450,817	3672.82	12,262			2,555		27,971			(9,197)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/10/2020	12/10/2021	1,643	383,844	233.59	8,867			1,847		388			(6,650)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/11/2020	12/10/2021	9,499	27,955,394	2942.89	326,465			68,014		342,929			(244,849)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/10/2020	12/10/2021	7,995	29,324,883	3668.1	254,740			53,071		1,187,907			(191,055)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/11/2020	12/13/2021	4,569	13,446,824	2942.89	169,686			35,351		190,697			(127,265)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/14/2020	12/14/2021	1,613	377,493	233.96	8,720			1,817		365			(6,540)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/15/2020	12/15/2021	1,705	398,639	233.76	9,209			1,918		427			(6,906)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/17/2020	12/17/2021	3,601	842,868	234.09	19,470			4,056		834			(14,603)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/21/2020	12/21/2021	3,290	768,727	233.64	17,758			3,699		989			(13,318)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/21/2020	12/21/2021	3,733	10,975,479	2940.13	127,709			26,606		145,092			(95,781)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/22/2020	12/22/2021	3,289	769,564	234.01	17,777			3,704		883			(13,333)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/22/2020	12/22/2021	529	909,842	1720.345	23,110			4,815		37,318			(17,332)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/22/2020	12/22/2021	10,868	40,072,114	3687.26	383,471			79,890		1,884,264			(287,603)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/23/2020	12/23/2021	10,322	38,087,594	3690.01	384,810			80,169		1,317,420			(288,608)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/29/2020	12/29/2021	4,382	1,025,445	234.01	23,688			4,935		1,362			(17,766)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/31/2020	12/31/2021	2,351	551,693	234.62	12,744			2,655		614			(9,558)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	01/04/2021	01/04/2022	2,088	490,097	234.68		11,321		3,302		579			(8,019)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	01/04/2021	01/04/2022	286	1,057,465	3700.65	33,204			9,685		65,341			(23,520)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	01/05/2021	01/05/2022	2,635	617,024	234.13	14,253			4,157		896			(10,096)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	01/05/2021	01/05/2022	8,034	29,943,346	3726.86		290,891		84,843		658,939			(206,048)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	01/06/2021	01/06/2022	2,034	473,191	232.62		10,931		3,188		1,133			(7,743)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	01/08/2021	01/07/2022	1,498	346,438	231.21		7,992		2,331		1,269			(5,661)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/07/2021	01/07/2022	7,375	28,051,281	3803.79		261,406		76,243		467,248			(185,162)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/11/2021	01/11/2022	1,714	395,240	230.63		9,130		2,663		1,767			(6,467)				
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		16,597		74,158			(40,307)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/12/2021	01/12/2022	2,109	485,983	230.44		11,226		3,274		2,305			(7,952)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/13/2021	01/13/2022	1,320	305,339	231.38		7,053		2,057		1,140			(4,996)				
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		79,119		637,587			(192,146)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/14/2021	01/14/2022	1,789	412,967	230.8		9,540		2,782		1,817			(6,757)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/15/2021	01/14/2022	1,651	382,146	231.46		8,816		2,571		1,411			(6,245)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/19/2021	01/19/2022	1,939	449,457	231.74		10,382		3,028		1,621			(7,354)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/20/2021	01/20/2022	6,227	1,444,760	232.03		33,374		9,734		4,871			(23,640)				
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		87,325		781,763			(212,076)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/21/2021	01/21/2022	2,197	509,111	231.77		11,760		3,430		1,860			(8,330)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/22/2021	01/21/2022	1,321	306,484	232.05		7,071		2,062		1,039			(5,008)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/25/2021	01/25/2022	1,571	366,131	232.99		8,458		2,467		1,003			(5,991)				
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		20,404		95,366			(49,553)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/26/2021	01/26/2022	3,257	758,996	233.02		17,533		5,114		2,087			(12,419)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/27/2021	01/27/2022	2,099	489,163	233.01		11,300		3,296		1,364			(8,004)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/28/2021	01/28/2022	2,871	667,018	232.31		15,408		4,494		2,269			(10,914)				
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		8,663		62,140			(21,039)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/02/2021	02/02/2022	4,867	1,126,996	231.54		26,034		9,763		4,886			(16,271)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/03/2021	02/03/2022	1,801	416,150	231.12		9,613		3,605		2,014			(6,008)				
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		378,180		1,491,808			(630,300)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/05/2021	02/04/2022	2,059	475,746	231.05		10,975		4,116		2,360			(6,860)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/04/2021	02/04/2022	2,583	596,888	231.09		13,788		5,171		2,933			(8,618)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/09/2021	02/09/2022	3,724	861,371	231.3		19,898		7,462		4,188			(12,436)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/10/2021	02/10/2022	1,511	350,237	231.78		8,090		3,034		1,532			(5,057)				
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		25,523		86,652			(42,539)				
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		60,137		209,319			(100,229)				
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		109,689		872,815			(182,815)				
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		19,300		53,651			(32,167)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/16/2021	02/16/2022	4,339	992,750	228.82		22,933		8,600		8,620			(14,333)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/17/2021	02/17/2022	1,659	2,885,925	1739.192		68,603		25,726		90,008			(42,877)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/17/2021	02/17/2022	4,028	11,962,983	2969.74		119,320		44,745		108,681			(74,575)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/17/2021	02/17/2022	7,273	28,590,809	3931.33		259,425		97,284		667,451			(162,140)				

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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.	BOA B4TYDEB6GKMZO031MB27	02/22/2021	02/22/2022	3,052	9,073,583	2973.38		107,002		40,126		103,365			(66,877)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/23/2021	02/23/2022	4,699	1,070,303	227.77		24,724		9,271		11,712			(15,452)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/23/2021	02/23/2022	6,972	27,060,817	3881.37		250,648		93,993		560,708			(156,655)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/24/2021	02/24/2022	2,614	593,647	227.1		13,713		5,142		7,351			(8,571)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/26/2021	02/25/2022	1,699	379,286	223.3		8,750		3,281		8,552			(5,469)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/01/2021	03/01/2022	7,726	30,146,809	3901.82		274,491		125,808		499,971			(148,682)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/02/2021	03/02/2022	4,370	981,946	224.68		22,683		10,396		18,313			(12,287)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/03/2021	03/03/2022	2,217	496,122	223.76		11,460		5,253		10,600			(6,208)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/03/2021	03/03/2022	208	794,029	3819.72		21,836		10,008		34,715			(11,828)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/05/2021	03/04/2022	6,636	11,604,043	1748.625		263,786		120,902		308,674			(142,884)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/05/2021	03/05/2022	6,521	25,053,521	3841.94		227,498		104,270		530,386			(123,228)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/05/2021	03/06/2022	6,768	26,000,577	3841.94		229,802		105,326		491,522			(124,476)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/05/2021	03/07/2022	1,043	1,823,946	1748.625		42,501		19,480		48,349			(23,021)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/05/2021	03/07/2022	6,671	25,631,299	3841.94		225,777		103,481		435,656			(122,296)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/08/2021	03/08/2022	3,086	685,816	222.21		15,842		7,261		18,189			(8,581)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/09/2021	03/09/2022	1,635	364,521	222.91		8,420		3,859		8,839			(4,561)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/09/2020	03/09/2022	323	536,952	1662.32	17,719			4,061		41,220			(6,645)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/10/2021	03/10/2022	9,143	35,645,487	3898.81		341,711		156,617		909,311			(185,093)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/12/2021	03/11/2022	2,992	665,192	222.33		15,346		7,034		17,444			(8,312)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/11/2021	03/11/2022	3,014	5,307,649	1760.886		121,766		55,810		119,100			(65,957)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/15/2021	03/15/2022	6,716	26,653,611	3968.94		243,111		111,426		533,181			(131,685)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/16/2021	03/16/2022	3,315	738,371	222.73		17,056		7,818		18,522			(9,239)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/16/2021	03/16/2022	3,828	11,537,989	3014.29		136,169		62,411		82,094			(73,758)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/17/2020	03/17/2022	1,081	1,781,143	1647.119	58,600			13,429		154,153			(21,975)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/17/2021	03/17/2022	429	1,703,298	3974.12		44,925		20,591		51,464			(24,334)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/19/2021	03/18/2022	2,767	613,073	221.53		14,144		6,482		17,905			(7,661)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/18/2021	03/18/2022	2,958	655,341	221.57		15,138		6,938		19,047			(8,200)				
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		128,726		592,647			(152,130)				
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		154,319		619,892			(182,376)				
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		130,912		519,053			(154,714)				

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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	03/23/2021	03/23/2022	4,018	894,889	222.71		20,672		9,475		22,730			(11,197)				
Destinations PTPT		N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27	03/24/2021	03/24/2022	4,131	920,769	222.91		21,270		9,749		22,830			(11,521)				
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		27,528		72,631			(32,533)				
Destinations PTPT		N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27	03/26/2021	03/25/2022	2,465	549,270	222.82		12,672		5,808		13,796			(6,864)				
Destinations PTPT		N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27	03/25/2021	03/25/2022	3,860	861,150	223.1		19,893		9,117		20,866			(10,775)				
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		80,898		158,551			(95,607)				
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		134,778		566,315			(159,283)				
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		18,448		47,601			(21,802)				
Destinations PTPT		N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27	03/30/2021	03/30/2022	7,041	1,561,972	221.84		36,082		16,537		44,560			(19,544)				
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		72,591		124,136			(85,790)				
Destinations PTPT		N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27	03/31/2021	03/31/2022	1,214	268,735	221.37		6,208		2,845		8,112			(3,363)				
Destinations PTPT		N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27	04/01/2021	04/01/2022	2,360	524,638	222.29		12,119		6,565		14,210			(5,555)				
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		237,626		342,931			(201,068)				
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		244,445		214,087			(206,838)				
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		13,414		19,638			(11,351)				
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		62,639		60,103			(53,002)				
Destinations PTPT		N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27	04/05/2021	04/05/2022	3,288	730,125	222.04		16,866		9,136		20,480			(7,730)				
Destinations PTPT		N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27	04/06/2021	04/06/2022	2,610	582,110	222.99		13,447		7,284		14,555			(6,163)				
Destinations PTPT		N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27	04/07/2021	04/07/2022	3,069	684,723	223.09		15,817		8,568		16,930			(7,250)				
Destinations PTPT		N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27	04/09/2021	04/08/2022	3,473	775,052	223.16		17,880		9,685		19,023			(8,195)				
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		214,792		567,220			(181,747)				
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		176,367		633,774			(149,233)				
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		184,765		587,218			(156,340)				
Destinations PTPT		N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27	04/12/2021	04/12/2022	3,021	674,080	223.15		15,571		8,434		16,660			(7,137)				
Destinations PTPT		N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27	04/13/2021	04/13/2022	1,700	380,846	224		8,798		4,765		8,458			(4,032)				
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		23,269		32,635			(19,689)				
Destinations PTPT		N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27	04/14/2021	04/14/2022	2,010	449,461	223.57		10,383		5,624		10,566			(4,759)				
Destinations PTPT		N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27	04/16/2021	04/14/2022	2,495	561,756	225.11		12,943		7,011		10,771			(5,932)				
Destinations PTPT		N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27	04/15/2021	04/14/2022	3,439	774,734	225.31		17,873		9,681		14,449			(8,192)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27	04/16/2021	04/14/2022	8,463	15,171,205	1792.589		365,482		197,969		224,957			(167,513)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA	B4TYDEB6GKMZO031MB27	04/16/2021	04/16/2022	505	2,112,302	4185.47		62,950		34,098		49,596			(28,852)				

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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	04/18/2022	1,887	3,383,075	1792.589		83,173		45,052		51,614			(38,121)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/19/2021	04/19/2022	3,206	720,541	224.78		16,644		9,016		14,585			(7,629)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/20/2021	04/20/2022	6,280	1,415,565	225.42		32,700		17,712		26,316			(14,987)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/21/2021	04/21/2022	3,838	865,827	225.58		20,001		10,834		15,776			(9,167)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/23/2021	04/22/2022	5,295	1,193,200	225.33		27,527		14,911		22,547			(12,617)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/23/2021	04/22/2022	7,637	13,744,701	1799.826		333,820		180,819		182,944			(153,001)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/22/2021	04/22/2022	276	1,141,285	4134.98		32,412		17,557		33,572			(14,856)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/23/2021	04/23/2022	349	1,457,777	4180.17		38,610		20,914		27,086			(17,696)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/23/2021	04/25/2022	1,224	2,203,270	1799.826		57,087		30,922		31,832			(26,165)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/26/2021	04/26/2022	2,850	641,237	224.98		14,813		8,023		12,799			(6,789)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/27/2021	04/27/2022	4,784	1,073,313	224.37		24,794		13,430		23,246			(11,364)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/27/2021	04/27/2022	2,530	4,547,736	1797.494		108,458		58,748		62,404			(49,710)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/28/2021	04/28/2022	2,132	478,278	224.37		11,048		5,984		10,376			(5,064)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/28/2021	04/28/2022	2,135	3,836,721	1796.685		100,138		54,242		58,992			(45,897)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/28/2021	04/28/2022	548	2,292,190	4183.18		59,354		32,150		43,582			(27,204)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/30/2021	04/29/2022	3,340	749,992	224.53		17,302		9,372		15,964			(7,930)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/29/2021	04/29/2022	7,796	32,831,561	4211.47		334,273		181,064		331,938			(153,208)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/30/2021	04/30/2022	349	1,460,516	4181.17		43,669		23,654		30,588			(20,015)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/03/2021	05/03/2022	4,663	1,051,428	225.5		24,288		15,180		19,831			(9,108)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/03/2021	05/03/2022	7,162	30,025,928	4192.66		338,620		211,638		261,342			(126,983)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/04/2021	05/04/2022	3,760	848,071	225.58		19,590		12,244		15,855			(7,346)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/05/2021	05/05/2022	5,081	1,147,717	225.9		26,512		16,570		20,586			(9,942)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/05/2021	05/05/2022	7,795	32,486,486	4167.59		356,716		222,948		423,021			(133,769)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/07/2021	05/06/2022	4,663	1,058,382	226.96		24,417		15,261		16,405			(9,156)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/07/2021	05/06/2022	8,460	15,424,709	1823.258		362,131		226,332		137,239			(135,799)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/07/2021	05/07/2022	504	2,133,822	4232.6		62,772		39,233		38,110			(23,540)				
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		31,333		19,474			(18,800)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/10/2021	05/10/2022	1,869	424,321	227.05		9,802		6,126		6,554			(3,676)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/11/2021	05/11/2022	8,086	1,827,105	225.97		42,206		26,379		32,852			(15,827)				

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.	BOA B4TYDEB6GKMZO031MB27	05/11/2021	05/11/2022	10,024	41,621,701	4152.1		472,200		295,125		719,138			(177,075)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/12/2021	05/12/2022	2,592	580,236	223.86		13,403		8,377		13,710			(5,026)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/14/2021	05/13/2022	2,399	542,012	225.91		12,504		7,815		9,863			(4,689)				
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		263,876		544,538			(158,325)				
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		286,200		644,326			(171,720)				
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		211,399		435,404			(126,840)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/18/2021	05/18/2022	5,818	1,311,037	225.36		30,285		18,928		25,891			(11,357)				
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		46,416		66,351			(27,850)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/19/2021	05/19/2022	1,660	372,831	224.63		8,612		5,383		8,094			(3,230)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/20/2021	05/20/2022	3,684	832,222	225.92		19,224		12,015		15,328			(7,209)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/24/2021	05/24/2022	4,285	968,988	226.13		22,384		13,990		17,490			(8,394)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/25/2021	05/25/2022	5,655	1,280,422	226.42		29,578		18,486		22,279			(11,092)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/26/2021	05/26/2022	1,708	386,325	226.23		8,924		5,578		6,908			(3,347)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/28/2021	05/27/2022	2,872	649,589	226.15		14,986		9,366		11,761			(5,620)				
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		216,243		412,462			(129,746)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/01/2021	06/01/2022	1,982	447,133	225.58		10,329		7,316		8,796			(3,013)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/02/2021	06/02/2022	4,373	988,792	226.12		22,841		16,179		18,177			(6,662)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/04/2021	06/03/2022	3,052	692,995	227.05		15,987		11,324		11,282			(4,663)				
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		78,383		46,881			(32,275)				
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		238,356		238,098			(98,147)				
Dow Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/04/2021	06/03/2022	144	4,991,925	34756.39		80,426		56,968		59,729			(23,458)				
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		38,217		31,342			(15,736)				
Dow Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/04/2021	06/04/2022	56	1,944,165	34756.39		31,303		22,173		18,646			(9,130)				
Dow Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/04/2021	06/05/2022	56	1,950,131	34756.39		26,679		18,897		16,579			(7,781)				
Dow Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/04/2021	06/06/2022	97	3,365,157	34756.39		51,745		36,653		35,221			(15,092)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/07/2021	06/07/2022	1,708	387,117	226.6		8,942		6,334		6,746			(2,608)				
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		229,718		304,850			(94,590)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/08/2021	06/08/2022	4,072	923,505	226.8		21,333		15,111		15,705			(6,222)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/09/2021	06/09/2022	6,636	1,507,985	227.26		34,834		24,674		24,164			(10,160)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/11/2021	06/10/2022	3,646	831,426	228.03		19,181		13,587		12,017			(5,594)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/10/2021	06/10/2022	2,993	682,507	228.05		15,766		11,168		9,837			(4,598)				
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		278,139		418,449			(114,528)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/14/2021	06/14/2022	2,553	580,934	227.53		13,420		9,506		9,071			(3,914)				
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		40,499		26,489			(16,676)				
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		100,269		41,173			(41,287)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/15/2021	06/15/2022	2,359	536,560	227.5		12,395		8,779		8,430			(3,615)				
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		328,058		465,809			(135,083)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/16/2021	06/16/2022	3,631	818,557	225.43		18,909		13,394		16,821			(5,515)				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/16/2021	06/16/2022	330	1,392,974	4223.7		43,116		30,541		28,089			(12,576)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/18/2021	06/17/2022	5,661	1,275,264	225.26		29,408		20,830		26,800			(8,577)				
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		284,532		515,972			(117,160)				
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		307,222		589,895			(126,503)				
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		247,522		347,668			(101,921)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/21/2021	06/21/2022	2,766	625,217	226.06		14,437		10,226		11,979			(4,211)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/22/2021	06/22/2022	4,363	987,323	226.31		22,807		16,155		18,362			(6,652)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/23/2021	06/23/2022	1,560	352,027	225.62		8,132		5,760		7,147			(2,372)				
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			5,571		35,940			(5,899)				
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		21,918		16,159			(9,025)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/24/2021	06/24/2022	2,831	639,421	225.83		14,771		10,463		12,670			(4,308)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/25/2021	06/24/2022	1,749	395,317	225.96		9,116		6,457		7,708			(2,659)				
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			13,124		87,485			(13,896)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/29/2021	06/29/2022	3,677	832,146	226.33		19,223		13,616		15,627			(5,607)				
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		127,029		67,451			(52,306)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/30/2021	06/30/2022	2,631	596,444	226.73		13,778		9,759		10,669			(4,019)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/30/2021	06/30/2022	103	444,009	4297.5		14,098		9,986		6,288			(4,112)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/01/2021	07/01/2022	2,140	485,455	226.85		11,214		8,878		8,568			(2,336)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/02/2021	07/01/2022	2,926	666,713	227.88		15,374		12,171		10,294			(3,203)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/02/2021	07/01/2022	6,573	11,919,913	1813.597		286,845		227,086		147,982			(59,759)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/02/2021	07/05/2022	1,911	3,465,219	1813.597		85,994		68,079		44,758			(17,915)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/06/2021	07/06/2022	4,248	971,345	228.68		22,438		17,763		13,619			(4,675)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/06/2021	07/06/2022	983	1,778,144	1808.576		47,103		37,290		26,780			(9,813)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/07/2021	07/07/2022	2,425	557,717	229.95		12,883		10,199		6,573			(2,684)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/08/2021	07/08/2022	2,452	563,947	229.97		13,010		10,300		6,645			(2,710)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/08/2020	07/08/2022	1,052	247,520	235.24	8,044			3,184		1,283			(3,017)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/09/2021	07/09/2022	283	1,236,526	4369.55		48,173		38,137		21,528			(10,036)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/12/2021	07/12/2022	2,380	547,027	229.88		12,636		10,004		6,594			(2,633)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/13/2021	07/13/2022	3,535	809,090	228.89		18,690		14,796		11,200			(3,894)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/14/2021	07/14/2022	3,160	726,860	230.02		16,790		13,292		8,634			(3,498)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/15/2021	07/15/2022	1,583	365,544	230.95		8,444		6,685		3,813			(1,759)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/16/2021	07/15/2022	4,219	975,350	231.2		22,501		17,814		9,811			(4,688)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/15/2020	07/15/2022	2,590	610,533	235.71	19,842			7,854		3,012			(7,441)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/20/2021	07/20/2022	4,212	977,811	232.15		22,587		17,882		8,675			(4,706)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/21/2021	07/21/2022	3,971	917,499	231.06		21,194		16,779		9,577			(4,415)				

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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			7,744		41,408			(7,336)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/21/2021	07/21/2022	3,750	6,808,570	1815.66		157,495		124,684		84,408			(32,812)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/21/2021	07/21/2022	9,416	41,039,325	4358.69		977,994		774,245		906,478			(203,749)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/22/2021	07/22/2022	1,802	417,196	231.46		9,637		7,629		4,121			(2,008)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/23/2021	07/22/2022	2,797	649,470	232.22		14,983		11,862		5,737			(3,122)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/22/2020	07/22/2022	2,032	481,164	236.75	15,643			6,192		2,049			(5,866)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/22/2021	07/22/2022	3,900	7,068,746	1812.625		181,476		143,669		99,010			(37,808)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/22/2021	07/22/2022	214	934,672	4367.48		28,264		22,376		11,150			(5,888)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/23/2021	07/23/2022	8,045	35,491,290	4411.79		414,708		328,310		298,728			(86,397)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/23/2021	07/24/2022	7,753	34,204,439	4411.79		392,321		310,587		278,760			(81,733)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/23/2021	07/25/2022	5,637	24,870,295	4411.79		288,529		228,419		198,251			(60,110)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/26/2021	07/26/2022	178	789,142	4422.3		24,230		19,182		8,231			(5,048)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/27/2021	07/27/2022	6,576	1,533,209	233.15		35,417		28,039		11,957			(7,379)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/27/2021	07/27/2022	9,497	41,800,783	4401.46		1,053,334		833,890		907,923			(219,445)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/28/2021	07/28/2022	2,588	600,955	232.19		13,882		10,990		5,429			(2,892)				
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			9,002		47,209			(8,528)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/28/2021	07/28/2022	96	420,732	4400.64		13,863		10,974		3,957			(2,888)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/29/2021	07/29/2022	1,668	387,925	232.55		8,961		7,094		3,332			(1,867)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/30/2021	07/29/2022	2,693	626,830	232.73		14,461		11,448		5,242			(3,013)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/29/2020	07/29/2022	1,081	257,080	237.89	8,358			3,308		928			(3,134)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/10/2020	07/29/2022	956	228,000	238.51	4,317			2,159		737			(1,850)				
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			17,456		91,389			(16,537)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/29/2021	07/29/2022	2,569	4,691,683	1826.565		126,629		100,248		56,421			(26,381)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/29/2021	07/29/2022	6,671	29,480,671	4419.15		336,297		266,235		172,425			(70,062)				
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			6,454		33,507			(6,115)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/02/2021	08/02/2022	2,563	598,443	233.53		13,824		12,096		4,492			(1,728)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/03/2021	08/03/2022	3,592	841,169	234.16		19,431		17,002		5,750			(2,429)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/04/2021	08/04/2022	4,655	1,085,575	233.21		25,077		21,942		8,608			(3,135)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/04/2020	08/04/2022	5,765	1,380,075	239.37	44,866			19,629		3,942			(16,825)				

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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	08/04/2021	08/04/2022	421	1,854,362	4402.66		61,806		54,080		16,244			(7,726)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/06/2021	08/05/2022	1,889	438,982	232.37		10,127		8,861		3,954			(1,266)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/05/2021	08/05/2022	4,695	1,094,045	233.03		25,272		22,113		8,940			(3,159)				
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			17,803		81,716			(15,260)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/05/2021	08/05/2022	2,940	5,360,302	1823.267		130,198		113,923		62,273			(16,275)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/05/2021	08/05/2022	4,079	12,717,404	3117.48		159,498		139,561		49,079			(19,937)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/09/2021	08/09/2022	2,263	525,156	232.03		12,131		10,615		5,025			(1,516)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/10/2021	08/10/2022	3,692	855,805	231.79		19,769		17,298		8,498			(2,471)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/10/2020	08/10/2022	4,497	1,074,172	238.89	34,911			15,273		3,449			(13,091)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/10/2021	08/10/2022	4,759	14,908,171	3132.79		201,588		176,389		53,424			(25,198)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/11/2021	08/11/2022	4,191	973,118	232.18		22,479		19,669		9,165			(2,810)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/11/2021	08/11/2022	8,452	37,594,117	4447.7		477,290		417,629		259,966			(59,661)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/12/2021	08/12/2022	2,863	664,269	231.98		15,345		13,427		6,455			(1,918)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/13/2021	08/12/2022	5,360	1,250,322	233.26		28,845		25,239		10,090			(3,606)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/14/2020	08/12/2022	4,530	1,072,367	236.72	34,798			15,224		5,034			(13,049)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/10/2020	08/12/2022	2,111	500,000	236.82	10,974			5,487		2,309			(4,703)				
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			13,773		59,787			(11,805)				
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			22,518		96,037			(19,301)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/13/2021	08/12/2022	5,438	10,010,007	1840.783		240,728		210,637		87,364			(30,091)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/13/2021	08/13/2022	577	2,577,450	4468		95,830		83,851		26,600			(11,979)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/13/2021	08/15/2022	1,139	2,096,343	1840.783		56,601		49,526		21,025			(7,075)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/16/2021	08/16/2022	4,497	1,055,224	234.64		24,376		21,329		7,005			(3,047)				
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			6,155		26,284			(5,275)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/16/2021	08/16/2022	7,062	31,637,668	4479.71		375,312		328,398		194,884			(46,914)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/17/2021	08/17/2022	5,459	1,280,722	234.62		29,585		25,887		8,557			(3,698)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/18/2021	08/18/2022	4,764	1,111,638	233.32		25,679		22,469		9,056			(3,210)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/20/2021	08/19/2022	7,311	1,712,939	234.29		39,518		34,578		12,116			(4,940)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/19/2020	08/19/2022	2,861	678,865	237.3	22,063			9,653		2,982			(8,274)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/21/2020	08/19/2022	1,990	472,402	237.35	15,329			6,707		2,058			(5,749)				

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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	08/19/2020	08/19/2022	768	1,298,838	1690.183	42,732			18,695		81,576			(16,024)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/23/2021	08/23/2022	113	508,051	4479.53		19,916		17,426		6,006			(2,489)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/24/2021	08/24/2022	8,393	1,957,411	233.23		45,216		39,564		16,448			(5,652)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/25/2021	08/25/2022	2,662	619,331	232.68		14,307		12,518		5,647			(1,788)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/25/2020	08/25/2022	245	414,395	1692.044	14,048			6,146		25,663			(5,268)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/25/2021	08/25/2022	3,831	7,039,479	1837.323		179,128		156,737		72,194			(22,391)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/25/2021	08/25/2022	5,537	17,394,875	3141.85		226,852		198,495		56,096			(28,356)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/25/2021	08/25/2022	210	944,150	4496.19		33,706		29,493		8,324			(4,213)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/26/2021	08/26/2022	5,135	1,193,016	232.35		27,559		24,114		11,428			(3,445)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/27/2021	08/26/2022	3,168	738,190	233.05		17,045		14,914		6,403			(2,131)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/27/2020	08/26/2022	2,267	535,710	236.3	17,400			7,612		2,846			(6,525)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/26/2020	08/26/2022	4,912	1,164,551	237.1	37,836			16,553		5,442			(14,189)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/27/2021	08/27/2022	389	1,755,379	4509.37		59,898		52,411		11,613			(7,487)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/30/2021	08/30/2022	3,366	786,958	233.77		18,179		15,906		6,224			(2,272)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/30/2021	08/30/2022	2,148	3,948,877	1838.738		100,722		88,132		40,413			(12,590)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/30/2021	08/30/2022	3,823	12,021,295	3144.37		167,964		146,969		43,389			(20,996)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/31/2021	08/31/2022	4,279	999,848	233.68		23,096		20,209		8,036			(2,887)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/01/2021	09/01/2022	5,016	1,173,918	234.02		27,118		25,988		9,006			(1,130)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/01/2020	09/01/2022	2,946	700,746	237.87	22,767			10,909		2,961			(8,538)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/03/2021	09/02/2022	2,537	594,239	234.2		13,709		13,138		4,454			(571)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/02/2021	09/02/2022	3,444	807,891	234.61		18,662		17,885		5,700			(778)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/04/2020	09/02/2022	3,530	834,535	236.4	27,081			12,976		4,480			(10,155)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/02/2020	09/02/2022	2,063	490,989	238.02	15,942			7,639		2,033			(5,978)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/03/2020	09/02/2022	326	551,988	1693.71	18,105			8,675		33,786			(6,789)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/02/2021	09/02/2022	5,705	25,882,570	4536.95		552,432		529,414		399,191			(23,018)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/03/2021	09/03/2022	248	1,126,734	4535.43		27,380		26,239		6,005			(1,141)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/07/2021	09/07/2022	2,876	668,401	232.44		15,440		14,797		6,526			(643)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/08/2021	09/08/2022	5,898	1,378,320	233.7		31,839		30,513		11,307			(1,327)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/10/2021	09/09/2022	3,888	903,690	232.45		20,848		19,979		8,856			(869)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/09/2021	09/09/2022	3,092	721,622	233.41		16,669		15,975		6,187			(695)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/10/2020	09/09/2022	4,394	1,041,493	237.05	29,351			14,484		5,183			(11,335)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/11/2020	09/09/2022	16,075	3,815,591	237.36	123,816			59,328		18,080			(46,431)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/13/2021	09/13/2022	4,223	982,279	232.6		22,691		21,745		9,527			(945)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/14/2021	09/14/2022	5,445	1,268,068	232.89		29,292		28,072		11,849			(1,221)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/14/2021	09/14/2022	9,417	41,841,087	4443.05		1,043,831		1,000,338		862,015			(43,493)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/15/2021	09/15/2022	3,890	905,661	232.81		20,921		20,049		8,579			(872)				

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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	09/15/2020	09/15/2022	2,762	655,941	237.52	21,312			10,212		3,102			(7,992)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/17/2021	09/16/2022	4,010	925,952	230.89		21,362		20,472		11,354			(890)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/16/2021	09/16/2022	3,713	861,658	232.07		19,904		19,075		9,047			(829)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/18/2020	09/16/2022	3,221	763,562	237.07	24,778			11,873		3,889			(9,292)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/16/2020	09/16/2022	2,812	667,647	237.41	21,692			10,394		3,224			(8,134)				
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			6,027		22,931			(4,717)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/17/2021	09/17/2022	423	1,877,369	4432.99		76,221		73,045		23,548			(3,176)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/20/2021	09/20/2022	3,992	922,557	231.13		21,311		20,423		11,062			(888)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/21/2021	09/21/2022	3,841	886,687	230.84		20,482		19,629		11,060			(853)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/22/2021	09/22/2022	4,773	1,101,607	230.82		25,447		24,387		13,805			(1,060)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/22/2020	09/22/2022	15,508	3,675,881	237.03	119,429			57,227		19,255			(44,786)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/22/2021	09/22/2022	302	1,326,244	4395.64		44,222		42,380		15,052			(1,843)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/24/2021	09/23/2022	5,204	1,194,228	229.47		27,563		26,414		17,744			(1,148)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/23/2021	09/23/2022	2,075	477,371	230.11		11,027		10,567		6,555			(459)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/23/2020	09/23/2022	1,455	343,607	236.13	11,164			5,349		2,070			(4,186)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/24/2020	09/23/2022	2,848	673,318	236.39	21,863			10,476		3,901			(8,198)				
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			14,706		63,287			(11,509)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/24/2021	09/24/2022	496	2,211,907	4455.48		86,933		83,311		25,349			(3,622)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/27/2021	09/27/2022	2,917	666,311	228.44		15,392		14,750		11,274			(641)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/28/2021	09/28/2022	4,496	1,020,474	226.95		23,573		22,591		20,498			(982)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/29/2021	09/29/2022	5,498	1,251,917	227.69		28,919		27,714		23,171			(1,205)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/29/2020	09/29/2022	3,479	826,055	237.42	26,839			12,860		4,180			(10,064)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/29/2021	09/29/2022	256	1,114,359	4359.46		39,403		37,761		14,621			(1,642)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/30/2021	09/30/2022	3,780	857,610	226.86		19,811		18,985		17,447			(825)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/02/2020	09/30/2022	2,246	531,780	236.79	17,256			8,988		2,972			(6,471)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/30/2020	09/30/2022	328	553,639	1687.208	18,768			8,993		36,110			(7,038)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/06/2020	10/06/2022	9,546	2,253,189	236.04	73,184			38,116		14,350			(27,444)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/10/2020	10/07/2022	1,699	400,000	235.4	10,291			5,593		2,802			(4,027)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/08/2020	10/07/2022	3,244	765,665	236.02	24,853			12,945		4,906			(9,320)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/12/2020	10/12/2022	5,479	1,296,555	236.63	42,099			21,927		7,722			(15,787)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/13/2020	10/13/2022	5,409	1,281,713	236.95	41,630			21,682		7,306			(15,611)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/13/2020	10/13/2022	347	590,569	1703.649	20,020			10,427		33,657			(7,508)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/16/2020	10/14/2022	2,292	542,240	236.61	17,590			9,162		3,260			(6,596)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/15/2020	10/14/2022	1,546	365,927	236.73	11,878			6,186		2,162			(4,454)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/10/2020	10/14/2022	6,820	1,616,153	236.97	48,350			25,412		9,216			(18,297)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/20/2020	10/20/2022	5,572	1,312,611	235.59	42,634			22,205		9,301			(15,988)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/23/2020	10/21/2022	3,808	894,188	234.79	28,999			15,103		7,100			(10,874)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/27/2020	10/27/2022	2,898	682,883	235.65	22,180			11,552		4,896			(8,318)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/29/2020	10/28/2022	2,324	543,119	233.65	17,630			9,182		5,117			(6,611)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/28/2020	10/28/2022	2,655	622,968	234.67	20,234			10,539		5,123			(7,588)				

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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	10/28/2020	10/28/2022	382	638,973	1674.884	22,236			11,581		46,302			(8,339)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/02/2020	11/02/2022	3,445	805,500	233.79	26,163			14,716		7,540			(9,811)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/03/2020	11/03/2022	1,685	393,892	233.71	12,790			7,194		3,735			(4,796)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/06/2020	11/04/2022	3,083	726,272	235.54	23,553			13,249		5,406			(8,832)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/04/2020	11/04/2022	2,149	507,017	235.88	16,468			9,263		3,601			(6,175)				
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			21,560		64,557			(14,373)				
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			16,928		50,742			(11,285)				
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			7,835		23,429			(5,224)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/10/2020	11/10/2022	4,416	1,026,531	232.44	33,321			18,743		11,622			(12,495)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/11/2020	11/11/2022	1,639	381,518	232.75	12,380			6,964		4,164			(4,643)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/12/2020	11/11/2022	2,358	551,000	233.65	17,874			10,054		5,364			(6,703)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/17/2020	11/17/2022	5,603	1,311,528	234.09	42,572			23,947		12,234			(15,965)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/19/2020	11/18/2022	7,599	1,777,418	233.91	57,659			32,433		17,008			(21,622)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/24/2020	11/23/2022	1,971	459,892	233.31	14,919			8,392		4,801			(5,595)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/23/2020	11/23/2022	3,923	916,352	233.59	29,745			16,731		9,236			(11,154)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/25/2020	11/25/2022	4,413	1,029,583	233.33	33,431			18,805		10,768			(12,536)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/01/2020	12/01/2022	5,872	1,365,753	232.59	44,319			26,776		15,841			(16,620)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/02/2020	12/02/2022	6,803	1,581,800	232.51	51,345			31,021		18,562			(19,254)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/04/2020	12/02/2022	1,803	419,294	232.55	13,589			8,210		4,897			(5,096)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/08/2020	12/08/2022	3,590	839,018	233.73	27,226			16,449		8,584			(10,210)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/09/2020	12/09/2022	1,703	396,996	233.09	12,879			7,781		4,403			(4,829)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/11/2020	12/09/2022	1,612	377,477	234.12	12,238			7,394		3,687			(4,589)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/15/2020	12/15/2022	3,154	737,200	233.76	23,922			14,453		7,627			(8,971)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/17/2020	12/16/2022	2,590	606,390	234.09	19,671			11,885		6,036			(7,377)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/21/2020	12/21/2022	3,150	736,052	233.64	23,885			14,430		7,824			(8,957)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/22/2020	12/22/2022	4,336	1,014,658	234.01	32,926			19,893		10,330			(12,347)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/29/2020	12/29/2022	6,965	1,629,840	234.01	52,888			31,953		16,835			(19,833)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/31/2020	12/30/2022	1,794	420,846	234.62	13,652			8,248		4,043			(5,120)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	01/08/2021	01/06/2023	1,489	344,194	231.21		11,155		7,204		4,997			(3,951)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	01/06/2021	01/06/2023	10,352	2,408,108	232.62		78,143		50,467		29,786			(27,676)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	01/11/2021	01/11/2023	2,353	542,670	230.63		17,610		11,373		8,464			(6,237)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	01/11/2021	01/11/2023	526	913,740	1737.22		32,621		21,067		40,206			(11,553)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	01/12/2021	01/12/2023	3,867	891,127	230.44		28,908		18,670		14,211			(10,238)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	01/13/2021	01/13/2023	2,416	558,938	231.38		18,138		11,714		8,052			(6,424)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	01/15/2021	01/13/2023	3,102	717,950	231.46		23,276		15,032		10,252			(8,244)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	01/19/2021	01/19/2023	3,791	878,528	231.74		28,517		18,417		12,278			(10,100)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	01/20/2021	01/20/2023	8,343	1,935,755	232.03		62,835		40,581		26,233			(22,254)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	01/22/2021	01/20/2023	1,832	425,197	232.05		13,785		8,903		5,749			(4,882)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	01/25/2021	01/25/2023	2,047	476,891	232.99		15,480		9,997		5,847			(5,482)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	01/25/2021	01/25/2023	447	774,604	1734.53		27,731		17,909		35,209			(9,821)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	01/26/2021	01/26/2023	3,790	883,067	233.02		28,664		18,512		10,809			(10,152)				

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Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/29/2021	01/27/2023	2,027	469,422	231.55		15,219		9,829		6,785			(5,390)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/28/2021	01/27/2023	1,880	436,764	232.31		14,169		9,151		5,803			(5,018)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/27/2021	01/27/2023	1,987	463,098	233.01		15,032		9,708		5,685			(5,324)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/02/2021	02/02/2023	4,979	1,152,840	231.54		37,421		25,727		16,837			(11,694)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/05/2021	02/03/2023	3,462	799,914	231.05		25,933		17,829		12,337			(8,104)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/08/2021	02/08/2023	2,508	579,712	231.19		18,812		12,933		8,873			(5,879)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/11/2021	02/10/2023	1,823	422,059	231.53		13,687		9,410		6,246			(4,277)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/10/2021	02/10/2023	3,752	869,651	231.78		28,220		19,401		12,527			(8,819)				
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		30,913		55,389			(14,052)				
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		11,108		19,691			(5,049)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/16/2021	02/16/2023	3,603	824,405	228.82		26,744		18,386		16,294			(8,357)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/18/2021	02/17/2023	2,960	678,046	229.06		21,989		15,117		13,099			(6,872)				
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		8,573		15,330			(3,897)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/23/2021	02/23/2023	4,994	1,137,566	227.77		36,891		25,363		25,114			(11,529)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/26/2021	02/24/2023	1,740	388,600	223.3		12,583		8,651		12,857			(3,932)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/25/2021	02/24/2023	3,614	807,146	223.31		26,160		17,985		26,682			(8,175)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/24/2021	02/24/2023	2,141	486,125	227.1		15,765		10,838		11,451			(4,927)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/03/2021	03/02/2023	1,864	417,158	223.76		13,520		9,858		13,329			(3,662)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/02/2021	03/02/2023	2,523	566,823	224.68		18,382		13,404		16,727			(4,978)				
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		72,903		111,828			(27,078)				
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		15,702		24,130			(5,832)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/05/2021	03/07/2023	562	982,567	1748.625		35,962		26,222		40,212			(9,740)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/08/2021	03/08/2023	2,178	483,965	222.21		15,690		11,441		17,661			(4,249)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/09/2021	03/09/2023	1,987	442,889	222.91		14,358		10,470		15,271			(3,889)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/12/2021	03/10/2023	2,758	613,242	222.33		19,863		14,483		22,189			(5,380)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/10/2021	03/10/2023	3,977	888,411	223.38		28,802		21,002		29,478			(7,801)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/11/2021	03/10/2023	599	1,054,052	1760.886		37,735		27,515		38,529			(10,220)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/16/2021	03/16/2023	5,021	1,118,385	222.73		36,258		26,438		39,315			(9,820)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/19/2021	03/17/2023	4,608	1,020,753	221.53		33,062		24,108		39,540			(8,954)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/18/2021	03/17/2023	4,116	911,959	221.57		29,557		21,552		35,214			(8,005)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/17/2021	03/17/2023	2,689	599,453	222.89		19,428		14,166		20,812			(5,262)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/23/2021	03/23/2023	4,416	983,403	222.71		31,882		23,247		34,780			(8,635)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/26/2021	03/24/2023	2,335	520,291	222.82		16,852		12,288		18,248			(4,564)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/24/2021	03/24/2023	2,224	495,712	222.91		16,071		11,718		17,259			(4,353)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/25/2021	03/24/2023	8,886	1,982,499	223.1		64,253		46,851		67,957			(17,402)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/25/2021	03/24/2023	1,143	2,019,865	1767.614		72,917		53,169		69,918			(19,748)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/30/2021	03/30/2023	3,585	795,264	221.84		25,767		18,788		30,282			(6,978)				
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		35,191		42,483			(13,071)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/01/2021	03/31/2023	2,818	626,318	222.29		20,293		15,642		23,025			(4,650)				
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		119,361		134,528			(35,486)				
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		62,341		70,433			(18,534)				
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		34,559		38,969			(10,274)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/06/2021	04/06/2023	1,588	354,074	222.99		11,472		8,843		12,349			(2,629)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/07/2021	04/06/2023	1,832	408,745	223.09		13,247		10,212		14,140			(3,036)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/09/2021	04/06/2023	4,749	1,059,817	223.16		34,296		26,436		36,456			(7,859)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/12/2021	04/12/2023	8,188	1,827,242	223.15		59,203		45,635		63,146			(13,567)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/13/2021	04/13/2023	3,797	850,554	224		27,558		21,243		27,432			(6,315)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/14/2021	04/14/2023	2,841	635,264	223.57		20,583		15,866		21,242			(4,717)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/16/2021	04/14/2023	1,947	438,337	225.11		14,193		10,941		12,885			(3,253)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/15/2021	04/14/2023	3,283	739,747	225.31		23,968		18,475		21,375			(5,493)				
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		77,916		75,506			(23,164)				
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		52,816		51,184			(15,702)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/16/2021	04/18/2023	495	887,365	1792.589		32,744		25,240		24,482			(7,504)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/19/2021	04/19/2023	4,243	953,685	224.78		30,899		23,818		28,938			(7,081)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/20/2021	04/20/2023	5,343	1,204,369	225.42		39,022		30,079		34,634			(8,942)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/23/2021	04/21/2023	2,568	578,621	225.33		18,736		14,442		16,781			(4,294)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/21/2021	04/21/2023	2,416	545,085	225.58		17,661		13,613		15,473			(4,047)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/23/2021	04/21/2023	1,325	2,384,799	1799.826		88,261		68,035		61,260			(20,227)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/23/2021	04/24/2023	966	1,737,799	1799.826		64,385		49,630		44,770			(14,755)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/23/2021	04/25/2023	341	614,200	1799.826		22,775		17,555		15,839			(5,219)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/27/2021	04/27/2023	2,913	653,509	224.37		21,167		16,316		20,639			(4,851)				

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	04/27/2021	04/27/2023	548	985,476	1797.494		36,439		28,089		26,079			(8,351)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/28/2021	04/28/2023	2,317	519,757	224.37		16,835		12,977		16,426			(3,858)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/30/2021	04/28/2023	2,167	486,464	224.53		15,747		12,138		15,171			(3,609)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/03/2021	05/03/2023	2,751	620,428	225.5		20,102		16,333		17,898			(3,769)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/04/2021	05/04/2023	2,960	667,793	225.58		21,636		17,580		19,149			(4,057)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/06/2021	05/05/2023	2,583	585,251	226.59		18,962		15,407		15,394			(3,555)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/07/2021	05/05/2023	1,604	364,150	226.96		11,795		9,583		9,272			(2,212)				
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		81,059		54,999			(18,706)				
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		65,453		44,518			(15,105)				
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		8,210		5,585			(1,895)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/10/2021	05/10/2023	1,881	426,978	227.05		13,843		11,247		10,833			(2,595)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/11/2021	05/11/2023	5,449	1,231,297	225.97		39,906		32,424		34,337			(7,482)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/12/2021	05/12/2023	1,463	327,424	223.86		10,605		8,617		10,891			(1,988)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/14/2021	05/12/2023	1,667	376,628	225.91		12,195		9,909		10,565			(2,287)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/18/2021	05/18/2023	5,080	1,144,829	225.36		37,092		30,138		33,798			(6,955)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/20/2021	05/19/2023	3,459	781,560	225.92		25,323		20,575		22,026			(4,748)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/24/2021	05/24/2023	1,726	390,314	226.13		12,650		10,278		10,847			(2,372)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/25/2021	05/25/2023	3,901	883,371	226.42		28,630		23,262		23,969			(5,368)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/28/2021	05/26/2023	3,526	797,313	226.15		25,817		20,976		22,155			(4,841)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/26/2021	05/26/2023	2,578	583,252	226.23		18,903		15,359		16,097			(3,544)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/02/2021	06/02/2023	4,182	945,673	226.12		30,640		26,172		26,488			(4,468)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/04/2021	06/02/2023	2,658	603,423	227.05		19,539		16,689		15,611			(2,849)				
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		58,838		38,982			(10,045)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/07/2021	06/07/2023	1,943	440,226	226.6		14,263		12,183		11,885			(2,080)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/08/2021	06/08/2023	2,385	540,840	226.8		17,529		14,972		14,366			(2,556)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/09/2021	06/09/2023	1,582	359,444	227.26		11,650		9,951		9,185			(1,699)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/11/2021	06/09/2023	3,668	836,523	228.03		27,087		23,136		19,988			(3,950)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/14/2021	06/14/2023	2,919	664,124	227.53		21,511		18,374		16,649			(3,137)				
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		48,773		33,852			(8,327)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/15/2021	06/15/2023	2,058	468,108	227.5		15,162		12,951		11,776			(2,211)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/18/2021	06/16/2023	4,851	1,092,772	225.26		35,329		30,177		33,214			(5,152)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/16/2021	06/16/2023	3,413	769,328	225.43		24,919		21,285		23,060			(3,634)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/21/2021	06/21/2023	2,373	536,538	226.06		17,336		14,807		15,322			(2,528)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/22/2021	06/22/2023	3,950	893,926	226.31		28,945		24,724		25,021			(4,221)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/23/2021	06/23/2023	2,258	509,354	225.62		16,493		14,088		15,106			(2,405)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/24/2021	06/23/2023	3,068	692,884	225.83		22,415		19,146		20,197			(3,269)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/29/2021	06/29/2023	4,263	964,846	226.33		31,222		26,669		27,104			(4,553)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/30/2021	06/30/2023	3,768	854,242	226.73		27,652		23,619		23,227			(4,033)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/02/2021	06/30/2023	2,083	474,767	227.88		15,344		13,746		11,706			(1,598)				

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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	07/02/2021	06/30/2023	2,035	3,690,345	1813.597		140,270		125,659		88,136			(14,611)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/02/2021	07/03/2023	915	1,659,167	1813.597		63,131		56,555		39,741			(6,576)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/02/2021	07/05/2023	386	700,472	1813.597		26,702		23,921		16,810			(2,781)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/06/2021	07/06/2023	3,297	753,946	228.68		24,413		21,870		17,432			(2,543)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/09/2021	07/07/2023	1,639	376,762	229.91		12,184		10,915		7,817			(1,269)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/07/2021	07/07/2023	1,447	332,629	229.95		10,771		9,649		6,877			(1,122)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/13/2021	07/13/2023	2,564	586,800	228.89		18,989		17,011		13,404			(1,978)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/14/2021	07/14/2023	3,424	787,685	230.02		25,497		22,841		16,294			(2,656)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/16/2021	07/14/2023	5,785	1,337,394	231.2		43,238		38,734		24,849			(4,504)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/20/2021	07/20/2023	3,201	743,133	232.15		24,070		21,563		12,724			(2,507)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/21/2021	07/21/2023	2,416	558,210	231.06		18,080		16,197		10,584			(1,883)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/22/2021	07/21/2023	1,355	2,456,616	1812.625		94,088		84,288		60,441			(9,801)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/21/2021	07/21/2023	391	709,082	1815.66		27,144		24,316		16,926			(2,827)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/26/2021	07/26/2023	1,946	451,794	232.2		14,634		13,109		7,752			(1,524)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/27/2021	07/27/2023	2,725	635,278	233.15		20,577		18,433		9,978			(2,143)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/28/2021	07/28/2023	964	223,780	232.19		7,248		6,493		3,852			(755)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/30/2021	07/28/2023	2,312	538,106	232.73		17,408		15,594		8,805			(1,813)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/29/2021	07/28/2023	1,456	2,658,845	1826.565		100,956		90,440		57,236			(10,516)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/03/2021	08/03/2023	3,049	713,938	234.16		23,139		21,693		10,266			(1,446)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/06/2021	08/04/2023	1,836	426,722	232.37		13,800		12,938		7,280			(863)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/04/2021	08/04/2023	3,503	816,973	233.21		26,470		24,816		12,881			(1,654)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/05/2021	08/04/2023	820	1,494,828	1823.267		56,968		53,407		33,511			(3,560)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/10/2021	08/10/2023	4,270	989,829	231.79		32,041		30,038		17,931			(2,003)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/11/2021	08/11/2023	1,509	350,306	232.18		11,339		10,631		6,130			(709)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/13/2021	08/11/2023	1,596	2,938,215	1840.783		113,063		105,996		55,434			(7,066)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/13/2021	08/14/2023	609	1,120,619	1840.783		43,166		40,468		21,213			(2,698)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/13/2021	08/15/2023	477	877,375	1840.783		33,823		31,709		16,627			(2,114)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/17/2021	08/17/2023	3,202	751,139	234.62		24,314		22,795		10,517			(1,520)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/18/2021	08/18/2023	5,133	1,197,588	233.32		38,754		36,332		18,998			(2,422)				

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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)
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/20/2021	08/18/2023	3,647	854,405	234.29		27,623		25,896		12,363			(1,726)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/23/2021	08/23/2023	1,542	360,882	234.08		11,682		10,952		5,360			(730)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/24/2021	08/24/2023	3,382	788,752	233.23		25,532		23,936		12,706			(1,596)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/26/2021	08/25/2023	2,193	509,628	232.35		16,481		15,451		8,914			(1,030)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/25/2021	08/25/2023	3,045	708,437	232.68		22,925		21,492		12,022			(1,433)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/25/2021	08/25/2023	531	975,568	1837.323		37,520		35,175		19,372			(2,345)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/30/2021	08/30/2023	4,135	966,723	233.77		31,302		29,346		14,909			(1,956)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/30/2021	08/30/2023	1,438	2,644,724	1838.738		101,690		95,334		52,039			(6,356)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/31/2021	08/31/2023	2,880	673,002	233.68		21,792		20,430		10,480			(1,362)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/01/2021	09/01/2023	2,127	497,777	234.02		16,118		15,782		7,517			(336)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/03/2021	09/01/2023	1,963	459,734	234.2		14,872		14,563		6,825			(310)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/09/2021	09/08/2023	1,769	412,990	233.41		13,364		13,086		6,655			(278)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/08/2021	09/08/2023	3,206	749,147	233.7		24,257		23,752		11,752			(505)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/13/2021	09/13/2023	3,536	822,542	232.6		26,634		26,079		14,352			(555)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/14/2021	09/14/2023	1,791	417,142	232.89		13,507		13,226		7,097			(281)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/17/2021	09/15/2023	3,372	778,496	230.89		25,161		24,637		15,842			(524)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/16/2021	09/15/2023	6,734	1,562,735	232.07		50,554		49,501		28,657			(1,053)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/15/2021	09/15/2023	2,123	494,202	232.81		15,997		15,664		8,478			(333)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/20/2021	09/20/2023	1,875	433,277	231.13		14,025		13,733		8,675			(292)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/21/2021	09/21/2023	2,521	581,963	230.84		18,838		18,446		11,961			(392)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/24/2021	09/22/2023	2,218	508,870	229.47		16,442		16,099		11,765			(343)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/22/2021	09/22/2023	1,300	300,057	230.82		9,713		9,510		6,183			(202)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/28/2021	09/28/2023	1,774	402,706	226.95		13,015		12,744		11,487			(271)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/29/2021	09/29/2023	1,843	419,658	227.69		13,568		13,285		11,293			(283)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/02/2020	10/01/2021	21,564	72,204,798	3348.44	2,026,680			84,445		4,863,075			(1,520,010)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/01/2020	10/01/2021	3,067	10,370,078	3380.8	217,513			9,063		481,720			(163,135)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/02/2020	10/02/2021	3,831	12,826,445	3348.44	251,179			10,466		525,547			(188,384)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/02/2020	10/03/2021	2,941	9,846,976	3348.44	201,005			8,375		432,006			(150,754)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/02/2020	10/04/2021	14,705	49,237,997	3348.44	1,224,939			51,039		2,730,915			(918,704)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/05/2020	10/05/2021	3,688	12,571,497	3408.63	253,867			10,578		527,990			(190,400)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/06/2020	10/06/2021	14,251	47,897,754	3360.95	1,106,556			46,106		2,389,152			(829,917)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/07/2020	10/07/2021	4,428	15,140,911	3419.45	304,908			12,704		648,530			(228,681)				
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			45,435		2,349,927			(817,822)				
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			44,863		2,230,285			(807,541)				
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			46,652		2,211,880			(839,730)				
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			46,776		2,296,719			(841,964)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/15/2020	10/15/2021	3,262	11,361,516	3483.34	190,230			7,926		398,773			(142,672)				
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			98,226		5,363,806			(1,768,067)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/16/2020	10/15/2021	274	7,847,359	28606.31	145,444			6,060		268,033			(109,083)				

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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	10/16/2020	10/16/2021	2,620	9,128,657	3483.81	172,785			7,199		373,131			(129,588)				
Dow Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/16/2020	10/16/2021	118	3,382,543	28606.31	64,230			2,676		116,060			(48,172)				
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			8,671		442,769			(156,085)				
Dow Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/16/2020	10/17/2021	41	1,183,163	28606.31	23,119			963		42,242			(17,339)				
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			59,077		2,904,898			(1,063,390)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/16/2020	10/18/2021	232	6,628,061	28606.31	133,281			5,553		243,456			(99,961)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/19/2020	10/19/2021	4,357	14,930,824	3426.92	308,451			12,852		650,005			(231,338)				
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			48,444		2,356,862			(871,999)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/20/2020	10/20/2021	179	5,066,678	28308.79	93,977			3,916		165,661			(70,483)				
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			11,931		598,554			(214,759)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/22/2020	10/22/2021	3,271	11,295,824	3453.49	197,134			8,214		394,716			(147,851)				
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			82,321		4,198,472			(1,481,776)				
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			9,074		451,449			(163,324)				
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			7,497		383,129			(134,948)				
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			61,933		3,044,205			(1,114,791)				
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			58,153		3,034,091			(1,046,762)				
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			58,693		2,971,377			(1,056,482)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/28/2020	10/28/2021	11,955	39,104,497	3271.03	881,524			36,730		1,842,810			(661,143)				
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			93,165		5,528,061			(1,676,978)				
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			45,958		2,526,116			(827,246)				
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			33,683		610,487			(202,099)				
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			36,664		618,028			(219,983)				
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			142,488		2,287,518			(854,930)				
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			22,914		396,103			(137,487)				
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			15,348		266,982			(92,088)				
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			22,343		393,052			(134,058)				
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			148,178		2,474,975			(889,070)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/09/2020	11/09/2021	159	4,639,948	29157.97	83,642			10,455		146,155			(62,732)				
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			9,531		122,229			(57,187)				
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			29,363		523,156			(176,176)				
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			136,341		2,091,457			(818,046)				
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			24,245		417,200			(145,472)				
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			226,961		3,720,282			(1,361,764)				

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)
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/13/2020	11/12/2021	220	6,488,166	29479.81	114,824			14,353		192,044			(86,118)				
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			20,837		348,025			(125,025)				
Dow Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/13/2020	11/13/2021	72	2,126,100	29479.81	42,979			5,372		79,244			(32,234)				
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			19,633		329,570			(117,798)				
Dow Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/13/2020	11/14/2021	40	1,185,436	29479.81	23,946			2,993		44,366			(17,959)				
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			132,912		2,154,388			(797,470)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/13/2020	11/15/2021	211	6,224,236	29479.81	118,236			14,779		209,115			(88,677)				
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			21,684		368,880			(130,102)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/17/2020	11/17/2021	4,606	16,625,458	3609.53	311,622			38,953		638,886			(233,717)				
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			142,744		2,259,568			(856,463)				
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			25,806		2,684			(154,838)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/20/2020	11/19/2021	1,003	3,567,096	3557.54	51,366			6,421		77,256			(38,525)				
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			125,463		2,025,446			(752,777)				
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			29,848		527,679			(179,087)				
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			15,549		265,582			(93,294)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/20/2020	11/22/2021	3,428	12,194,111	3557.54	227,117			28,390		469,201			(170,338)				
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			104,425		1,606,015			(626,550)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/23/2020	11/23/2021	132	3,902,271	29591.27	77,832			9,729		137,672			(58,374)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/25/2020	11/24/2021	478	1,733,730	3629.65	24,966			3,121		36,990			(18,724)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/24/2020	11/24/2021	2,903	10,551,896	3635.41	184,040			23,005		374,550			(138,030)				
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			28,270		348,806			(169,623)				
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			20,057		173,712			(120,344)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/25/2020	11/26/2021	298	1,082,688	3629.65	15,591			1,949		23,049			(11,693)				
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			186,429		3,095,150			(1,118,572)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/27/2020	11/26/2021	136	4,053,352	29910.37	79,569			9,946		129,043			(59,677)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/27/2020	11/27/2021	2,058	7,488,026	3638.35	138,911			17,364		312,547			(104,183)				
Dow Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/27/2020	11/27/2021	65	1,933,675	29910.37	32,075			4,009		63,432			(24,056)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/27/2020	11/28/2021	1,245	4,530,986	3638.35	80,814			10,102		156,006			(60,611)				
Dow Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/27/2020	11/28/2021	34	1,026,925	29910.37	22,678			2,835		47,188			(17,009)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/27/2020	11/29/2021	1,616	2,787,042	1725.129	64,820			8,102		98,624			(48,615)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/27/2020	11/29/2021	4,449	13,091,937	2942.96	173,505			21,688		186,595			(130,129)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/27/2020	11/29/2021	12,817	46,631,379	3638.35	1,053,273			131,659		2,023,747			(789,954)				

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	11/27/2020	11/29/2021	145	4,335,054	29910.37	72,865			9,108		122,221			(54,649)				
S&P Digital		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	12/01/2020	12/01/2021	4,530	16,592,584	3662.45	289,003			60,209		581,469			(216,752)				
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			216,489		1,884,663			(779,360)				
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			37,423		373,992			(134,724)				
S&P Digital		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	12/07/2020	12/07/2021	3,658	13,506,447	3691.96	267,020			55,629		545,791			(200,265)				
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			243,990		2,079,042			(878,363)				
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			248,214		2,196,351			(893,571)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	12/09/2020	12/09/2021	201	6,033,426	30068.81	103,033			21,465		168,514			(77,274)				
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			399,325		3,597,401			(1,437,570)				
S&P Digital		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	12/10/2020	12/10/2021	3,426	12,567,969	3668.1	218,011			45,419		435,831			(163,508)				
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			202,490		1,811,113			(728,965)				
S&P Digital		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	12/14/2020	12/14/2021	4,096	14,939,653	3647.49	266,062			55,430		528,569			(199,547)				
S&P Digital		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	12/15/2020	12/15/2021	3,971	14,671,391	3694.62	281,234			58,590		556,464			(210,926)				
S&P Digital		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	12/16/2020	12/16/2021	4,258	15,759,815	3701.17	269,884			56,226		540,290			(202,413)				
S&P Digital		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	12/18/2020	12/17/2021	939	3,483,041	3709.41	48,763			10,159		71,343			(36,572)				
S&P Digital		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	12/17/2020	12/17/2021	3,459	12,876,854	3722.48	226,819			47,254		437,769			(170,114)				
S&P Digital		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	12/18/2020	12/20/2021	606	2,246,272	3709.41	31,448			6,552		45,867			(23,586)				
S&P Digital		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	12/21/2020	12/21/2021	3,278	12,110,268	3694.92	249,913			52,065		493,414			(187,435)				
S&P Digital		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	12/22/2020	12/22/2021	4,391	16,190,926	3687.26	302,403			63,001		598,039			(226,802)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	12/22/2020	12/22/2021	188	5,636,838	30015.51	95,904			19,980		158,503			(71,928)				
S&P Digital		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	12/23/2020	12/23/2021	805	2,970,913	3690.01	41,593			8,665		60,757			(31,195)				
S&P Digital		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	12/24/2020	12/23/2021	512	1,896,340	3703.06	26,928			5,610		38,663			(20,196)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	12/23/2020	12/23/2021	242	7,277,336	30129.83	129,366			26,951		211,920			(97,025)				
S&P Digital		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	12/24/2020	12/27/2021	346	1,282,225	3703.06	18,208			3,793		26,040			(13,656)				
S&P Digital		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	12/28/2020	12/28/2021	844	3,152,314	3735.36	45,078			9,391		63,438			(33,809)				
S&P Digital		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	12/29/2020	12/29/2021	3,659	13,637,667	3727.04	261,203			54,417		509,070			(195,902)				
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			14,896		131,669			(53,625)				
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			39,271		15,657			(141,375)				
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			428,199		3,482,734			(1,541,516)				
S&P Digital		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	12/31/2020	01/03/2022	7,777	29,209,225	3756.07	819,967			170,826		1,428,948			(614,975)				
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		517,542		3,100,110			(1,256,888)				
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		53,258		34,385			(129,342)				
S&P Digital		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	01/07/2021	01/07/2022	2,746	10,445,330	3803.79		191,482		55,849		361,563			(135,633)				
S&P Digital		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	01/08/2021	01/07/2022	582	2,224,279	3824.68		32,252		9,407		43,146			(22,845)				
S&P Digital		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	01/08/2021	01/10/2022	493	1,884,312	3824.68		27,323		7,969		36,444			(19,353)				
S&P Digital		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	01/11/2021	01/11/2022	2,593	9,853,598	3799.61		185,816		54,196		350,220			(131,619)				
S&P Digital		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	01/12/2021	01/12/2022	599	2,278,029	3801.19		32,576		9,501		44,314			(23,075)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	01/19/2021	01/19/2022	2,700	10,258,252	3798.91		200,827		58,575		384,664			(142,253)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	01/20/2021	01/20/2022	1,679	6,465,672	3851.85		127,091		37,068		243,707			(90,023)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	01/21/2021	01/21/2022	1,561	6,014,571	3853.07		111,590		32,547		210,372			(79,043)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	01/27/2021	01/27/2022	11,546	43,306,981	3750.77		1,045,577		304,960		1,715,841			(740,617)				
S&P Digital		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	01/29/2021	01/28/2022	421	1,564,871	3714.24		22,221		6,481		30,782			(15,740)				

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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.	CIBC 2IGI19DL770X0HC3ZE78	01/28/2021	01/28/2022	6,497	24,608,344	3787.38		204,950		59,777		550,534			(145,173)				
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		51,380		350,260			(124,781)				
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		32,383		216,706			(78,645)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	01/29/2021	01/31/2022	2,321	8,620,880	3714.24		166,257		48,492		304,427			(117,765)				
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		48,923		240,659			(81,538)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	02/05/2021	02/04/2022	713	2,771,574	3886.83		39,356		14,759		51,317			(24,598)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	02/04/2021	02/04/2022	117	3,629,479	31055.86		64,744		24,279		95,869			(40,465)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	02/05/2021	02/07/2022	234	908,955	3886.83		12,907		4,840		16,793			(8,067)				
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		67,018		323,431			(111,696)				
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		68,075		328,555			(113,459)				
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		373,126		1,453,678			(621,877)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	02/12/2021	02/11/2022	179	5,616,344	31458.4		92,906		34,840		120,483			(58,066)				
Dow Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	02/12/2021	02/12/2022	84	2,645,748	31458.4		49,060		18,398		90,512			(30,663)				
Dow Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	02/12/2021	02/13/2022	52	1,621,713	31458.4		25,876		9,703		46,281			(16,172)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	02/12/2021	02/14/2022	93	2,936,930	31458.4		48,678		18,254		73,172			(30,424)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	02/12/2021	02/15/2022	73	2,299,254	31458.4		44,615		16,730		59,139			(27,884)				
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		58,425		275,176			(97,375)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	02/17/2021	02/17/2022	2,627	10,329,000	3931.33		188,185		70,569		320,072			(117,616)				
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		47,204		219,598			(78,674)				
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			442		6,888			(883)				
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		49,325		240,792			(82,209)				
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		68,731		341,690			(114,552)				
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		399,282		1,547,644			(665,469)				
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		23,250		37,660			(38,750)				
UST 1.125% 02/15/31 Total Return Options		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	02/24/2021	02/25/2022	129,850	12,985,000	100		173,000		64,875		131,120			(108,125)				
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		59,847		305,279			(99,745)				
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		82,632		325,402			(97,656)				
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		95,492		390,739			(112,854)				
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		86,748		384,225			(102,520)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/03/2021	03/03/2022	215	6,724,782	31270.09		132,923		60,923		206,317			(72,000)				
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		1,023,130		3,503,116			(1,209,154)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/04/2021	03/04/2022	148	4,570,168	30924.14		80,737		37,004		117,339			(43,732)				

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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	03/05/2021	03/04/2022	164	5,176,807	31496.3		85,554		39,212		110,832			(46,342)				
Dow Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/05/2021	03/05/2022	97	3,067,604	31496.3		53,377		24,464		88,236			(28,912)				
Dow Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/05/2021	03/06/2022	46	1,435,932	31496.3		29,432		13,490		51,156			(15,943)				
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		432,995		1,464,892			(511,721)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/05/2021	03/07/2022	104	3,290,547	31496.3		58,384		26,759		79,778			(31,625)				
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		74,244		313,767			(87,743)				
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		96,086		397,200			(113,557)				
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		564,248		1,865,419			(666,838)				
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		81,187		317,073			(95,948)				
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		552,192		1,758,689			(652,591)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/16/2021	03/16/2022	166	5,450,625	32825.95		96,607		44,278		116,431			(52,329)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/17/2021	03/17/2022	183	6,029,196	33015.37		118,139		54,147		132,992			(63,992)				
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		1,150,513		3,862,350			(1,359,697)				
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		82,991		335,059			(98,080)				
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		491,235		1,625,578			(580,550)				
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		708,747		2,343,263			(837,611)				
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		70,015		294,062			(82,745)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/23/2021	03/23/2022	159	5,152,595	32423.15		99,813		45,747		126,873			(54,065)				
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		132,871		589,465			(157,029)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/26/2021	03/25/2022	212	7,026,497	33072.88		122,959		56,356		123,524			(66,603)				
Dow Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/26/2021	03/26/2022	54	1,786,565	33072.88		24,966		11,443		32,798			(13,523)				
Dow Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/26/2021	03/27/2022	91	3,010,734	33072.88		49,674		22,767		65,760			(26,907)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/26/2021	03/28/2022	145	4,808,202	33072.88		84,957		38,939		94,935			(46,019)				
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		72,792		291,985			(86,027)				
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		441,713		1,396,972			(522,024)				
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		115,199		481,333			(136,145)				
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		976,319		2,465,666			(826,116)				
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		78,342		241,055			(66,289)				
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		85,150		263,669			(72,050)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	04/07/2021	04/07/2022	141	4,705,207	33446.26		83,221		45,078		87,905			(38,143)				
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		83,850		186,263			(70,950)				

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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	04/08/2021	04/08/2022	2,755	11,286,835	4097.17		211,831		114,742		341,867			(97,089)				
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		76,383		208,446			(64,632)				
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		113,051		307,839			(95,659)				
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		104,455		292,049			(88,385)				
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		609,868		1,314,719			(516,042)				
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		92,510		219,346			(78,278)				
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		99,834		251,167			(84,475)				
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		125,685		300,608			(106,349)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	04/21/2021	04/21/2022	224	7,637,499	34137.31		134,339		72,767		105,201			(61,572)				
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		94,872		235,032			(80,277)				
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		88,696		219,567			(75,050)				
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		111,428		272,138			(94,285)				
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		1,291,669		2,696,625			(1,092,951)				
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		90,954		201,613			(76,961)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	04/30/2021	04/29/2022	225	7,616,519	33874.85		137,380		74,414		123,362			(62,966)				
Dow Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	04/30/2021	04/30/2022	57	1,930,938	33874.85		28,788		15,594		26,711			(13,195)				
Dow Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	04/30/2021	05/01/2022	70	2,378,263	33874.85		41,669		22,571		38,737			(19,098)				
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		575,757		1,201,875			(487,179)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	04/30/2021	05/02/2022	116	3,922,438	33874.85		70,037		37,937		63,979			(32,100)				
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		95,067		196,500			(57,040)				
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		145,004		318,597			(87,003)				
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		132,065		262,453			(79,239)				
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		134,880		332,974			(80,928)				
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		145,235		333,731			(87,141)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	05/14/2021	05/13/2022	180	6,174,160	34382.13		99,734		62,334		80,527			(37,400)				
Dow Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	05/14/2021	05/14/2022	90	3,080,719	34382.13		45,520		28,450		32,157			(17,070)				
Dow Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	05/14/2021	05/15/2022	39	1,357,699	34382.13		24,123		15,077		16,773			(9,046)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	05/14/2021	05/16/2022	123	4,220,860	34382.13		77,319		48,324		58,882			(28,995)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	05/17/2021	05/17/2022	108	3,705,832	34327.79		65,730		41,081		50,804			(24,649)				
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		139,412		309,533			(83,647)				
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		634,466		1,211,510			(380,680)				

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.	CIBC 21GI19DL770X0HC3ZE78	05/20/2021	05/20/2022	2,553	10,620,137	4159.12		212,554		132,846		278,222			(79,708)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	05/25/2021	05/25/2022	1,747	7,316,731	4188.13		154,823		96,764		207,422			(58,058)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	05/26/2021	05/26/2022	1,576	6,613,233	4195.99		130,354		81,471		172,118			(48,883)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	05/27/2021	05/27/2022	2,724	11,442,579	4200.88		215,655		134,784		288,916			(80,871)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	06/01/2021	06/01/2022	2,751	11,561,154	4202.04		228,417		161,795		299,267			(66,622)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	06/02/2021	06/02/2022	12,730	53,569,538	4208.12		1,212,392		858,777		1,389,325			(353,614)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	06/03/2020	06/03/2022	42	131,367	3122.87	5,123			1,815		19,168			(1,921)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	06/03/2021	06/03/2022	2,738	11,481,169	4192.85		223,727		158,473		293,346			(65,254)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	06/07/2021	06/07/2022	10,425	44,061,229	4226.52		1,170,985		829,448		1,300,249			(341,537)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	06/08/2021	06/08/2022	2,272	9,603,367	4227.26		172,168		121,953		215,860			(50,216)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	06/09/2021	06/09/2022	2,853	12,038,413	4219.55		224,981		159,361		283,291			(65,619)				
UST 1.625% 05/15/31 Total Return Options		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	06/09/2021	06/10/2022	106,870	10,687,000	100		138,000		97,750		154,681			(40,250)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	06/10/2021	06/10/2022	2,227	9,439,357	4239.18		162,461		115,076		196,066			(47,384)				
UST 1.625% 05/15/31 Total Return Options		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	06/16/2021	06/17/2022	134,810	13,481,000	100		184,500		130,688		194,836			(53,813)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	06/17/2021	06/17/2022	2,082	8,791,792	4221.86		163,489		115,804		199,169			(47,684)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	06/21/2021	06/21/2022	2,267	9,578,231	4224.79		184,581		130,745		219,335			(53,836)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	06/22/2021	06/22/2022	2,083	8,843,275	4246.44		172,798		122,399		201,296			(50,399)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	06/23/2021	06/23/2022	2,462	10,445,019	4241.84		193,185		136,839		239,935			(56,346)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	06/24/2021	06/24/2022	1,734	7,398,211	4266.49		137,782		97,596		163,758			(40,187)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	06/25/2021	06/25/2022	2,771	11,861,585	4280.7		198,139		140,349		229,887			(57,791)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	06/25/2021	06/26/2022	1,977	8,463,648	4280.7		149,586		105,957		169,412			(43,629)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	06/25/2021	06/27/2022	2,204	9,433,341	4280.7		160,876		113,954		181,118			(46,922)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	06/28/2021	06/28/2022	2,213	9,494,469	4290.61		168,010		119,007		183,240			(49,003)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	06/30/2021	06/30/2022	2,400	10,313,468	4297.5		183,743		130,151		194,462			(53,592)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	07/02/2021	07/02/2022	1,915	8,336,354	4352.34		143,763		113,812		128,686			(29,951)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	07/02/2021	07/03/2022	1,403	6,106,440	4352.34		102,420		81,083		92,465			(21,338)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	07/02/2021	07/05/2022	1,271	5,530,457	4352.34		100,779		79,783		92,640			(20,996)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	07/06/2021	07/06/2022	2,715	11,790,955	4343.54		209,727		166,034		198,703			(43,693)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	07/07/2021	07/07/2022	158	5,470,107	34681.79		101,489		80,345		72,925			(21,143)				

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.	CIBC 2IGI19DL770X0HC3ZE78	07/08/2020	07/08/2022	38	121,885	3169.94	5,009			1,983		17,480			(1,879)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	07/09/2021	07/08/2022	17,188	75,105,817	4369.55		1,785,489		1,413,512		1,631,924			(371,977)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	07/09/2021	07/08/2022	194	6,778,815	34870.16		106,014		83,928		76,171			(22,086)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	07/09/2021	07/09/2022	2,449	10,703,027	4369.55		181,369		143,584		151,183			(37,785)				
Dow Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	07/09/2021	07/09/2022	59	2,052,920	34870.16		27,059		21,421		16,031			(5,637)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	07/09/2021	07/10/2022	1,539	6,724,880	4369.55		114,049		90,289		96,277			(23,760)				
Dow Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	07/09/2021	07/10/2022	52	1,823,067	34870.16		34,544		27,347		21,331			(7,197)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	07/09/2021	07/11/2022	8,651	37,802,225	4369.55		888,253		703,200		808,934			(185,053)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	07/09/2021	07/11/2022	90	3,150,479	34870.16		52,717		41,734		36,870			(10,983)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	07/12/2021	07/12/2022	1,638	7,180,071	4384.63		121,942		96,537		99,287			(25,405)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	07/13/2021	07/13/2022	2,204	9,630,588	4369.21		188,553		149,271		163,582			(39,282)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	07/14/2021	07/14/2022	586	2,563,079	4374.3		38,318		30,335		32,815			(7,983)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	07/15/2021	07/15/2022	1,614	7,037,956	4360.03		131,264		103,917		113,938			(27,347)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	07/20/2021	07/20/2022	1,892	8,181,363	4323.06		152,119		120,428		141,815			(31,691)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	07/21/2021	07/21/2022	2,375	10,353,110	4358.69		201,222		159,301		168,899			(41,921)				
UST 1.625% 05/15/31 Total Return Options		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	07/21/2021	07/22/2022	122,710	12,271,000	100		167,300		132,446		92,095			(34,854)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	07/22/2020	07/22/2022	52	170,396	3276.02	6,254			2,475		23,560			(2,345)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	07/26/2021	07/26/2022	393	1,738,699	4422.3		25,733		20,372		21,490			(5,361)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	07/29/2021	07/29/2022	2,227	9,843,010	4419.15		191,685		151,751		138,617			(39,934)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	07/30/2021	07/30/2022	1,814	7,974,359	4395.26		149,469		118,330		113,157			(31,139)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	07/30/2021	07/31/2022	2,329	10,238,564	4395.26		174,875		138,442		132,680			(36,432)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	07/30/2021	08/01/2022	1,599	7,028,426	4395.26		138,731		109,828		106,606			(28,902)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/03/2021	08/03/2022	12,530	55,422,101	4423.15		1,304,048		1,141,042		1,079,296			(163,006)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/04/2021	08/04/2022	2,621	11,540,444	4402.66		229,303		200,640		172,297			(28,663)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/06/2021	08/06/2022	2,091	9,276,475	4436.52		176,212		154,186		119,751			(22,027)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/06/2021	08/07/2022	1,812	8,039,390	4436.52		143,842		125,862		100,086			(17,980)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/06/2021	08/08/2022	1,905	8,453,045	4436.52		167,007		146,132		110,214			(20,876)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/09/2021	08/09/2022	1,702	7,545,550	4432.35		145,569		127,373		100,339			(18,196)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/10/2021	08/10/2022	2,255	10,005,334	4436.75		198,777		173,930		134,148			(24,847)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/11/2021	08/11/2022	3,284	14,606,563	4447.7		288,244		252,214		183,435			(36,031)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/12/2021	08/12/2022	2,712	12,098,010	4460.83		228,040		199,535		140,376			(28,505)				

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/13/2021	08/12/2022	15,493	69,220,522	4468		1,648,314		1,442,275		1,305,666			(206,039)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/13/2021	08/15/2022	7,115	31,790,033	4468		770,287		674,001		610,790			(96,286)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/16/2021	08/16/2022	8,300	37,182,474	4479.71		951,693		832,731		741,274			(118,962)				
UST 1.25% 08/15/31 Total Return Options		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/18/2021	08/19/2022	117,500	11,750,000	100		171,000		149,625		89,582			(21,375)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/19/2020	08/19/2022	34	114,653	3374.85	4,185			1,831		14,980			(1,569)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/20/2021	08/19/2022	16,700	74,176,065	4441.67		1,798,387		1,573,588		1,468,398			(224,798)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/20/2021	08/22/2022	7,437	33,034,146	4441.67		830,054		726,297		679,033			(103,757)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/23/2021	08/23/2022	2,916	13,063,424	4479.53		233,483		204,297		144,695			(29,185)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/24/2021	08/24/2022	1,762	7,903,074	4486.23		157,332		137,666		92,363			(19,667)				
UST 1.25% 08/15/31 Total Return Options		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/25/2021	08/26/2022	119,470	11,947,000	100		167,500		146,563		101,485			(20,938)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/26/2021	08/26/2022	2,501	11,180,761	4470		214,558		187,739		130,198			(26,820)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/30/2021	08/30/2022	2,088	9,453,966	4528.79		191,178		167,281		88,875			(23,897)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	09/01/2021	09/01/2022	2,047	9,261,031	4524.09		173,111		165,898		81,915			(7,213)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	09/02/2021	09/02/2022	1,840	8,348,832	4536.95		158,422		151,821		73,792			(6,601)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	09/07/2021	09/07/2022	2,181	9,860,112	4520.03		208,552		199,862		105,007			(8,690)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	09/07/2021	09/07/2022	84	2,950,177	35100		58,102		55,681		38,066			(2,421)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	09/08/2021	09/08/2022	2,016	9,099,061	4514.07		186,865		179,079		93,725			(7,786)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	09/09/2021	09/09/2022	11,775	52,910,560	4493.28		1,154,905		1,106,784		835,714			(48,121)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	09/10/2021	09/10/2022	2,394	10,673,874	4458.58		218,748		209,634		141,263			(9,115)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	09/10/2021	09/11/2022	2,147	9,573,121	4458.58		166,051		159,132		106,826			(6,919)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	09/10/2021	09/12/2022	1,668	7,435,954	4458.58		153,276		146,890		98,302			(6,387)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	09/13/2021	09/13/2022	9,215	41,177,941	4468.73		1,055,409		1,011,434		801,240			(43,975)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	09/21/2021	09/21/2022	2,248	9,786,232	4354.19		205,753		197,180		176,769			(8,573)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	09/27/2021	09/27/2022	2,474	10,990,553	4443.11		221,875		212,630		158,063			(9,245)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	09/28/2021	09/28/2022	2,511	10,930,087	4352.63		229,807		220,232		201,151			(9,575)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	09/29/2021	09/29/2022	11,040	48,129,345	4359.46		1,211,461		1,160,983		1,109,633			(50,478)				
UST 1.25% 08/15/31 Total Return Options		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	09/29/2021	09/30/2022	145,350	14,535,000	100		199,600		191,283		171,232			(8,317)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/10/2020	11/10/2022	288	495,930	1720.403	18,300			10,294		24,637			(6,862)				

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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.	CIBC 2IGI19DL770X0HC3ZE78	11/27/2020	11/25/2022	1,500	2,587,370	1725.129	95,215			53,559		124,031			(35,706)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/27/2020	11/29/2022	309	532,502	1725.129	19,649			11,053		25,580			(7,368)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/09/2020	12/09/2022	26	94,806	3672.82	3,100			1,873		9,629			(1,163)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/10/2021	03/10/2023	26	99,736	3898.81		3,361		2,451		7,230			(910)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/23/2021	03/23/2023	157	614,716	3910.52		19,425		14,164		43,617			(5,261)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/31/2021	03/31/2023	58	231,882	3972.89		6,562		4,785		14,667			(1,777)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	04/14/2021	04/14/2023	56	230,639	4124.66		6,550		5,049		9,725			(1,501)				
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			10,449		1,398,817			(188,077)				
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			8,878		1,265,978			(159,802)				
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			10,054		1,976,333			(180,980)				
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			8,689		1,786,825			(156,409)				
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			8,534		1,266,149			(153,607)				
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			9,225		1,389,726			(166,055)				
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			9,795		1,835,222			(176,311)				
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			23,628		180,509			(141,769)				
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			28,952		1,069,558			(173,710)				
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			45,157		579,282			(162,564)				
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			53,178		350,124			(191,441)				
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			45,444		643,375			(163,599)				
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			59,901		866,806			(215,643)				
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			53,878		687,003			(193,962)				
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			6,740		49,175			(24,264)				
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			57,832		1,298,069			(208,196)				
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			252,625		2,065,344			(909,451)				
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			52,399		373,861			(188,636)				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	12/18/2020	12/20/2021	2,604	4,494,095	1725.891	102,116			21,274		151,536			(76,587)				
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			73,800		887,951			(265,680)				
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			73,080		612,428			(263,089)				
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			32,023		416,157			(115,283)				
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			42,041		387,565			(151,349)				
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		89,004		405,894			(216,152)				
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		61,636		464,047			(149,688)				
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		103,153		1,219,848			(250,514)				
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		72,103		848,163			(175,107)				
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		51,285		521,332			(124,549)				
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		81,879		940,735			(198,849)				
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		66,226		644,643			(160,835)				
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		88,547		908,172			(215,044)				
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		64,578		567,505			(156,831)				
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		330,181		1,694,607			(801,868)				
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		87,435		749,087			(212,342)				
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		74,581		720,509			(181,126)				
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		60,673		554,475			(147,349)				
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		68,729		642,827			(166,913)				
S&P Digital		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	02/04/2021	02/04/2022	7,554	29,245,338	3871.74		267,143		100,179		276,402			(166,965)				
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		115,969		532,212			(193,282)				
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		101,496		753,696			(169,160)				
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		112,553		463,534			(187,588)				
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		90,322		467,472			(150,536)				
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		84,368		624,111			(140,613)				
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		65,698		467,254			(109,497)				
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		101,380		627,404			(168,967)				
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		86,092		462,712			(143,487)				
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		94,906		517,399			(158,177)				

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)
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		406,674		1,602,405			(677,789)				
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		853,343		3,616,620			(1,422,238)				
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		98,232		757,059			(163,720)				
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		96,486		663,739			(160,811)				
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		486,687		2,248,120			(811,144)				
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		561,889		1,930,733			(664,051)				
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		570,176		1,984,894			(673,844)				
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		137,510		625,859			(162,511)				
S&P Digital		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	03/15/2021	03/15/2022	364	1,445,313	3968.94		20,668		9,473		25,321			(11,195)				
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		142,333		571,809			(168,211)				
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		142,491		539,413			(168,399)				
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			9,762		115,359			(15,974)				
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		113,835		338,745			(134,532)				
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		184,956		519,316			(218,584)				
S&P Digital		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	04/05/2021	04/05/2022	631	2,573,551	4077.91		37,316		20,213		42,448			(17,103)				
S&P Digital		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	04/06/2021	04/06/2022	327	1,331,159	4073.94		19,302		10,455		21,985			(8,847)				
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		202,766		501,874			(171,571)				
S&P Digital		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	04/08/2021	04/08/2022	436	1,784,992	4097.17		25,882		14,020		29,088			(11,863)				
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		1,135,490		2,597,141			(960,799)				
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		519,386		1,184,537			(439,480)				
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		219,567		746,755			(185,788)				
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		205,083		471,161			(173,532)				
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		247,221		618,867			(209,187)				
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		150,142		383,261			(127,043)				
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		203,659		488,225			(172,327)				
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		37,021		37,292			(31,326)				
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		149,643		428,892			(126,621)				
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		210,661		530,249			(178,251)				
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		195,828		315,465			(165,700)				

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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	04/30/2021	05/01/2022	7,393	30,909,689	4181.17		339,483		183,887		315,554			(155,596)				
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		176,783		259,885			(149,585)				
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		213,143		356,942			(127,886)				
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		216,504		508,757			(129,902)				
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		67,553		46,058			(40,532)				
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		262,258		641,384			(157,355)				
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			9,291		68,332			(11,149)				
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		235,921		662,664			(141,552)				
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		212,520		457,522			(127,512)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	05/25/2021	05/25/2022	5,044	21,123,627	4188.13		246,414		154,009		325,377			(92,405)				
S&P Digital		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	05/26/2021	05/26/2022	375	1,573,122	4195.99		22,968		14,355		23,593			(8,613)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	06/01/2021	06/01/2022	8,064	33,883,935	4202.04		389,141		275,642		305,771			(113,499)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	06/02/2021	06/02/2022	8,346	35,119,109	4208.12		420,985		298,198		273,621			(122,787)				
S&P Digital		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	06/03/2021	06/03/2022	368	1,541,324	4192.85		22,503		15,940		23,090			(6,563)				
S&P Digital		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	06/08/2021	06/08/2022	9,165	38,741,005	4227.26		477,611		338,307		472,100			(139,303)				
S&P Digital		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	06/14/2021	06/14/2022	251	1,067,392	4255.15		15,477		10,963		15,251			(4,514)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	06/16/2021	06/16/2022	9,521	40,212,221	4223.7		455,817		322,871		427,807			(132,947)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	06/17/2021	06/17/2022	9,088	38,367,509	4221.86		458,307		324,634		488,247			(133,673)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	06/22/2021	06/22/2022	7,906	33,572,109	4246.44		409,402		289,993		437,156			(119,409)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	06/24/2021	06/24/2022	7,588	32,373,188	4266.49		367,250		260,136		345,128			(107,115)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	07/01/2021	07/01/2022	2,793	5,061,394	1812.083		118,648		93,930		63,108			(24,718)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	07/12/2021	07/12/2022	1,771	3,221,772	1819.632		82,184		65,062		39,371			(17,122)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	07/12/2021	07/12/2022	6,910	30,299,704	4384.63		354,762		280,854		276,747			(73,909)				
S&P Digital		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	07/13/2021	07/13/2022	362	1,581,785	4369.21		23,410		18,533		20,336			(4,877)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	07/21/2021	07/21/2022	11,997	52,292,001	4358.69		606,591		480,218		459,357			(126,373)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	07/23/2021	07/22/2022	7,664	13,940,388	1818.866		334,971		265,185		165,182			(69,786)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	07/23/2021	07/25/2022	1,778	3,233,283	1818.866		77,490		61,346		38,531			(16,144)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	07/27/2021	07/27/2022	2,309	4,207,288	1821.791		104,411		82,659		49,421			(21,752)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	07/27/2021	07/27/2022	6,265	27,573,374	4401.46		313,365		248,080		210,820			(65,284)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	07/28/2021	07/28/2022	6,749	29,700,681	4400.64		346,645		274,428		177,171			(72,218)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	08/02/2021	08/02/2022	2,569	4,682,244	1822.766		110,711		96,872		52,670			(13,839)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	08/04/2021	08/04/2022	7,107	31,288,922	4402.66		378,191		330,917		157,863			(47,274)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	08/06/2021	08/05/2022	8,077	14,754,577	1826.698		353,626		309,423		158,551			(44,203)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	08/05/2021	08/05/2022	7,124	31,554,960	4429.1		344,744		301,651		137,304			(43,093)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	08/06/2021	08/08/2022	1,619	2,956,857	1826.698		70,227		61,448		31,295			(8,778)				
S&P Digital		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	08/10/2021	08/10/2022	398	1,766,884	4436.75		26,327		23,036		21,645			(3,291)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	08/16/2021	08/16/2022	1,826	3,365,875	1843.714		84,408		73,857		29,092			(10,551)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	08/20/2021	08/20/2022	6,775	30,091,951	4441.67		341,378		298,706		172,344			(42,672)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	08/20/2021	08/21/2022	7,147	31,742,822	4441.67		350,878		307,018		170,075			(43,860)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	08/20/2021	08/22/2022	6,134	27,246,670	4441.67		320,062		280,054		185,565			(40,008)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	08/23/2021	08/23/2022	7,198	32,242,291	4479.53		385,363		337,193		204,196			(48,170)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	08/27/2021	08/27/2022	7,003	31,579,695	4509.37		364,768		319,172		158,868			(45,596)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	08/27/2021	08/28/2022	5,819	26,238,549	4509.37		317,762		278,042		109,720			(39,720)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	08/27/2021	08/29/2022	4,831	21,783,776	4509.37		251,379		219,957		86,620			(31,422)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	08/31/2021	08/31/2022	6,181	27,956,214	4522.68		353,903		309,665		95,381			(44,238)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	09/01/2021	09/01/2022	4,827	21,836,364	4524.09		265,507		254,444		66,385			(11,063)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	09/07/2021	09/07/2022	5,159	23,320,534	4520.03		287,401		275,426		101,346			(11,975)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	09/14/2021	09/14/2022	7,399	32,876,157	4443.05		406,834		389,883		241,905			(16,951)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	09/27/2021	09/27/2022	5,861	26,039,549	4443.11		324,758		311,226		203,910			(13,532)				

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.	CITI E570DZWZ7FF32TWEFA76	12/08/2020	12/08/2022	235	405,564	1727.127	14,722			8,895		19,219			(5,521)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	12/18/2020	12/16/2022	1,194	2,060,341	1725.891	74,790			45,186		99,154			(28,046)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	12/18/2020	12/19/2022	684	1,180,877	1725.891	43,102			26,041		56,917			(16,163)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	12/18/2020	12/20/2022	546	942,551	1725.891	34,497			20,842		45,453			(12,937)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	04/21/2021	04/21/2023	365	657,568	1800.153		24,264		18,704		16,834			(5,561)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	05/17/2021	05/17/2023	794	1,444,467	1819.387		53,445		43,424		31,034			(10,021)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	07/01/2021	06/30/2023	935	1,694,550	1812.083		63,885		57,230		41,095			(6,655)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	07/12/2021	07/12/2023	1,094	1,990,410	1819.632		74,839		67,044		45,245			(7,796)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	07/23/2021	07/21/2023	4,211	7,659,174	1818.866		290,283		260,045		177,031			(30,238)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	07/23/2021	07/24/2023	861	1,566,518	1818.866		59,371		53,187		36,314			(6,184)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	07/23/2021	07/25/2023	749	1,362,882	1818.866		51,653		46,273		31,625			(5,381)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	07/27/2021	07/27/2023	808	1,472,281	1821.791		55,799		49,987		33,236			(5,812)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	08/02/2021	08/02/2023	1,648	3,004,580	1822.766		114,174		107,038		67,563			(7,136)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	08/06/2021	08/04/2023	2,384	4,355,230	1826.698		165,499		155,155		94,301			(10,344)				

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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 E57ODZWZ7FF32TWEFA76	08/06/2021	08/07/2023	1,475	2,694,333	1826.698		102,385		95,986		58,517			(6,399)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	08/06/2021	08/08/2023	781	1,426,689	1826.698		54,500		51,093		31,017			(3,406)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	08/16/2021	08/16/2023	1,360	2,508,080	1843.714		96,561		90,526		46,150			(6,035)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/02/2020	10/01/2021	742	2,483,476	3348.44	34,769			1,449		55,878			(26,076)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/01/2020	10/01/2021	380	1,285,891	3380.8	18,002			750		28,932			(13,502)				
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			11,138		1,442,696			(200,480)				
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			9,237		1,262,155			(166,260)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/02/2020	10/04/2021	9,520	31,877,911	3348.44	288,464			12,019		1,013,128			(216,348)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/05/2020	10/05/2021	389	1,324,321	3408.63	18,540			773		29,797			(13,905)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/07/2020	10/07/2021	206	704,955	3419.45	19,668			820		92,521			(14,751)				
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			4,463		138,669			(80,325)				
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			11,969		409,599			(215,442)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/08/2020	10/08/2021	620	2,137,735	3446.83	29,715			1,238		48,096			(22,286)				
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			6,913		247,804			(124,429)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/12/2020	10/12/2021	534	1,885,724	3534.22	26,212			1,092		42,383			(19,659)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/13/2020	10/13/2021	490	1,721,902	3511.93	23,934			997		38,692			(17,951)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/14/2020	10/14/2021	7,750	27,038,573	3488.67	235,314			9,805		1,745,128			(176,486)				
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			1,401		93,219			(25,227)				
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			4,756		160,607			(85,614)				
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			8,984		1,700,723			(161,703)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/16/2020	10/15/2021	691	2,408,016	3483.81	34,675			1,445		54,074			(26,007)				
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			10,654		1,814,670			(191,780)				
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			8,039		1,525,799			(144,698)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/16/2020	10/18/2021	8,742	30,454,267	3483.81	272,752			11,365		1,714,384			(204,564)				
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			8,845		1,547,434			(159,210)				
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			8,963		1,454,920			(161,330)				
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			8,923		1,521,185			(160,621)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/30/2020	10/30/2021	263	860,381	3269.96	24,005			1,000		104,173			(18,003)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/06/2020	11/05/2021	1,178	4,134,870	3509.44	58,302			7,288		91,119			(43,726)				
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			36,495		1,159,728			(218,972)				
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			28,954		836,713			(173,722)				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/06/2020	11/08/2021	8,319	29,195,269	3509.44	270,068			33,758		725,852			(202,551)				
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			21,923		215,273			(131,540)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/09/2020	11/09/2021	6,989	24,815,522	3550.5	277,148			34,644		1,065,724			(207,861)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/11/2020	11/11/2021	9,519	34,009,245	3572.66	304,532			38,067		1,764,771			(228,399)				
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			25,983		344,542			(155,898)				
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			1,526		23,464			(9,155)				
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			33,241		280,699			(199,444)				
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			26,073		800,189			(156,440)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/13/2020	11/12/2021	988	3,543,181	3585.15	50,667			6,333		77,046			(38,001)				
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			12,589		165,528			(75,535)				
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			18,695		179,132			(112,173)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/13/2020	11/15/2021	341	1,223,759	3585.15	17,500			2,187		26,527			(13,125)				
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			31,164		1,339,690			(186,986)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/18/2020	11/18/2021	8,326	29,705,755	3567.79	276,826			34,603		1,209,341			(207,619)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/19/2020	11/19/2021	6,581	23,573,168	3581.87	209,723			26,215		1,015,552			(157,292)				
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			32,646		1,189,545			(195,875)				
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			28,005		1,007,723			(168,028)				
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			28,502		1,409,658			(171,012)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/23/2020	11/23/2021	549	1,963,775	3577.59	28,082			3,510		42,257			(21,061)				
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			26,562		1,043,376			(159,374)				
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			14,508		512,884			(87,045)				
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			28,577		768,052			(171,464)				
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			34,308		848,641			(205,845)				
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			5,758		53,331			(20,729)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/02/2020	12/02/2021	568	2,083,539	3669.01	29,586			6,164		43,757			(22,190)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/03/2020	12/03/2021	418	1,531,691	3666.72	21,903			4,563		32,146			(16,427)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/04/2020	12/03/2021	1,089	4,028,381	3699.12	56,800			11,833		83,993			(42,600)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/04/2020	12/06/2021	502	1,858,160	3699.12	26,200			5,458		38,610			(19,650)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/08/2020	12/08/2021	530	1,960,385	3702.25	28,034			5,840		40,615			(21,025)				
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			57,527		847,606			(207,097)				
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			31,526		230,339			(113,494)				

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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	12/10/2020	12/10/2021	3,106	9,142,575	2943.93	94,663			19,722		88,342			(70,998)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/11/2020	12/10/2021	703	2,574,134	3663.46	36,810			7,669		53,652			(27,608)				
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			66,882		1,521,060			(240,774)				
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			53,471		737,000			(192,495)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/11/2020	12/13/2021	8,485	31,083,818	3663.46	307,868			64,139		1,018,693			(230,901)				
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			62,887		1,335,643			(226,393)				
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			21,070		154,649			(75,851)				
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			6,418		69,145			(23,106)				
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			69,849		348,578			(251,457)				
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			26,650		120,501			(95,942)				
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			60,456		1,219,652			(217,642)				
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			7,512		74,241			(27,044)				
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			32,368		162,457			(116,524)				
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			66,903		1,133,595			(240,851)				
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			31,185		463,643			(112,265)				
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			1,293		18,943			(4,656)				
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			27,198		417,567			(97,914)				
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			62,793		1,235,329			(226,054)				
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			110,963		1,735,831			(399,468)				
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			8,641		90,101			(31,107)				
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			32,752		237,960			(117,906)				
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			65,348		347,555			(235,253)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/30/2020	12/30/2021	13,007	48,544,231	3732.04	459,112			95,648		928,970			(344,334)				
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		114,609		608,519			(278,335)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	01/06/2021	01/06/2022	110	413,856	3748.14		11,754		3,428		23,036			(8,325)				
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		93,131		645,488			(226,175)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	01/15/2021	01/14/2022	820	3,091,763	3768.25		43,903		12,805		60,640			(31,098)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	01/14/2021	01/14/2022	341	1,295,235	3795.54		18,651		5,440		25,194			(13,211)				
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		12,201		84,590			(29,630)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	01/15/2021	01/18/2022	156	587,878	3768.25		8,348		2,435		11,489			(5,913)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	01/19/2021	01/19/2022	720	2,735,260	3798.91		39,114		11,408		52,908			(27,706)				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	01/20/2021	01/20/2022	583	2,245,988	3851.85		32,791		9,564		42,638			(23,227)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	01/22/2021	01/21/2022	979	3,760,729	3841.47		74,989		21,872		117,211			(53,117)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	01/21/2021	01/21/2022	286	1,103,464	3853.07		16,111		4,699		20,921			(11,412)				
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		89,816		1,209,017			(218,124)				
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		70,833		662,953			(172,023)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	01/22/2021	01/24/2022	6,715	25,794,812	3841.47		255,112		74,408		595,722			(180,704)				
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		48,643		165,085			(118,133)				
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		300,370		1,530,657			(729,470)				
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		39,233		162,378			(95,280)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	01/27/2021	01/27/2022	6,651	24,947,776	3750.77		222,680		64,948		728,186			(157,731)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/01/2021	02/01/2022	6,827	25,763,549	3773.86		235,366		88,262		577,991			(147,104)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/02/2021	02/02/2022	386	1,475,322	3826.31		21,097		7,911		27,955			(13,186)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/03/2021	02/03/2022	306	1,172,218	3830.17		16,763		6,286		22,166			(10,477)				
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		53,136		203,851			(88,560)				
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		15,941		59,256			(26,569)				
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		46,947		117,631			(78,245)				
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			6,147		26,654			(12,293)				
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		279,432		1,056,642			(465,720)				
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			7,901		33,097			(15,803)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/11/2021	02/11/2022	301	1,176,994	3916.38		16,949		6,356		21,440			(10,593)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/16/2021	02/16/2022	319	1,255,723	3932.59		17,957		6,734		22,655			(11,223)				
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		13,904		44,728			(23,174)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/18/2021	02/18/2022	275	1,074,831	3913.97		15,478		5,804		19,509			(9,673)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/22/2021	02/22/2022	256	991,464	3876.5		14,277		5,354		18,203			(8,923)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/23/2021	02/23/2022	439	1,704,939	3881.37		24,551		9,207		31,227			(15,344)				
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		19,472		87,828			(32,453)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/25/2021	02/25/2022	352	1,349,515	3829.34		19,298		7,237		25,133			(12,061)				
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		32,246		86,720			(38,109)				
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		51,470		103,159			(60,829)				
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		452,258		1,466,993			(534,487)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/03/2021	03/03/2022	539	153,725	285.3514		3,414		1,565		1,912			(1,849)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/03/2021	03/03/2022	395	1,508,981	3819.72		21,428		9,821		28,084			(11,607)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/05/2021	03/04/2022	738	209,893	284.3971		4,656		2,134		2,964			(2,522)				
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		567,467		2,158,759			(670,643)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/05/2021	03/04/2022	744	2,857,194	3841.94		41,144		18,857		52,761			(22,286)				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/05/2021	03/05/2022	292	1,121,416	3841.94		31,566		14,468		51,703			(17,099)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/05/2021	03/07/2022	382	1,467,544	3841.94		21,133		9,686		27,052			(11,447)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/08/2021	03/08/2022	959	271,244	282.9485		6,024		2,761		4,625			(3,263)				
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		50,191		114,476			(59,317)				
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		64,175		101,330			(75,843)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/11/2021	03/11/2022	638	182,185	285.6648		4,046		1,854		2,238			(2,192)				
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		14,483		37,007			(17,116)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/15/2021	03/15/2022	1,152	328,575	285.3099		7,297		3,345		4,284			(3,953)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/16/2021	03/16/2022	1,896	541,068	285.3705		12,017		5,508		7,023			(6,509)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/16/2021	03/16/2022	315	1,247,226	3962.71		17,711		8,117		21,896			(9,593)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/17/2021	03/17/2022	1,358	387,856	285.6459		8,614		3,948		4,878			(4,666)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/19/2021	03/18/2022	1,627	462,132	284.0757		10,251		4,699		7,082			(5,553)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/18/2021	03/18/2022	401	1,570,648	3915.46		22,460		10,294		28,055			(12,166)				
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		26,871		74,538			(31,757)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/22/2021	03/22/2022	557	158,413	284.6271		3,518		1,613		2,298			(1,906)				
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		33,036		69,039			(39,043)				
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		68,548		97,795			(81,011)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/22/2021	03/22/2022	373	1,469,047	3940.59		21,154		9,696		25,945			(11,459)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/23/2021	03/23/2022	1,820	517,872	284.5584		11,502		5,272		7,597			(6,230)				
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		60,071		93,452			(70,993)				
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		13,055		30,778			(15,429)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/24/2021	03/24/2022	1,494	424,324	283.9715		9,424		4,319		6,693			(5,105)				
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		148,889		663,962			(175,959)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/25/2021	03/25/2022	2,210	627,729	284.0498		13,924		6,382		9,838			(7,542)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/26/2021	03/25/2022	1,275	362,443	284.2989		8,040		3,685		5,516			(4,355)				
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		14,855		37,851			(17,556)				
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		132,624		600,687			(156,737)				
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		132,156		523,175			(156,185)				
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		124,875		425,326			(147,580)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/29/2021	03/29/2022	798	226,398	283.7691		5,028		2,305		3,705			(2,724)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/29/2021	03/29/2022	370	1,470,821	3971.09		21,033		9,640		25,589			(11,393)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/30/2021	03/30/2022	2,839	804,771	283.5163		17,874		8,192		13,589			(9,682)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/31/2021	03/31/2022	897	254,956	284.1246		5,662		2,595		4,025			(3,067)				
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		65,308		69,405			(77,182)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/31/2021	03/31/2022	167	665,418	3972.89		20,919		9,588		27,322			(11,331)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/01/2021	04/01/2022	1,724	491,602	285.0877		10,918		5,914		6,948			(5,004)				
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		219,149		491,714			(185,434)				

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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	04/01/2021	04/02/2022	7,115	28,601,164	4019.87		288,574		156,311		302,536			(132,263)				
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		182,866		356,037			(154,733)				
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		179,739		487,553			(152,087)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/05/2021	04/05/2022	3,354	957,396	285.4569		21,397		11,590		13,098			(9,807)				
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		78,190		103,378			(66,161)				
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		97,975		82,577			(82,902)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/06/2021	04/06/2022	1,886	538,913	285.7379		11,969		6,483		7,149			(5,486)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/07/2021	04/07/2022	1,800	514,541	285.8479		11,427		6,190		6,756			(5,238)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/07/2021	04/07/2022	128	524,050	4079.95		14,988		8,118		13,796			(6,869)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/09/2021	04/08/2022	912	261,334	286.4331		5,797		3,140		3,204			(2,657)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/08/2021	04/08/2022	1,397	400,319	286.5502		8,891		4,816		4,838			(4,075)				
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		18,447		31,210			(15,609)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/12/2021	04/12/2022	654	187,018	286.0052		4,153		2,250		2,447			(1,904)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/12/2021	04/12/2022	235	968,709	4127.99		14,046		7,608		15,479			(6,438)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/13/2021	04/13/2022	1,826	523,496	286.7665		11,626		6,298		6,262			(5,329)				
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			9,070		85,819			(12,558)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/14/2021	04/14/2022	3,033	868,158	286.2306		19,281		10,444		11,122			(8,837)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/16/2021	04/14/2022	2,519	723,170	287.1062		16,019		8,677		8,323			(7,342)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/15/2021	04/14/2022	1,891	543,841	287.5763		12,062		6,534		5,901			(5,528)				
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		87,141		66,617			(73,735)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/14/2021	04/14/2022	379	1,562,746	4124.66		22,660		12,274		24,987			(10,386)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/19/2021	04/19/2022	2,551	730,319	286.3336		16,218		8,785		9,384			(7,433)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/19/2021	04/19/2022	326	1,357,770	4163.26		19,552		10,591		21,155			(8,961)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/20/2021	04/20/2022	3,805	1,088,337	286.0249		24,169		13,091		14,549			(11,077)				
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		83,699		58,644			(70,822)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/21/2021	04/21/2022	7,200	2,064,400	286.721		45,844		24,832		25,479			(21,012)				
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			8,827		86,241			(12,223)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/22/2021	04/22/2022	2,104	602,162	286.2174		13,372		7,243		7,916			(6,129)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/23/2021	04/22/2022	2,409	691,050	286.8881		15,327		8,302		8,385			(7,025)				
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			8,311		80,067			(11,507)				
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		198,237		110,104			(167,739)				
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		188,856		429,505			(159,801)				
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		178,256		499,285			(150,832)				
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		85,865		51,531			(72,655)				

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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	04/25/2022	6,957	29,079,505	4180.17		310,291		168,074		435,272			(142,217)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/26/2021	04/26/2022	1,700	488,377	287.2763		10,845		5,875		5,727			(4,971)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/27/2021	04/27/2022	3,424	982,437	286.9076		21,816		11,817		12,080			(9,999)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/28/2021	04/28/2022	2,738	784,848	286.6318		17,430		9,441		10,002			(7,989)				
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			9,588		88,021			(13,275)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/28/2021	04/28/2022	479	2,004,930	4183.18		29,071		15,747		30,698			(13,324)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/30/2021	04/29/2022	2,380	679,396	285.4529		15,068		8,162		9,948			(6,906)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/29/2021	04/29/2022	2,031	581,809	286.4749		12,920		6,998		7,575			(5,922)				
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			6,946		57,548			(8,335)				
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			7,607		68,708			(10,533)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/03/2021	05/03/2022	2,723	776,053	285.0341		17,233		10,771		12,029			(6,462)				
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			9,922		82,244			(11,907)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/04/2021	05/04/2022	2,735	775,979	283.7279		17,232		10,770		13,877			(6,462)				
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			7,348		60,433			(8,818)				
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		628,205		1,163,990			(376,923)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/05/2021	05/05/2022	2,318	657,312	283.5681		14,598		9,123		11,979			(5,474)				
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		30,154		42,468			(18,092)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/06/2021	05/06/2022	442	125,546	283.8037		2,788		1,743		2,237			(1,046)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/07/2021	05/06/2022	4,207	1,197,319	284.6048		26,558		16,599		19,589			(9,959)				
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		232,968		342,403			(139,781)				
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		234,298		368,004			(140,579)				
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		203,164		340,800			(121,899)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/10/2021	05/10/2022	1,613	457,068	283.3161		10,151		6,344		8,637			(3,807)				
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		861,072		1,613,926			(516,643)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/11/2021	05/11/2022	6,915	1,959,318	283.3449		43,514		27,197		36,991			(16,318)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/12/2021	05/12/2022	2,928	824,913	281.7699		18,320		11,450		18,247			(6,870)				
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		152,419		78,761			(91,451)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/12/2021	05/12/2022	9,277	37,693,937	4063.04		432,981		270,613		609,030			(162,368)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/13/2021	05/13/2022	1,249	352,607	282.3593		7,831		4,894		7,377			(2,937)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/14/2021	05/13/2022	822	233,152	283.4759		5,172		3,232		4,361			(1,939)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/15/2020	05/13/2022	840	1,388,122	1651.574	45,530			14,228		116,721			(17,074)				
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		229,444		521,616			(137,666)				

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	CS E58DKGMJYYYJLN8C3868	05/17/2021	05/17/2022	996	282,005	283.1419		6,263		3,914		5,499			(2,349)				
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		96,548		33,893			(57,929)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/18/2021	05/18/2022	3,851	1,089,931	283.0165		24,206		15,129		21,560			(9,077)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/18/2021	05/18/2022	482	1,991,433	4127.83		29,075		18,172		31,198			(10,903)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/19/2021	05/19/2022	2,022	571,895	282.8593		12,701		7,938		11,512			(4,763)				
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		288,298		822,107			(172,979)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/21/2021	05/20/2022	1,892	536,637	283.6163		11,903		7,439		10,033			(4,464)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/20/2021	05/20/2022	1,105	313,935	283.9935		6,972		4,358		5,648			(2,615)				
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			5,970		45,915			(7,163)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/21/2021	05/20/2022	617	2,563,972	4155.86		36,665		22,915		39,502			(13,749)				
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		268,195		584,919			(160,917)				
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		236,612		583,298			(141,967)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/21/2021	05/23/2022	8,583	35,671,464	4155.86		387,023		241,889		531,127			(145,134)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/24/2021	05/24/2022	2,269	645,299	284.3537		14,331		8,957		11,281			(5,374)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/25/2021	05/25/2022	5,118	1,456,714	284.6072		32,354		20,221		24,861			(12,133)				
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		504,110		912,422			(302,466)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/26/2021	05/26/2022	1,383	393,708	284.7463		8,744		5,465		6,637			(3,279)				
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		188,250		400,734			(112,950)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/27/2021	05/27/2022	2,348	668,042	284.4836		14,837		9,273		11,597			(5,564)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/28/2021	05/27/2022	2,200	626,676	284.8473		13,900		8,688		10,477			(5,213)				
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			7,819		56,550			(9,382)				
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		548,959		984,568			(329,376)				
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		228,971		338,053			(137,383)				
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		192,665		291,692			(115,599)				
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		168,191		197,478			(100,915)				
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		168,763		202,571			(101,258)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/01/2021	06/01/2022	2,770	787,940	284.4828		17,499		12,395		13,822			(5,104)				
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		142,736		48,566			(58,774)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/02/2021	06/02/2022	4,647	1,324,144	284.9468		29,408		20,831		22,197			(8,577)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/02/2021	06/02/2022	726	3,056,330	4208.12		60,624		42,942		48,992			(17,682)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/03/2021	06/03/2022	1,090	309,529	283.9343		6,874		4,869		5,761			(2,005)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/04/2021	06/03/2022	1,249	356,697	285.5862		7,912		5,604		5,607			(2,308)				
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			7,714		46,747			(8,167)				
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		278,716		295,353			(114,765)				
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		259,402		300,681			(106,813)				

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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.	CS E58DKGMJYYYJLN8C3868	06/05/2020	06/06/2022	442	743,118	1680.652	24,523			8,685		49,617			(9,196)				
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		225,814		270,646			(92,982)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/07/2021	06/07/2022	1,248	356,697	285.8482		7,922		5,611		5,505			(2,311)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/08/2021	06/08/2022	3,184	910,915	286.1176		20,231		14,330		13,698			(5,901)				
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		144,414		48,245			(59,465)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/09/2021	06/09/2022	3,577	1,024,002	286.2804		22,743		16,110		15,172			(6,633)				
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		31,747		32,655			(13,072)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/10/2021	06/10/2022	1,477	424,031	287.0316		9,417		6,671		5,812			(2,747)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/11/2021	06/10/2022	3,047	875,225	287.2461		19,413		13,751		11,720			(5,662)				
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			12,281		78,305			(13,003)				
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		226,331		136,023			(93,195)				
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		305,502		433,145			(125,795)				
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		315,988		450,661			(130,113)				
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		55,893		34,158			(23,015)				
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		280,681		396,560			(115,574)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/14/2021	06/14/2022	3,703	1,064,995	287.5972		23,651		16,753		13,869			(6,898)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/15/2021	06/15/2022	4,589	1,316,722	286.9578		29,242		20,713		18,418			(8,529)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/16/2021	06/16/2022	2,924	836,282	285.9822		18,570		13,153		12,990			(5,416)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/18/2021	06/17/2022	2,260	647,699	286.5896		14,363		10,174		9,465			(4,189)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/17/2021	06/17/2022	1,809	519,155	287.0297		11,528		8,166		7,242			(3,362)				
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			8,946		55,058			(9,473)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/21/2021	06/21/2022	3,669	1,052,528	286.8772		23,370		16,554		15,065			(6,816)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/22/2021	06/22/2022	3,910	1,123,515	287.347		24,948		17,671		15,339			(7,276)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/23/2021	06/23/2022	2,963	851,411	287.3301		18,905		13,391		11,673			(5,514)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/25/2021	06/24/2022	1,749	503,035	287.6647		11,155		7,902		6,672			(3,254)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/24/2021	06/24/2022	3,634	1,046,286	287.878		23,232		16,456		13,563			(6,776)				
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			14,213		93,488			(15,050)				
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		301,929		395,675			(124,324)				
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		239,863		345,899			(98,767)				
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		240,240		293,610			(98,922)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/28/2021	06/28/2022	1,788	516,745	288.9697		11,474		8,127		6,012			(3,347)				

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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.	CS E58DKGMJYYYJLN8C3868	06/28/2021	06/28/2022	9,429	40,454,830	4290.61		1,043,544		739,177		1,060,491			(304,367)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/29/2021	06/29/2022	4,122	1,192,531	289.2745		26,479		18,756		13,452			(7,723)				
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		24,727		18,301			(10,182)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/30/2021	06/30/2022	1,947	563,226	289.2059		12,506		8,858		6,419			(3,648)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/01/2021	07/01/2022	3,310	956,877	289.0644		21,246		16,820		11,108			(4,426)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/02/2021	07/01/2022	3,320	962,867	290.0414		21,354		16,905		10,027			(4,449)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/02/2021	07/02/2022	389	1,695,038	4352.34		56,408		44,656		21,246			(11,752)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/06/2021	07/06/2022	2,015	585,729	290.6318		13,006		10,297		5,792			(2,710)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/07/2021	07/07/2022	4,487	1,303,200	290.4499		28,938		22,909		13,194			(6,029)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/07/2021	07/07/2022	131	571,509	4358.13		18,403		14,569		7,144			(3,834)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/08/2021	07/08/2022	1,682	487,430	289.8421		10,824		8,569		5,296			(2,255)				
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			7,931		44,942			(7,514)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/08/2021	07/08/2022	5,908	25,529,033	4320.82		276,424		218,836		203,059			(57,588)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/12/2021	07/12/2022	3,366	978,212	290.6544		21,721		17,196		9,824			(4,525)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/13/2021	07/13/2022	2,559	741,938	289.8771		16,474		13,042		8,144			(3,432)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/13/2021	07/13/2022	129	563,203	4369.21		18,586		14,714		7,306			(3,872)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/14/2021	07/14/2022	3,401	986,572	290.0655		21,907		17,343		10,638			(4,564)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/14/2021	07/14/2022	18,169	79,477,416	4374.3		1,418,276		1,122,802		1,175,762			(295,474)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/16/2021	07/15/2022	2,985	861,076	288.433		19,096		15,118		11,092			(3,978)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/15/2021	07/15/2022	2,094	606,026	289.4076		13,457		10,654		7,039			(2,804)				
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			8,336		42,809			(7,898)				
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			11,584		59,004			(10,974)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/16/2021	07/16/2022	8,830	38,209,457	4327.16		432,243		342,192		309,832			(90,051)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/16/2021	07/17/2022	9,515	41,174,340	4327.16		457,184		361,937		384,470			(95,247)				
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			9,895		50,438			(9,374)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/16/2021	07/18/2022	6,935	30,008,585	4327.16		335,036		265,237		358,841			(69,799)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/19/2021	07/19/2022	1,456	420,908	289.0164		9,299		7,362		5,150			(1,937)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/19/2021	07/19/2022	6,375	27,146,810	4258.49		295,572		233,995		315,753			(61,578)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/20/2021	07/20/2022	4,559	1,323,862	290.3812		29,398		23,273		14,024			(6,125)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/20/2021	07/20/2022	17,254	74,591,076	4323.06		1,408,177		1,114,807		1,251,651			(293,370)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/21/2021	07/21/2022	7,935	2,304,267	290.3886		51,166		40,507		24,459			(10,660)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/21/2021	07/21/2022	73	319,103	4358.69		10,913		8,640		4,290			(2,274)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/22/2021	07/22/2022	1,951	567,205	290.7411		12,595		9,971		5,809			(2,624)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/23/2021	07/22/2022	4,223	1,230,099	291.2894		27,281		21,598		11,855			(5,684)				

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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	07/22/2020	07/22/2022	910	1,532,094	1682.712	51,325			20,316		101,713			(19,247)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/22/2021	07/22/2022	7,623	33,295,075	4367.48		357,469		282,996		288,570			(74,473)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/26/2021	07/26/2022	9,117	40,320,157	4422.3		1,063,054		841,585		893,150			(221,470)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/27/2021	07/27/2022	8,530	2,479,387	290.6649		55,060		43,589		25,969			(11,471)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/28/2021	07/28/2022	3,436	1,001,283	291.3761		22,235		17,603		9,729			(4,632)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/30/2021	07/29/2022	1,699	494,541	291.0809		10,968		8,683		4,978			(2,285)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/29/2021	07/29/2022	1,688	491,848	291.4177		10,922		8,647		4,771			(2,276)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/29/2021	07/29/2022	10,142	44,818,804	4419.15		1,050,487		831,636		900,542			(218,851)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/30/2021	07/30/2022	7,004	30,782,859	4395.26		370,446		293,270		131,379			(77,176)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/30/2021	07/31/2022	6,878	30,231,614	4395.26		348,563		275,946		135,695			(72,617)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/30/2021	08/01/2022	5,204	22,873,872	4395.26		261,124		206,723		106,260			(54,401)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/02/2021	08/02/2022	3,052	890,754	291.8297		19,782		17,309		8,354			(2,473)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/02/2021	08/02/2022	5,838	25,612,833	4387.16		301,488		263,802		112,178			(37,686)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/03/2021	08/03/2022	4,902	1,433,743	292.4697		31,841		27,860		12,558			(3,980)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/03/2021	08/03/2022	6,614	29,253,092	4423.15		352,504		308,441		131,147			(44,063)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/04/2021	08/04/2022	3,073	899,304	292.6559		19,972		17,475		7,738			(2,496)				
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			7,861		35,575			(6,738)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/06/2021	08/05/2022	2,131	620,935	291.45		13,771		12,050		6,124			(1,721)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/05/2021	08/05/2022	3,252	952,764	293.0071		21,158		18,513		7,904			(2,645)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/06/2021	08/06/2022	6,882	30,532,128	4436.52		378,828		331,474		151,175			(47,353)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/06/2021	08/07/2022	6,400	28,394,385	4436.52		332,514		290,950		158,586			(41,564)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/06/2021	08/08/2022	4,793	21,265,889	4436.52		253,818		222,091		130,636			(31,727)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/09/2021	08/09/2022	3,379	982,975	290.9029		21,828		19,099		10,399			(2,728)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/10/2021	08/10/2022	3,803	1,101,010	289.5424		24,448		21,392		13,466			(3,056)				
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			6,999		29,560			(5,999)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/10/2021	08/10/2022	6,910	30,657,612	4436.75		386,306		338,018		226,456			(48,288)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/11/2021	08/11/2022	4,550	1,316,769	289.3873		29,240		25,585		16,403			(3,655)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/12/2021	08/12/2022	3,074	890,027	289.5463		19,764		17,293		10,934			(2,470)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/13/2021	08/12/2022	2,902	842,910	290.4553		18,693		16,357		9,424			(2,337)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/16/2021	08/16/2022	2,535	736,286	290.5041		16,350		14,306		8,274			(2,044)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/16/2021	08/16/2022	3,292	10,379,675	3152.6		142,622		124,794		30,234			(17,828)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/17/2021	08/17/2022	3,742	1,082,370	289.257		24,034		21,030		13,856			(3,004)				
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			14,037		58,435			(12,031)				

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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	08/17/2021	08/17/2022	6,317	28,096,756	4448.08		323,538		283,096		202,678			(40,442)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/18/2021	08/18/2022	5,002	1,439,183	287.7215		31,958		27,964		21,489			(3,995)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/18/2021	08/18/2022	322	1,417,809	4400.27		54,076		47,317		27,553			(6,760)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/19/2021	08/19/2022	2,102	606,018	288.3366		13,457		11,775		8,540			(1,682)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/20/2021	08/19/2022	2,706	781,830	288.9511		17,339		15,172		10,367			(2,167)				
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			16,042		68,694			(13,751)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/20/2021	08/19/2022	809	3,593,968	4441.67		52,831		46,227		43,921			(6,604)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/20/2021	08/20/2022	438	1,945,989	4441.67		76,283		66,747		25,034			(9,535)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/20/2021	08/22/2022	294	1,304,491	4441.67		19,176		16,779		15,950			(2,397)				
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			6,205		26,526			(5,319)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/23/2021	08/23/2022	2,602	4,773,289	1834.368		116,727		102,136		48,382			(14,591)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/23/2021	08/23/2022	3,121	9,789,799	3136.71		138,242		120,962		37,294			(17,280)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/24/2021	08/24/2022	7,494	2,175,113	290.2298		48,301		42,263		25,648			(6,038)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/25/2021	08/25/2022	2,543	737,168	289.9204		16,370		14,323		8,991			(2,046)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/26/2021	08/26/2022	1,951	565,193	289.6565		12,551		10,982		7,096			(1,569)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/27/2021	08/26/2022	4,585	1,336,790	291.559		29,649		25,943		13,805			(3,706)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/26/2021	08/26/2022	5,575	24,920,989	4470		284,674		249,090		162,102			(35,584)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/30/2021	08/30/2022	4,453	1,303,119	292.6555		28,940		25,322		12,110			(3,617)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/31/2021	08/31/2022	6,357	1,857,291	292.1476		41,247		36,091		18,269			(5,156)				
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			6,088		24,989			(5,218)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/31/2021	08/31/2022	3,949	12,418,647	3144.82		165,263		144,605		42,212			(20,658)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/01/2021	09/01/2022	3,515	1,027,650	292.3458		22,822		21,871		9,925			(951)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/01/2021	09/01/2022	614	2,779,415	4524.09		88,916		85,211		10,213			(3,705)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/02/2021	09/02/2022	1,761	515,076	292.5596		11,439		10,962		4,877			(477)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/03/2021	09/02/2022	2,626	768,831	292.7394		17,053		16,342		7,141			(711)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/02/2021	09/02/2022	869	1,601,335	1842.612		37,927		36,347		14,434			(1,580)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/02/2021	09/02/2022	3,399	10,710,776	3151.05		138,544		132,771		32,567			(5,773)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/07/2021	09/07/2022	3,013	880,139	292.1366		19,546		18,732		8,831			(814)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/07/2021	09/07/2022	596	1,089,636	1827.866		28,984		27,777		14,169			(1,208)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/07/2021	09/07/2022	3,331	10,412,201	3125.93		145,308		139,254		47,453			(6,055)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/07/2021	09/07/2022	6,636	29,993,072	4520.03		739,880		709,051		541,282			(30,828)				

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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)
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/08/2021	09/08/2022	8,923	2,601,121	291.5188		57,768		55,361		27,892			(2,407)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/08/2021	09/08/2022	155	697,786	4514.07		22,201		21,276		2,829			(925)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/10/2021	09/09/2022	2,244	652,263	290.6913		14,467		13,864		7,626			(603)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/09/2021	09/09/2022	1,840	536,771	291.7277		11,921		11,424		5,648			(497)				
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			15,704		62,105			(12,290)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/10/2021	09/10/2022	446	1,987,552	4458.58		79,502		76,189		20,930			(3,313)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/13/2021	09/13/2022	3,101	901,883	290.8567		20,029		19,194		10,469			(835)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/14/2021	09/14/2022	5,990	1,742,785	290.9284		38,704		37,091		20,133			(1,613)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/15/2021	09/15/2022	4,302	1,252,767	291.2125		27,821		26,662		14,098			(1,159)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/15/2021	09/15/2022	8,636	38,695,071	4480.7		898,883		861,429		685,678			(37,453)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/17/2021	09/16/2022	2,552	739,861	289.8716		16,410		15,726		9,530			(684)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/16/2021	09/16/2022	4,723	1,374,386	290.9909		30,522		29,251		15,853			(1,272)				
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			9,157		33,828			(7,167)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/20/2021	09/20/2022	7,328	2,116,596	288.8517		47,005		45,047		30,316			(1,959)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/21/2021	09/21/2022	4,205	1,215,017	288.9493		26,983		25,859		17,278			(1,124)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/22/2021	09/22/2022	4,631	1,339,826	289.3413		29,754		28,514		18,394			(1,240)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/24/2021	09/23/2022	2,412	696,150	288.5636		15,440		14,797		10,305			(643)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/23/2021	09/23/2022	2,488	719,572	289.2011		15,980		15,314		10,032			(666)				
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			6,014		25,907			(4,707)				
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			10,073		42,925			(7,883)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/24/2021	09/23/2022	8,757	27,104,779	3095.23		338,814		324,697		162,004			(14,117)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/24/2021	09/26/2022	4,063	12,574,453	3095.23		169,723		162,651		83,266			(7,072)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/27/2021	09/27/2022	3,687	1,060,882	287.744		23,558		22,576		17,061			(982)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/27/2021	09/27/2022	488	2,170,097	4443.11		32,117		30,779		26,660			(1,338)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/28/2021	09/28/2022	3,266	930,724	284.9491		20,667		19,806		19,160			(861)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/29/2021	09/29/2022	4,284	1,218,327	284.3788		27,054		25,927		26,349			(1,127)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/30/2021	09/30/2022	2,451	697,205	284.4434		15,482		14,837		15,018			(645)				
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			20,495		50,618			(13,663)				
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			11,528		28,449			(7,685)				
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			25,764		56,883			(15,991)				

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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	12/30/2020	12/30/2022	310	534,371	1725.166	19,505			11,784		26,069			(7,314)				
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		50,397		94,591			(22,908)				
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		24,077		37,961			(8,943)				
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		43,726		62,760			(16,241)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/16/2021	03/16/2023	1,062	303,000	285.3705		9,258		6,751		7,384			(2,507)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/18/2021	03/17/2023	479	136,125	283.8926		4,157		3,031		3,680			(1,126)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/19/2021	03/17/2023	2,955	839,552	284.0757		25,620		18,681		22,414			(6,939)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/17/2021	03/17/2023	1,656	473,085	285.6459		14,458		10,543		11,318			(3,916)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/22/2021	03/22/2023	444	126,339	284.6271		3,860		2,815		3,262			(1,045)				
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		70,026		94,174			(26,010)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/23/2021	03/23/2023	799	227,437	284.5584		6,950		5,067		5,906			(1,882)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/24/2021	03/24/2023	781	221,918	283.9715		6,781		4,944		6,005			(1,837)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/25/2021	03/24/2023	1,608	456,750	284.0498		13,949		10,171		12,294			(3,778)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/26/2021	03/24/2023	884	251,400	284.2989		7,672		5,594		6,652			(2,078)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/30/2021	03/30/2023	3,791	1,074,790	283.5163		32,833		23,940		30,152			(8,892)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/01/2021	03/31/2023	543	154,796	285.0877		4,725		3,642		3,904			(1,083)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/05/2021	04/05/2023	2,240	639,307	285.4569		19,586		15,098		15,793			(4,489)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/05/2021	04/05/2023	1,087	1,938,223	1782.875		72,102		55,579		58,307			(16,523)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/06/2021	04/06/2023	918	262,195	285.7379		8,009		6,173		6,358			(1,835)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/07/2021	04/06/2023	3,551	1,014,956	285.8479		30,984		23,883		24,422			(7,100)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/09/2021	04/06/2023	4,833	1,384,444	286.4331		42,213		32,539		31,969			(9,674)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/08/2021	04/06/2023	2,570	736,368	286.5502		22,467		17,319		16,863			(5,149)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/12/2021	04/12/2023	2,214	633,288	286.0052		19,343		14,910		15,162			(4,433)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/13/2021	04/13/2023	1,911	547,873	286.7665		16,737		12,901		12,446			(3,836)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/14/2021	04/14/2023	1,703	487,425	286.2306		14,889		11,477		11,510			(3,412)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/16/2021	04/14/2023	1,395	400,381	287.1062		12,214		9,415		8,888			(2,799)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/15/2021	04/14/2023	1,359	390,811	287.5763		11,930		9,196		8,389			(2,734)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/19/2021	04/19/2023	3,195	914,921	286.3336		27,948		21,543		21,557			(6,405)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/20/2021	04/20/2023	2,121	606,545	286.0249		18,529		14,283		14,616			(4,246)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/22/2021	04/21/2023	2,604	745,293	286.2174		22,751		17,537		17,738			(5,214)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/21/2021	04/21/2023	3,010	863,016	286.721		26,362		20,320		19,830			(6,041)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/23/2021	04/21/2023	3,032	869,860	286.8881		26,534		20,453		19,754			(6,081)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/26/2021	04/26/2023	1,577	453,096	287.2763		13,838		10,666		10,064			(3,171)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/27/2021	04/27/2023	2,892	829,744	286.9076		25,339		19,532		18,933			(5,807)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/30/2021	04/28/2023	1,897	541,533	285.4529		16,519		12,733		13,676			(3,786)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/29/2021	04/28/2023	1,736	497,351	286.4749		15,180		11,701		11,708			(3,479)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/28/2021	04/28/2023	964	276,454	286.6318		8,444		6,509		6,437			(1,935)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/03/2021	05/03/2023	2,828	805,994	285.0341		24,617		20,002		21,036			(4,616)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/04/2021	05/04/2023	2,903	823,654	283.7279		25,158		20,441		23,464			(4,717)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/05/2021	05/05/2023	751	212,850	283.5681		6,502		5,283		6,132			(1,219)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/06/2021	05/05/2023	1,563	443,487	283.8037		13,539		11,000		12,582			(2,539)				

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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)
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/07/2021	05/05/2023	988	281,222	284.6048		8,582		6,973		7,567			(1,609)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/10/2021	05/10/2023	2,047	580,080	283.3161		17,724		14,401		17,057			(3,323)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/11/2021	05/11/2023	5,934	1,681,237	283.3449		51,362		41,731		49,382			(9,630)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/12/2021	05/12/2023	3,931	1,107,777	281.7699		33,835		27,491		35,997			(6,344)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/13/2021	05/12/2023	1,557	439,560	282.3593		13,419		10,903		13,763			(2,516)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/14/2021	05/12/2023	1,264	358,364	283.4759		10,934		8,884		10,446			(2,050)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/17/2021	05/17/2023	1,420	402,180	283.1419		12,285		9,982		12,025			(2,304)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/18/2021	05/18/2023	3,023	855,521	283.0165		26,134		21,234		25,805			(4,900)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/19/2021	05/19/2023	2,750	777,871	282.8593		23,757		19,303		23,718			(4,454)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/21/2021	05/19/2023	2,935	832,428	283.6163		25,395		20,633		24,178			(4,762)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/20/2021	05/19/2023	1,456	413,583	283.9935		12,625		10,258		11,723			(2,367)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/24/2021	05/24/2023	3,175	902,882	284.3537		27,580		22,409		25,101			(5,171)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/25/2021	05/25/2023	5,648	1,607,357	284.6072		49,105		39,898		43,987			(9,207)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/27/2021	05/26/2023	889	252,840	284.4836		7,718		6,271		6,981			(1,447)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/26/2021	05/26/2023	2,283	650,170	284.7463		19,863		16,138		17,646			(3,724)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/28/2021	05/26/2023	990	281,874	284.8473		8,599		6,987		7,600			(1,612)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/01/2021	06/01/2023	3,168	901,315	284.4828		27,531		23,516		25,012			(4,015)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/03/2021	06/02/2023	2,024	574,602	283.9343		17,538		14,980		16,534			(2,558)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/02/2021	06/02/2023	3,662	1,043,360	284.9468		31,870		27,223		28,114			(4,648)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/04/2021	06/02/2023	8,299	2,370,066	285.5862		72,311		61,765		61,227			(10,545)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/07/2021	06/07/2023	8,291	2,370,066	285.8482		72,398		61,840		60,439			(10,558)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/08/2021	06/08/2023	3,617	1,034,922	286.1176		31,614		27,003		25,946			(4,610)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/09/2021	06/09/2023	1,085	310,525	286.2804		9,486		8,103		7,708			(1,383)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/10/2021	06/09/2023	765	219,558	287.0316		6,704		5,726		5,182			(978)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/11/2021	06/09/2023	6,057	1,739,828	287.2461		53,080		45,340		40,467			(7,741)				
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		100,840		74,133			(17,217)				
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		65,434		42,429			(11,172)				
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		128,521		83,213			(21,943)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/14/2021	06/14/2023	3,172	912,271	287.5972		27,861		23,798		20,819			(4,063)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/15/2021	06/15/2023	1,900	545,250	286.9578		16,651		14,223		13,006			(2,428)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/16/2021	06/16/2023	3,114	890,569	285.9822		27,180		23,216		22,689			(3,964)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/18/2021	06/16/2023	2,988	856,324	286.5896		26,089		22,284		20,955			(3,805)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/17/2021	06/16/2023	1,412	405,221	287.0297		12,356		10,554		9,628			(1,802)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/21/2021	06/21/2023	2,936	842,296	286.8772		25,691		21,944		20,312			(3,747)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/22/2021	06/22/2023	3,299	947,933	287.347		28,919		24,701		22,171			(4,217)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/23/2021	06/23/2023	2,392	687,331	287.3301		20,962		17,905		16,110			(3,057)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/24/2021	06/23/2023	5,066	1,458,494	287.878		44,448		37,966		32,942			(6,482)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/28/2021	06/28/2023	1,609	464,901	288.9697		14,178		12,110		9,793			(2,068)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/29/2021	06/29/2023	2,869	829,993	289.2745		25,311		21,620		17,138			(3,691)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/01/2021	06/30/2023	2,909	840,898	289.0644		25,625		22,955		17,635			(2,669)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/30/2021	06/30/2023	2,074	599,720	289.2059		18,288		15,621		12,455			(2,667)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/02/2021	06/30/2023	1,017	295,017	290.0414		8,987		8,051		5,781			(936)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/06/2021	07/06/2023	769	223,598	290.6318		6,822		6,111		4,231			(711)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/08/2021	07/07/2023	1,793	519,774	289.8421		15,853		14,201		10,405			(1,651)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/07/2021	07/07/2023	3,035	881,548	290.4499		26,896		24,094		16,914			(2,802)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/09/2021	07/07/2023	2,363	686,806	290.6666		20,927		18,747		12,979			(2,180)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/12/2021	07/12/2023	3,360	976,492	290.6544		29,791		26,688		18,571			(3,103)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/13/2021	07/13/2023	1,618	469,148	289.8771		14,304		12,814		9,429			(1,490)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/16/2021	07/14/2023	3,857	1,112,552	288.433		33,892		30,361		24,701			(3,530)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/14/2021	07/14/2023	3,292	954,883	290.0655		29,128		26,094		18,962			(3,034)				

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	CS E58DKGMJYYYJLN8C3868	07/19/2021	07/19/2023	1,362	393,763	289.0164		11,978		10,731		8,445			(1,248)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/20/2021	07/20/2023	5,345	1,552,232	290.3812		47,377		42,442		30,350			(4,935)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/21/2021	07/21/2023	2,069	600,781	290.3886		18,332		16,423		11,753			(1,910)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/23/2021	07/21/2023	4,067	1,184,695	291.2894		36,108		32,347		21,764			(3,761)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/26/2021	07/26/2023	1,377	400,981	291.2039		12,236		10,961		7,452			(1,275)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/27/2021	07/27/2023	4,308	1,252,284	290.6649		38,220		34,238		24,189			(3,981)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/30/2021	07/28/2023	2,554	743,371	291.0809		22,663		20,302		13,965			(2,361)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/28/2021	07/28/2023	3,737	1,088,942	291.3761		33,235		29,773		20,039			(3,462)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/02/2021	08/02/2023	2,701	788,244	291.8297		24,066		22,562		14,131			(1,504)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/03/2021	08/03/2023	1,575	460,782	292.4697		14,069		13,189		7,905			(879)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/06/2021	08/04/2023	2,573	749,864	291.45		22,845		21,417		13,835			(1,428)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/04/2021	08/04/2023	1,758	514,593	292.6559		15,707		14,726		8,722			(982)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/10/2021	08/10/2023	6,094	1,764,529	289.5424		53,802		50,440		37,328			(3,363)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/11/2021	08/11/2023	3,932	1,137,966	289.3873		34,710		32,541		24,349			(2,169)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/13/2021	08/11/2023	2,881	836,804	290.4553		25,490		23,897		16,659			(1,593)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/17/2021	08/17/2023	5,660	1,637,302	289.257		49,933		46,812		35,545			(3,121)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/18/2021	08/18/2023	6,354	1,828,274	287.7215		55,761		52,275		43,941			(3,485)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/19/2021	08/18/2023	1,678	483,761	288.3366		14,745		13,823		11,170			(922)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/20/2021	08/18/2023	4,793	1,385,082	288.9511		42,190		39,553		30,715			(2,637)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/23/2021	08/23/2023	1,080	1,981,731	1834.368		78,080		73,200		40,474			(4,880)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/24/2021	08/24/2023	5,946	1,725,593	290.2298		52,624		49,335		35,343			(3,289)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/26/2021	08/25/2023	1,732	501,652	289.6565		15,287		14,332		10,687			(955)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/25/2021	08/25/2023	4,523	1,311,281	289.9204		39,986		37,487		27,447			(2,499)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/27/2021	08/25/2023	4,373	1,274,902	291.559		38,841		36,414		23,883			(2,428)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/30/2021	08/30/2023	4,255	1,245,132	292.6555		37,989		35,615		21,742			(2,374)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/31/2021	08/31/2023	5,183	1,514,225	292.1476		46,197		43,310		27,418			(2,887)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/01/2021	09/01/2023	2,832	827,863	292.3458		25,256		24,730		14,802			(526)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/02/2021	09/01/2023	1,775	519,184	292.5596		15,830		15,501		9,147			(330)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/03/2021	09/01/2023	1,568	459,096	292.7394		13,990		13,699		7,988			(291)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/02/2021	09/01/2023	360	663,057	1842.612		25,926		25,385		12,564			(540)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/10/2021	09/08/2023	1,587	461,438	290.6913		14,057		13,764		9,301			(293)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/08/2021	09/08/2023	3,853	1,123,321	291.5188		34,268		33,554		21,415			(714)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/13/2021	09/13/2023	1,411	410,459	290.8567		12,521		12,260		8,223			(261)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/14/2021	09/14/2023	4,031	1,172,817	290.9284		35,778		35,033		23,408			(745)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/17/2021	09/15/2023	3,050	884,158	289.8716		26,927		26,366		18,946			(561)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/16/2021	09/15/2023	6,084	1,770,506	290.9909		53,960		52,836		35,225			(1,124)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/15/2021	09/15/2023	2,985	869,276	291.2125		26,516		25,963		17,040			(552)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/20/2021	09/20/2023	2,692	777,665	288.8517		23,719		23,225		17,888			(494)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/21/2021	09/21/2023	3,726	1,076,712	288.9493		32,841		32,157		24,634			(684)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/24/2021	09/22/2023	2,601	750,529	288.5636		22,841		22,365		17,618			(476)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/22/2021	09/22/2023	2,151	622,368	289.3413		18,974		18,578		13,895			(395)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/28/2021	09/28/2023	2,369	675,162	284.9491		20,568		20,140		19,925			(429)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/29/2021	09/29/2023	4,554	1,294,977	284.3788		39,455		38,633		39,568			(822)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/30/2021	09/29/2023	1,449	412,155	284.4434		12,552		12,290		12,545			(261)				
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			2,196		179,576			(39,522)				
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			1,816		128,923			(32,696)				

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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	10/01/2020	10/01/2021	6,900	23,329,151	3380.8	184,751			7,698		492,525			(138,564)				
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			717		51,225			(12,913)				
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			8,658		424,696			(155,847)				
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			2,595		126,577			(46,702)				
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			11,376					(204,765)				
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			1,865		157,347			(33,562)				
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			308		21,297			(5,537)				
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			2,518		117,396			(45,321)				
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			5,886		186,953			(105,951)				
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			8,029		314,590			(144,530)				
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			860		53,270			(15,485)				
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			5,813		227,226			(104,635)				
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			585		36,374			(10,533)				
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			4,313		150,701			(77,637)				
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			1,491		91,848			(26,834)				
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			7,089		330,616			(127,604)				
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			7,101		386,459			(127,826)				
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			1,347		80,702			(24,248)				
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			1,523		89,461			(27,422)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/29/2019	10/29/2021	1,985	3,423,252	1724.535	108,859			2,268		128,715			(40,822)				
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			672		37,009			(12,103)				
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			5,004		341,851			(90,078)				
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			1,697		30,238			(10,180)				
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			6,079		103,447			(36,474)				
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			16,456		298,128			(98,733)				
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			8,360		138,539			(50,162)				
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			1,968		33,596			(11,808)				
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			21,253		343,854			(127,519)				
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			3,893		65,530			(23,360)				
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			4,114		66,993			(24,686)				
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			6,898		110,295			(41,387)				
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			1,943		30,705			(11,656)				
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			2,634		42,329			(15,804)				
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			14,977		122,785			(89,860)				
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			4,874		77,451			(29,245)				
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			18,265		186,843			(109,587)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/15/2019	11/15/2021	413	718,438	1740.242	22,918			1,432		20,832			(8,594)				
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			9,194		101,620			(55,166)				
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			20,672		146,323			(124,032)				
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			1,110		16,884			(6,663)				
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			22,533		189,343			(135,197)				
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			1,819		30,032			(10,914)				
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			3,214		50,296			(19,287)				
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			11,079		81,605			(66,473)				
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			1,330		21,245			(7,979)				
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			18,835		154,745			(113,008)				
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			17,754		121,277			(106,526)				
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			14,984		93,841			(89,902)				
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			3,103		42,734			(18,618)				
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			3,408		19,916			(20,450)				
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			7,303		87,360			(43,815)				
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			28,424		132,302			(102,328)				
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			38,403		247,595			(138,251)				
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			2,020		18,180			(7,273)				
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			25,989		118,354			(93,560)				

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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			31,356		201,030			(112,880)				
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			19,315		126,901			(69,534)				
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			27,110		109,845			(97,595)				
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			61,621		421,997			(221,834)				
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			6,240		56,094			(22,462)				
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			4,914		41,884			(17,691)				
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			1,221		8,939			(4,394)				
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			19,003		129,117			(68,412)				
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			4,488		34,959			(16,155)				
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			5,989		38,716			(21,560)				
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			40,975		196,640			(147,512)				
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			37,121		185,918			(133,634)				
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			2,787		21,435			(10,034)				
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			4,453		29,585			(16,030)				
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			14,343		104,596			(51,636)				
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			4,990		33,672			(17,962)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/26/2019	12/23/2021	582	1,023,419	1759.163	32,749			3,411		22,198			(12,281)				
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			11,607		83,477			(41,785)				
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			38,505		219,114			(138,619)				
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			4,547		31,379			(16,370)				
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			55,512		366,644			(199,842)				
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			4,642		30,791			(16,712)				
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			2,356		11,076			(6,059)				
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			56,118		272,830			(202,023)				
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			20,325		134,899			(73,172)				
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			4,951		26,421			(12,731)				
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			19,038		96,415			(68,538)				
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		56,685		228,311			(137,663)				
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		20,383		85,203			(49,502)				
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			6,106		31,793			(15,702)				
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		37,460		112,058			(90,974)				
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			9,504		54,492			(24,438)				
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			4,064		22,220			(10,449)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/09/2020	01/07/2022	643	1,127,433	1754.345	36,867			5,376		27,667			(13,825)				
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			3,559		19,574			(9,153)				
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		13,479		51,851			(32,734)				
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		49,979		125,618			(121,377)				
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			2,500		12,249			(6,427)				
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		123,939		532,216			(300,995)				
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			18,121		90,496			(46,596)				
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			7,199		34,404			(18,511)				
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			2,817		10,924			(7,242)				
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		27,883		73,069			(67,717)				
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		7,787		33,756			(18,912)				
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		58,975		182,023			(143,225)				
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		4,830		21,844			(11,731)				
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		35,967		100,103			(87,350)				
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			10,280		45,204			(26,434)				
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			6,223		26,850			(16,002)				
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		30,459		94,713			(73,972)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/27/2020	01/27/2022	424	739,134	1743.539	23,800			3,471		22,400			(8,925)				
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		66,397		367,156			(161,250)				
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			6,423		51,162			(16,515)				
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			6,690		43,141			(17,203)				
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			8,615		51,089			(22,153)				
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			4,654		27,491			(11,969)				
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		30,780		112,735			(74,751)				
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		47,647		264,230			(115,714)				
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		25,034		101,144			(41,723)				
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		25,517		109,272			(42,528)				
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		56,551		184,232			(94,252)				
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			6,761		38,467			(13,522)				
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		101,496		345,153			(169,160)				
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			4,968		23,421			(9,936)				
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		49,358		140,835			(82,263)				
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		124,186		340,369			(206,977)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/05/2021	02/07/2022	2,340	4,060,967	1735.135		104,029		39,011		132,148			(65,018)				
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			5,354		23,343			(10,708)				
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		38,159		104,727			(63,598)				
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		33,684		104,287			(56,140)				
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		39,388		89,552			(65,646)				
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		87,731		278,913			(146,218)				
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			7,452		28,890			(14,904)				
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		117,300		290,571			(195,500)				
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		29,126		92,533			(48,543)				
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			5,989		22,772			(11,979)				
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		45,044		112,938			(75,073)				
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		19,220		60,762			(32,033)				
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		42,679		106,326			(71,131)				
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		155,489		514,221			(259,148)				
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			5,131		21,894			(10,261)				
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			11,980		48,713			(23,960)				
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			4,474		17,954			(8,949)				

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SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/19/2021	02/18/2022	10,629	31,548,109	2968.16		360,556		135,209		364,748			(225,348)				
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		73,556		422,852			(122,594)				
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		99,738		869,262			(166,230)				
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		26,454		76,794			(44,090)				
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		39,403		76,796			(65,672)				
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		95,289		473,111			(158,815)				
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		33,426		80,930			(55,710)				
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		93,105		676,465			(155,175)				
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			3,395		34,997			(5,556)				
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		58,902		122,828			(69,611)				
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			3,738		28,411			(6,116)				
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			5,479		39,000			(8,966)				
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			4,094		52,470			(6,699)				
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			10,792		106,207			(17,659)				
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		129,859		227,603			(153,469)				
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		54,968		74,331			(64,963)				
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		147,850		200,053			(174,732)				
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		29,664		52,952			(35,058)				
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		67,520		91,364			(79,797)				
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		64,988		122,202			(76,804)				

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/17/2021	03/17/2022	5,402	16,293,417	3016.05		183,847		84,263		104,757			(99,584)				
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			16,575		217,036			(27,123)				
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		145,033		283,509			(171,403)				
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		20,726		40,309			(24,494)				
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			13,978		195,644			(22,874)				
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		59,784		131,105			(70,654)				
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		83,145		122,673			(98,262)				
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		45,458		69,615			(53,724)				
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		51,600		52,657			(60,982)				
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		123,423		333,122			(145,864)				
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			5,515		74,627			(9,024)				
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		51,179		88,775			(60,484)				
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			22,258		261,625			(30,818)				
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			14,610		171,778			(20,229)				
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			4,904		53,844			(6,790)				
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			11,153		122,016			(15,442)				

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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			6,241		64,236			(8,641)				
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		77,595		101,693			(65,658)				
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		119,392		147,633			(101,024)				
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		80,534		69,561			(68,144)				
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		45,547		56,361			(38,540)				
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		37,928		46,623			(32,093)				
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		99,332		81,387			(84,050)				
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		198,536		459,848			(167,992)				
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			22,133		231,224			(30,646)				
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			13,840		150,625			(19,163)				
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		72,902		55,602			(61,686)				
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		188,308		638,169			(159,338)				
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		26,097		27,922			(22,082)				
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		172,928		485,778			(146,323)				
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		89,319		47,499			(75,578)				
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		220,397		524,426			(186,490)				
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			7,166		79,945			(9,922)				
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		183,407		592,542			(155,190)				
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		57,803		56,520			(48,910)				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/27/2020	04/27/2022	202	334,540	1657.04	9,467			2,564		26,931			(3,550)				
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		116,594		72,869			(98,656)				
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		200,037		434,311			(169,262)				
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		80,276		71,855			(67,926)				
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		191,696		108,438			(162,205)				
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		111,123		57,734			(94,027)				
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		117,256		69,947			(99,217)				
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		71,516		49,894			(42,910)				
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		157,023		57,752			(94,214)				
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		64,857		38,664			(38,914)				
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		86,976		26,408			(52,186)				
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		204,864		60,597			(122,919)				
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		97,594		31,100			(58,556)				
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		99,654		29,192			(59,793)				
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		124,415		41,974			(74,649)				
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		227,049		76,143			(136,230)				
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		131,291		47,045			(78,774)				
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		115,050		48,266			(69,030)				
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			8,484		77,996			(10,181)				
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		59,719		48,151			(35,831)				
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		56,425		37,501			(33,855)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/21/2021	05/20/2022	5,870	10,661,017	1816.034		277,463		173,414		113,802			(104,049)				
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		221,531		90,597			(132,919)				
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		36,255		23,515			(21,753)				
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		98,147		40,772			(58,888)				
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		85,251		34,607			(51,151)				
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		48,419		20,414			(29,051)				
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		131,958		51,031			(79,175)				
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		243,825		95,762			(146,295)				
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		93,354		37,392			(56,012)				
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		140,355		45,206			(57,793)				
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		81,709		24,632			(33,645)				
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			10,067		65,800			(10,659)				
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		147,036		51,293			(60,544)				
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		309,662		469,624			(127,508)				
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			13,659		95,281			(14,462)				
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		98,342		33,577			(40,494)				
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			5,490		39,235			(5,813)				
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		73,601		54,173			(30,306)				
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		99,474		43,579			(40,960)				
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		272,007		285,437			(112,003)				
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		91,973		77,399			(37,871)				

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.	JPM 7H6GLXDRUGQFU57RNE97	06/17/2021	06/17/2022	3,881	11,959,300	3081.81		138,195		97,888		52,107			(40,307)				
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		72,011		60,281			(29,651)				
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		51,183		42,568			(21,075)				
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		153,981		84,871			(63,404)				
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		127,946		71,677			(52,684)				
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		264,098		360,814			(108,746)				
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			27,226		207,288			(28,828)				
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		244,688		188,244			(100,754)				
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		89,058		45,927			(36,671)				
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		267,026		132,242			(109,952)				
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		35,554		28,267			(14,640)				
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		122,271		61,440			(50,347)				
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			5,135		37,069			(5,437)				
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		251,636		260,144			(103,615)				
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			11,480		82,049			(12,156)				
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		164,788		82,379			(67,854)				
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		321,502		244,472			(132,383)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/01/2021	07/01/2022	3,162	9,794,007	3097.64		109,070		86,347		34,636			(22,723)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/06/2021	07/06/2022	6,113	18,901,516	3091.79		256,040		202,699		97,579			(53,342)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/06/2021	07/06/2022	9,339	40,562,649	4343.54		487,660		386,064		298,018			(101,596)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/07/2021	07/07/2022	5,536	17,173,962	3102.51		211,804		167,678		66,303			(44,126)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/07/2021	07/07/2022	9,657	42,085,306	4358.13		505,941		400,537		360,104			(105,404)				

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.	JPM 7H6GLXDRUGQFU57RNE97	07/09/2021	07/09/2022	8,259	36,087,448	4369.55		384,117		304,093		298,404			(80,024)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/09/2021	07/10/2022	8,023	35,055,002	4369.55		393,277		311,344		314,497			(81,933)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/09/2021	07/11/2022	5,457	23,846,395	4369.55		274,195		217,071		216,502			(57,124)				
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			7,396		46,771			(7,007)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/13/2021	07/13/2022	2,551	4,626,280	1813.764		87,848		69,546		54,342			(18,302)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/13/2021	07/13/2022	4,866	15,088,004	3100.79		203,255		160,910		70,153			(42,345)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/14/2021	07/14/2022	2,488	4,514,827	1814.546		88,353		69,946		53,672			(18,407)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/14/2021	07/14/2022	5,449	16,903,473	3102.19		214,085		169,484		70,545			(44,601)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/15/2021	07/15/2022	3,398	10,548,540	3104.3		121,705		96,350		38,080			(25,355)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/19/2021	07/19/2022	2,643	4,760,642	1801.276		118,179		93,559		77,771			(24,621)				
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			13,515		81,088			(12,804)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/20/2021	07/20/2022	2,737	4,959,594	1812.375		112,799		89,299		62,064			(23,500)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/20/2021	07/20/2022	4,185	12,968,788	3098.52		157,688		124,836		55,082			(32,852)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/22/2021	07/22/2022	5,032	15,592,832	3098.95		182,611		144,567		63,692			(38,044)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/28/2021	07/28/2022	4,792	14,898,928	3109.31		177,389		140,433		56,377			(36,956)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/30/2021	07/29/2022	8,616	15,717,400	1824.242		390,309		308,994		180,671			(81,314)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/30/2021	07/29/2022	7,153	22,311,225	3119.03		283,189		224,191		83,971			(58,998)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/29/2021	07/29/2022	4,079	12,739,640	3122.97		153,130		121,228		41,764			(31,902)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/30/2021	08/01/2022	2,692	4,910,729	1824.242		119,808		94,848		56,557			(24,960)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/30/2021	08/01/2022	3,350	10,448,723	3119.03		148,555		117,606		44,910			(30,949)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/03/2021	08/03/2022	2,036	3,722,668	1828.799		89,928		78,687		39,237			(11,241)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/03/2021	08/03/2022	4,101	12,823,514	3126.9		167,282		146,372		46,002			(20,910)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/04/2021	08/04/2022	5,559	17,313,463	3114.39		212,423		185,870		66,756			(26,553)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/09/2021	08/09/2022	6,658	29,512,642	4432.35		350,000		306,250		204,869			(43,750)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/11/2021	08/11/2022	4,318	13,575,174	3143.64		156,209		136,683		34,894			(19,526)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/12/2021	08/12/2022	3,467	6,373,713	1838.432		150,892		132,031		57,406			(18,862)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/12/2021	08/12/2022	3,510	11,033,233	3143.53		120,470		105,411		25,987			(15,059)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/13/2021	08/12/2022	7,285	22,928,814	3147.54		286,467		250,658		62,913			(35,808)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/13/2021	08/15/2022	3,047	9,590,212	3147.54		144,416		126,364		33,133			(18,052)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/17/2021	08/17/2022	4,501	14,146,485	3142.84		187,449		164,018		45,537			(23,431)				
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			15,267		69,320			(13,086)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/19/2021	08/19/2022	2,290	4,185,084	1827.672		107,393		93,969		48,948			(13,424)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/20/2021	08/19/2022	6,473	11,865,429	1832.982		270,052		236,295		115,524			(33,756)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/19/2021	08/19/2022	3,681	11,503,564	3125.17		145,207		127,056		41,540			(18,151)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/20/2021	08/19/2022	7,042	22,070,903	3134.27		277,046		242,416		75,038			(34,631)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/20/2021	08/22/2022	1,995	3,655,886	1832.982		91,772		80,300		38,867			(11,471)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/20/2021	08/22/2022	4,000	12,536,862	3134.27		186,460		163,153		52,014			(23,308)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/24/2021	08/24/2022	4,917	15,423,412	3136.9		200,058		175,051		52,363			(25,007)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/26/2021	08/26/2022	3,051	5,587,847	1831.706		146,304		128,016		63,677			(18,288)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/27/2021	08/26/2022	6,918	12,710,039	1837.121		300,547		262,978		121,496			(37,568)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/26/2021	08/26/2022	3,388	10,611,646	3132.25		131,200		114,800		35,195			(16,400)				

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.	JPM 7H6GLXDRUGQFU57RNE97	08/27/2021	08/26/2022	8,021	25,199,171	3141.55		310,346		271,553		77,326			(38,793)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/27/2021	08/29/2022	1,367	2,511,545	1837.121		62,874		55,014		25,460			(7,859)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/27/2021	08/29/2022	2,937	9,225,587	3141.55		126,841		110,986		32,317			(15,855)				
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			14,147		55,094			(11,071)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/03/2021	09/03/2022	4,354	19,747,230	4535.43		216,172		207,165		45,682			(9,007)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/03/2021	09/04/2022	6,321	28,668,316	4535.43		332,426		318,575		87,732			(13,851)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/03/2021	09/05/2022	4,909	22,265,228	4535.43		258,939		248,150		73,261			(10,789)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/03/2021	09/06/2022	4,925	22,336,525	4535.43		281,855		270,111		88,513			(11,744)				
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			5,408		24,222			(4,233)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/08/2021	09/08/2022	2,403	4,403,996	1832.384		96,219		92,210		45,103			(4,009)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/08/2021	09/08/2022	4,060	12,721,181	3133.67		161,048		154,338		47,224			(6,710)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/08/2021	09/08/2022	5,439	24,553,662	4514.07		301,396		288,838		114,601			(12,558)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/10/2021	09/09/2022	7,316	13,334,073	1822.57		316,053		302,884		164,723			(13,169)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/09/2021	09/09/2022	2,463	4,500,770	1827.495		113,471		108,743		55,235			(4,728)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/10/2021	09/09/2022	7,912	24,660,333	3116.93		313,353		300,296		112,112			(13,056)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/10/2021	09/10/2022	6,842	30,506,051	4458.58		353,817		339,075		171,075			(14,742)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/10/2021	09/11/2022	6,120	27,286,527	4458.58		327,343		313,704		170,451			(13,639)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/10/2021	09/12/2022	1,910	3,480,992	1822.57		83,037		79,577		43,313			(3,460)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/10/2021	09/12/2022	3,323	10,357,015	3116.93		135,479		129,834		48,368			(5,645)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/10/2021	09/12/2022	5,332	23,774,502	4458.58		270,244		258,984		140,548			(11,260)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/13/2021	09/13/2022	2,376	4,333,417	1823.501		119,602		114,619		60,884			(4,983)				

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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.	JPM 7H6GLXDRUGQFU57RNE97	09/14/2020	09/14/2022	339	574,181	1694.198	17,398			8,336		35,139			(6,524)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/15/2021	09/15/2022	2,343	4,273,551	1823.951		95,826		91,833		50,091			(3,993)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/15/2021	09/15/2022	5,511	17,192,159	3119.34		220,101		210,931		75,888			(9,171)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/17/2021	09/16/2022	6,844	12,400,313	1811.722		301,601		289,035		183,339			(12,567)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/17/2021	09/16/2022	8,708	26,980,814	3098.42		333,059		319,181		147,777			(13,877)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/16/2021	09/16/2022	4,781	14,888,026	3113.97		178,180		170,756		64,382			(7,424)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/17/2021	09/17/2022	7,003	31,045,152	4432.99		356,374		341,525		217,264			(14,849)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/17/2021	09/18/2022	8,310	36,837,552	4432.99		421,939		404,359		264,428			(17,581)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/17/2021	09/19/2022	2,112	3,825,976	1811.722		87,547		83,900		53,670			(3,648)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/17/2021	09/19/2022	4,697	14,552,902	3098.42		229,011		219,469		101,899			(9,542)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/17/2021	09/19/2022	7,106	31,499,189	4432.99		360,949		345,910		228,302			(15,040)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/20/2021	09/20/2022	2,518	4,531,548	1799.726		113,969		109,220		85,854			(4,749)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/21/2021	09/21/2022	2,956	5,310,529	1796.643		132,622		127,096		100,439			(5,526)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/21/2021	09/21/2022	4,908	15,081,199	3072.68		207,126		198,496		121,468			(8,630)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/22/2021	09/22/2022	3,422	6,165,517	1801.966		145,071		139,026		103,887			(6,045)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/22/2021	09/22/2022	5,941	18,307,462	3081.77		228,798		219,264		123,016			(9,533)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/22/2021	09/22/2022	7,318	32,168,716	4395.64		411,660		394,508		294,748			(17,153)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/24/2021	09/23/2022	7,045	12,750,712	1809.83		311,640		298,655		198,606			(12,985)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/23/2021	09/23/2022	3,257	5,895,526	1809.923		145,332		139,277		91,573			(6,056)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/23/2021	09/23/2022	3,953	12,234,603	3095.39		146,482		140,379		68,431			(6,103)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/24/2021	09/26/2022	1,657	2,999,659	1809.83		74,953		71,830		47,793			(3,123)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/27/2021	09/27/2022	2,371	4,291,525	1810.246		118,446		113,511		74,600			(4,935)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/27/2021	09/27/2022	2,516	7,791,004	3095.99		102,625		98,349		48,730			(4,276)				
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			12,978		58,293			(10,157)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/28/2021	09/28/2022	2,536	4,562,592	1799.459		110,252		105,658		81,354			(4,594)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/29/2021	09/29/2022	2,777	5,011,003	1804.149		114,192		109,434		79,558			(4,758)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/29/2021	09/29/2022	6,634	20,469,137	3085.6		264,276		253,265		141,064			(11,012)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/30/2021	09/30/2022	4,977	15,231,468	3060.17		179,777		172,286		122,961			(7,491)				
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			10,258		38,347			(7,386)				
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			23,658		84,152			(17,034)				
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			24,155		90,174			(16,103)				
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			26,017		93,025			(17,345)				
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			25,567		71,230			(17,044)				
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			19,714		56,612			(13,142)				
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			39,662		98,742			(24,618)				
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			48,049		119,881			(29,823)				

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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			46,407		119,078			(28,804)				
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			71,718		185,452			(44,515)				
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			20,920		54,206			(12,985)				
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			15,111		38,669			(9,379)				
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			24,026		63,272			(14,913)				
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			25,170		66,976			(15,623)				
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			43,098		108,666			(26,750)				
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			14,420		36,435			(8,951)				
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		25,188		55,629			(13,813)				
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		22,539		47,255			(12,360)				
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		76,100		171,359			(41,732)				
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		18,837		42,513			(10,330)				
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		22,286		50,323			(12,221)				
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		65,499		171,113			(35,919)				

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	01/29/2021	01/31/2023	882	1,515,092	1717.956		47,422		30,627		79,896			(16,795)				
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		26,243		61,861			(11,929)				
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		79,667		172,035			(36,212)				
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		18,276		39,550			(8,307)				
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		40,752		82,324			(18,524)				
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		47,580		95,631			(21,627)				
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		17,823		35,885			(8,101)				
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		17,310		34,872			(7,868)				
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		21,923		44,049			(9,965)				
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		91,548		192,505			(41,613)				
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		16,199		34,138			(7,363)				
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		18,458		34,664			(8,390)				
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		73,664		111,153			(27,361)				
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		32,078		85,702			(11,915)				

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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	03/12/2021	03/14/2023	357	630,844	1765.434		20,124		14,674		22,137			(5,450)				
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		102,804		165,301			(38,184)				
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		24,861		38,755			(9,234)				
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		27,521		44,344			(10,222)				
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		22,547		36,238			(8,374)				
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		50,211		67,921			(18,650)				
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		15,075		21,612			(5,599)				
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		43,787		58,786			(13,018)				
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		87,636		109,737			(26,054)				
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		13,865		17,420			(4,122)				
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		29,366		36,927			(8,730)				
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		23,376		28,416			(6,950)				
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		24,310		27,792			(7,227)				
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		47,737		51,713			(14,192)				

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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	04/29/2021	04/28/2023	1,050	1,894,296	1804.332		59,860		46,142		46,757			(13,718)				
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		64,914		52,578			(14,980)				
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		48,914		42,849			(11,288)				
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		96,966		86,173			(22,377)				
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		27,720		24,634			(6,397)				
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		11,749		10,452			(2,711)				
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		82,761		78,025			(14,130)				
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		70,277		56,244			(11,999)				
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		69,410		65,420			(11,851)				
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		38,096		35,934			(6,504)				
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		40,386		32,702			(6,895)				
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		20,086		16,182			(3,429)				
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		149,309		112,517			(25,492)				
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		86,860		65,643			(14,830)				

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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	06/25/2021	06/27/2023	900	1,628,656	1809.529		62,540		53,420		40,409			(9,120)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/13/2021	07/13/2023	437	791,713	1813.764		24,860		22,270		19,114			(2,590)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/14/2021	07/14/2023	457	829,348	1814.546		26,207		23,477		19,885			(2,730)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/19/2021	07/19/2023	935	1,683,987	1801.276		63,150		56,571		46,221			(6,578)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/20/2021	07/20/2023	737	1,336,549	1812.375		51,457		46,097		32,935			(5,360)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/30/2021	07/28/2023	3,087	5,631,287	1824.242		217,931		195,230		124,127			(22,701)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/30/2021	07/31/2023	1,306	2,382,391	1824.242		92,437		82,808		52,673			(9,629)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/30/2021	08/01/2023	631	1,151,395	1824.242		44,674		40,021		25,482			(4,654)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/03/2021	08/03/2023	591	1,080,465	1828.799		42,246		39,606		22,875			(2,640)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/12/2021	08/11/2023	1,301	2,391,133	1838.432		93,015		87,202		46,232			(5,813)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/19/2021	08/18/2023	1,083	1,978,962	1827.672		76,388		71,614		43,034			(4,774)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/20/2021	08/18/2023	1,775	3,254,098	1832.982		125,283		117,453		67,054			(7,830)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/20/2021	08/21/2023	599	1,097,101	1832.982		42,238		39,598		22,678			(2,640)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/20/2021	08/22/2023	545	998,532	1832.982		38,543		36,134		20,662			(2,409)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/26/2021	08/25/2023	838	1,535,460	1831.706		59,422		55,708		32,286			(3,714)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/27/2021	08/25/2023	1,016	1,866,806	1837.121		72,805		68,255		37,147			(4,550)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/27/2021	08/28/2023	1,126	2,068,806	1837.121		80,890		75,835		41,298			(5,056)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/27/2021	08/29/2023	678	1,245,522	1837.121		48,824		45,773		24,890			(3,052)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/10/2021	09/08/2023	2,075	3,781,750	1822.57		142,950		139,972		88,290			(2,978)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/09/2021	09/08/2023	694	1,268,668	1827.495		47,956		46,957		28,216			(999)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/08/2021	09/08/2023	314	575,335	1832.384		21,633		21,182		12,187			(451)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/10/2021	09/11/2023	696	1,267,863	1822.57		48,052		47,051		29,682			(1,001)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/10/2021	09/12/2023	258	470,480	1822.57		17,831		17,460		11,025			(371)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/13/2021	09/13/2023	1,471	2,682,151	1823.501		101,922		99,798		62,340			(2,123)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/17/2021	09/15/2023	1,357	2,458,395	1811.722		93,173		91,232		64,122			(1,941)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/15/2021	09/15/2023	228	416,305	1823.951		15,820		15,490		9,651			(330)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/17/2021	09/18/2023	677	1,227,234	1811.722		46,512		45,543		32,091			(969)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/17/2021	09/19/2023	877	1,588,350	1811.722		60,198		58,944		41,568			(1,254)				

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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.	JPM 7H6GLXDRUGQFU57RNE97	09/20/2021	09/20/2023	604	1,086,404	1799.726		39,871		39,040		31,824			(831)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/21/2021	09/21/2023	224	402,596	1796.643		15,138		14,822		12,140			(315)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/22/2021	09/22/2023	236	424,549	1801.966		15,878		15,547		12,201			(331)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/24/2021	09/22/2023	1,162	2,102,175	1809.83		78,832		77,189		56,146			(1,642)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/23/2021	09/22/2023	1,086	1,966,063	1809.923		74,710		73,154		52,465			(1,556)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/24/2021	09/25/2023	1,290	2,334,703	1809.83		87,551		85,727		62,511			(1,824)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/27/2021	09/27/2023	921	1,667,722	1810.246		63,373		62,053		44,551			(1,320)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/28/2021	09/28/2023	248	446,410	1799.459		16,696		16,348		13,188			(348)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/29/2021	09/29/2023	246	443,922	1804.149		16,603		16,257		12,571			(346)				
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			9,775		1,040,048			(175,959)				
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			9,504		1,548,826			(171,077)				
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			9,190		1,476,270			(165,411)				
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			6,924		1,008,356			(124,627)				
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			8,624		1,225,412			(155,231)				
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			8,602		1,056,742			(154,843)				
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			28,023		1,295,107			(168,136)				
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			28,769		921,316			(172,616)				
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			31,927		1,491,523			(191,564)				
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			29,594		1,172,436			(177,562)				
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			23,825		786,331			(142,951)				

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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.	MS 4PQUHN3JPFGFNF3BB653	12/08/2020	12/08/2021	8,682	32,141,323	3702.25	306,421			63,838		637,710			(229,816)				
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			65,568		1,191,979			(236,044)				
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			70,382		1,214,659			(253,375)				
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			59,880		1,134,718			(215,569)				
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			79,361		1,312,189			(285,698)				
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		77,251		530,315			(187,609)				
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		84,938		1,034,363			(206,277)				
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		78,984		935,312			(191,818)				
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		72,729		600,664			(176,628)				
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		88,304		519,340			(147,174)				
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		84,678		512,369			(141,130)				
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		133,140		477,401			(157,348)				
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		148,485		630,707			(175,483)				
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		137,334		605,736			(162,304)				
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		137,871		699,728			(162,939)				
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		162,294		457,229			(137,325)				
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		226,789		414,642			(136,074)				
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		206,380		363,089			(123,828)				
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		338,682		476,219			(139,457)				
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		229,268		303,779			(94,405)				
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		222,397		218,034			(91,575)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	07/01/2021	07/01/2022	6,407	27,680,003	4319.94		301,021		238,308		168,450			(62,713)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	07/02/2021	07/02/2022	6,501	28,296,262	4352.34		319,561		252,986		141,555			(66,575)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	07/02/2021	07/03/2022	5,896	25,661,920	4352.34		274,302		217,156		134,846			(57,146)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	07/02/2021	07/05/2022	4,477	19,486,583	4352.34		247,253		195,742		152,513			(51,511)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	07/13/2021	07/13/2022	7,232	31,596,260	4369.21		373,527		295,709		284,815			(77,818)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	07/26/2021	07/26/2022	6,313	27,918,247	4422.3		311,338		246,476		243,689			(64,862)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	07/28/2021	07/28/2022	1,943	3,533,870	1818.594		85,544		67,722		43,489			(17,822)				
S&P Digital		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	07/30/2021	07/29/2022	813	3,572,645	4395.26		52,161		41,294		45,031			(10,867)				

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S&P Digital		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	07/30/2021	08/01/2022	415	1,825,182	4395.26		27,195		21,530		23,009			(5,666)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	08/12/2021	08/12/2022	7,716	34,418,611	4460.83		375,999		328,999		199,938			(47,000)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	08/13/2021	08/13/2022	6,851	30,608,575	4468		349,943		306,200		182,057			(43,743)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	08/13/2021	08/14/2022	6,757	30,191,594	4468		351,003		307,128		182,032			(43,875)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	08/13/2021	08/15/2022	7,200	32,168,843	4468		384,474		336,415		211,496			(48,059)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	08/18/2021	08/18/2022	8,705	38,302,167	4400.27		463,434		405,504		360,860			(57,929)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	08/19/2021	08/19/2022	6,719	29,602,843	4405.8		331,668		290,210		254,933			(41,459)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	08/24/2021	08/24/2022	6,153	27,605,799	4486.23		349,752		306,033		183,318			(43,719)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	08/25/2021	08/25/2022	7,449	33,491,798	4496.19		413,683		361,972		201,982			(51,710)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	08/30/2021	08/30/2022	5,240	23,729,654	4528.79		291,458		255,026		70,431			(36,432)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	09/02/2021	09/02/2022	4,857	22,034,508	4536.95		278,819		267,202		67,927			(11,617)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	09/09/2021	09/09/2022	9,529	42,814,705	4493.28		497,339		476,617		202,975			(20,722)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	09/13/2021	09/13/2022	6,537	29,213,768	4468.73		362,230		347,137		187,144			(15,093)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	09/16/2021	09/16/2022	8,052	36,022,635	4473.75		418,017		400,600		221,760			(17,417)				
S&P Digital		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	09/20/2021	09/20/2022	7,806	34,016,119	4357.73		406,203		389,278		327,822			(16,925)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	09/21/2021	09/21/2022	7,358	32,036,070	4354.19		391,763		375,440		317,774			(16,323)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	09/24/2021	09/24/2022	6,049	26,952,841	4455.48		316,199		303,024		188,178			(13,175)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	09/24/2021	09/25/2022	6,397	28,501,465	4455.48		326,102		312,515		202,599			(13,588)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	09/24/2021	09/26/2022	5,609	24,990,819	4455.48		289,321		277,266		177,187			(12,055)				
S&P Digital		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	09/28/2021	09/28/2022	7,590	33,037,669	4352.63		424,803		407,103		344,954			(17,700)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	09/29/2021	09/29/2022	7,262	31,659,257	4359.46		406,328		389,398		313,163			(16,930)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	09/30/2021	09/30/2022	7,246	31,214,069	4307.54		376,581		360,891		320,239			(15,691)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	07/28/2021	07/28/2023	219	398,994	1818.594		15,800		14,154		9,311			(1,646)				
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			14,679		931,994			(264,225)				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	10/01/2020	10/01/2021	(1,278)	(361,621)	283.04	(27,421)			(1,143)		(71,998)			20,566				
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)			(7,363)		(489,530)			132,540				
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)			(2,372)		(179,726)			42,690				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	10/01/2020	10/01/2021	(1,527)	(445,072)	291.38	(14,339)			(597)		(52,467)			10,754				
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			13,709		851,986			(246,757)				
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)			(3,481)		(212,012)			62,666				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	10/06/2020	10/06/2021	1,500	427,005	284.67	32,304			1,346		80,508			(24,228)				
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)			(6,263)		(438,408)			112,740				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	10/06/2020	10/06/2021	(1,340)	(388,822)	290.23	(13,316)			(555)		(53,041)			9,987				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	10/06/2020	10/06/2021	(1,398)	(427,005)	305.5	(17,886)			(745)		(49,278)			13,415				
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			14,308		778,614			(257,544)				
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)			(3,921)		(227,793)			70,573				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	10/12/2020	10/12/2021	1,300	388,011	298.47	25,255			1,052		51,816			(18,941)				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	10/12/2020	10/12/2021	(9,038)	(2,710,772)	299.92	(131,615)			(5,484)		(325,933)			98,712				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	10/12/2020	10/12/2021	(1,535)	(461,408)	300.64	(27,751)			(1,156)		(60,331)			20,813				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	10/12/2020	10/12/2021	(1,223)	(388,011)	317.22	(14,746)			(614)		(28,016)			11,060				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	10/13/2020	10/13/2021	13,800	3,957,840	286.8	281,047			11,710		671,008			(210,785)				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	10/13/2020	10/13/2021	(4,890)	(1,434,000)	293.25	(82,856)			(3,452)		(211,284)			62,142				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	10/13/2020	10/13/2021	(8,462)	(2,523,840)	298.27	(124,812)			(5,200)		(327,005)			93,609				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	10/26/2020	10/26/2021	15,700	4,346,545	276.85	317,205			13,217		920,570			(237,904)				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	10/26/2020	10/26/2021	(5,086)	(1,439,620)	283.08	(86,766)			(3,615)		(273,732)			65,074				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	10/26/2020	10/26/2021	1,500	425,655	283.77	29,919			1,247		82,017			(22,439)				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	10/26/2020	10/26/2021	(8,366)	(2,408,595)	287.92	(132,168)			(5,507)		(422,781)			99,126				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	10/26/2020	10/26/2021	(1,722)	(498,330)	289.31	(16,221)			(676)		(74,304)			12,166				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	10/26/2020	10/26/2021	(1,398)	(425,655)	304.54	(15,636)			(652)		(51,760)			11,727				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	10/27/2020	10/27/2021	18,900	5,190,507	274.63	370,141			15,423		1,143,113			(277,605)				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	10/27/2020	10/27/2021	(5,672)	(1,592,854)	280.81	(91,340)			(3,806)		(314,133)			68,505				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	10/27/2020	10/27/2021	(12,596)	(3,597,653)	285.62	(181,483)			(7,562)		(650,717)			136,112				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	10/28/2020	10/28/2021	23,000	6,099,600	265.2	511,872			21,328		1,620,888			(383,904)				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	10/28/2020	10/28/2021	(7,824)	(2,121,600)	271.17	(143,287)			(5,970)		(509,912)			107,465				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	10/28/2020	10/28/2021	600	163,098	271.83	7,625			318		34,921			(5,719)				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	10/28/2020	10/28/2021	(13,173)	(3,633,240)	275.81	(231,825)			(9,659)		(825,579)			173,869				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	10/28/2020	10/28/2021	(1,247)	(344,760)	276.47	(24,145)			(1,006)		(80,507)			18,109				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	10/28/2020	10/28/2021	(559)	(163,098)	291.72	(4,201)			(175)		(22,987)			3,151				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	10/29/2020	10/29/2021	13,300	3,545,647	266.59	275,982			11,499		904,818			(206,986)				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	10/29/2020	10/29/2021	(7,433)	(2,026,084)	272.59	(132,380)			(5,516)		(472,998)			99,285				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	10/29/2020	10/29/2021	(4,135)	(1,146,337)	277.25	(60,425)			(2,518)		(241,036)			45,319				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	10/29/2020	10/29/2021	(1,343)	(373,226)	277.92	(25,471)			(1,061)		(84,738)			19,103				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	11/02/2020	11/02/2021	15,600	4,200,300	269.25	322,961			40,370		1,029,095			(242,221)				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	11/02/2020	11/02/2021	(2,162)	(592,350)	273.96	(46,407)			(5,801)		(141,838)			34,806				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	11/02/2020	11/02/2021	(1,471)	(403,875)	274.64	(19,352)			(2,419)		(84,158)			14,514				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	11/02/2020	11/02/2021	(2,445)	(673,125)	275.31	(51,061)			(6,383)		(157,859)			38,296				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	11/02/2020	11/02/2021	(7,404)	(2,073,225)	280.02	(117,507)			(14,688)		(425,655)			88,130				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	11/02/2020	11/02/2021	(1,623)	(457,725)	282.04	(18,227)			(2,278)		(82,800)			13,670				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	11/24/2020	11/24/2021	12,800	3,845,888	300.46	243,602			30,450		476,823			(182,701)				
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)			(12,149)		(202,315)			72,892				
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)			(10,062)		(162,796)			60,371				
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			49,987		836,391			(299,921)				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	11/30/2020	11/30/2021	(1,474)	(444,585)	301.58	(29,181)			(3,648)		(58,030)			21,886				
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)			(8,059)		(160,771)			48,354				
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)			(24,079)		(423,672)			144,471				
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			90,042		884,925			(324,151)				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	12/01/2020	12/01/2021	(1,373)	(417,536)	304.2	(13,918)			(2,900)		(41,136)			10,438				
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)			(25,411)		(265,715)			91,478				
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)			(31,722)		(329,877)			114,198				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	12/01/2020	12/01/2021	(1,439)	(447,360)	310.92	(23,016)			(4,795)		(45,684)			17,262				
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			61,427		570,934			(221,137)				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	12/07/2020	12/07/2021	(2,260)	(691,610)	305.96	(43,595)			(9,082)		(80,601)			32,696				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	12/07/2020	12/07/2021	2,200	678,084	308.22	41,373			8,619		72,751			(31,029)				
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)			(22,093)		(222,165)			79,536				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	12/07/2020	12/07/2021	(2,590)	(811,890)	313.48	(41,052)			(8,552)		(77,160)			30,789				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	12/07/2020	12/07/2021	(1,623)	(511,190)	314.98	(11,886)			(2,476)		(35,450)			8,915				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	12/07/2020	12/07/2021	(2,050)	(678,084)	330.77	(19,281)			(4,017)		(33,584)			14,461				
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			55,951		602,738			(201,423)				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	12/14/2020	12/14/2021	(1,179)	(358,344)	303.85	(12,264)			(2,555)		(39,622)			9,198				
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)			(11,427)		(136,770)			41,139				
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)			(22,517)		(248,557)			81,062				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	12/14/2020	12/14/2021	(1,340)	(418,068)	312.06	(9,844)			(2,051)		(34,622)			7,383				
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			101,515		848,369			(365,453)				

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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	12/30/2020	12/30/2021	(10,954)	(3,405,920)	310.94	(183,460)			(38,221)		(330,608)			137,595				
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)			(30,042)		(254,261)			108,152				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	12/30/2020	12/30/2021	(1,531)	(486,560)	317.78	(11,363)			(2,367)		(28,181)			8,522				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	12/30/2020	12/30/2021	(909)	(304,100)	334.51	(8,891)			(1,852)		(14,310)			6,668				
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		207,978		1,276,544			(505,089)				
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)		(28,012)		(176,450)			68,030				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	01/04/2021	01/04/2022	(2,255)	(695,152)	308.28		(25,189)		(7,347)		(66,043)			17,842				
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)		(27,149)		(179,051)			65,934				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	01/04/2021	01/04/2022	(15,865)	(4,986,960)	314.33		(263,802)		(76,942)		(454,787)			186,860				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	01/04/2021	01/04/2022	(1,247)	(392,912)	315.09		(23,586)		(6,879)		(37,241)			16,707				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	01/04/2021	01/04/2022	(1,244)	(392,912)	315.84		(10,349)		(3,018)		(27,384)			7,330				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	01/04/2021	01/04/2022	(1,527)	(483,584)	316.6		(12,307)		(3,589)		(32,732)			8,717				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	01/11/2021	01/11/2022	9,900	3,069,891	310.09		201,530		58,780		313,026			(142,750)				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	01/11/2021	01/11/2022	(1,765)	(558,162)	316.29		(17,265)		(5,036)		(40,951)			12,230				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	01/11/2021	01/11/2022	(1,565)	(496,144)	317.07		(31,239)		(9,111)		(43,879)			22,128				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	01/11/2021	01/11/2022	(6,250)	(2,015,585)	322.49		(97,124)		(28,328)		(141,499)			68,796				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	01/26/2021	01/26/2022	15,800	4,888,046	309.37		309,033		90,135		511,648			(218,899)				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	01/26/2021	01/26/2022	(6,846)	(2,165,590)	316.33		(104,923)		(30,602)		(182,653)			74,320				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	01/26/2021	01/26/2022	(5,673)	(1,825,283)	321.74		(79,972)		(23,325)		(129,962)			56,647				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	01/26/2021	01/26/2022	(1,631)	(525,929)	322.52		(28,261)		(8,243)		(40,898)			20,018				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	01/26/2021	01/26/2022	(1,148)	(371,244)	323.29		(8,520)		(2,485)		(19,481)			6,035				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	01/27/2021	01/27/2022	15,700	4,757,571	303.03		318,750		92,969		598,127			(225,781)				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	01/27/2021	01/27/2022	(1,078)	(333,333)	309.09		(12,649)		(3,689)		(33,455)			8,960				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	01/27/2021	01/27/2022	(6,944)	(2,151,513)	309.85		(122,813)		(35,820)		(228,299)			86,993				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	01/27/2021	01/27/2022	800	248,488	310.61		13,180		3,844		24,906			(9,336)				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	01/27/2021	01/27/2022	(5,577)	(1,757,574)	315.15		(88,475)		(25,805)		(160,829)			62,670				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	01/27/2021	01/27/2022	(1,623)	(515,151)	317.42		(14,130)		(4,121)		(37,800)			10,009				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	01/27/2021	01/27/2022	(745)	(248,488)	333.33		(6,336)		(1,848)		(9,740)			4,488				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	01/28/2021	01/28/2022	8,700	2,662,461	306.03		183,609		53,553		308,621			(130,056)				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	01/28/2021	01/28/2022	(4,205)	(1,315,929)	312.92		(71,072)		(20,729)		(124,871)			50,343				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	01/28/2021	01/28/2022	(4,231)	(1,346,532)	318.27		(66,578)		(19,419)		(111,103)			47,160				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	02/01/2021	02/01/2022	13,400	4,048,408	302.12		296,305		111,114		525,769			(185,191)				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	02/01/2021	02/01/2022	(1,671)	(513,604)	307.41		(37,934)		(14,225)		(61,263)			23,709				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	02/01/2021	02/01/2022	(1,663)	(513,604)	308.92		(20,097)		(7,536)		(51,492)			12,561				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	02/01/2021	02/01/2022	(6,442)	(2,024,204)	314.2		(110,450)		(41,419)		(195,019)			69,031				

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)
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	02/01/2021	02/01/2022	(1,918)	(604,240)	314.96		(37,129)		(13,923)		(60,059)			23,205				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	02/01/2021	02/01/2022	(1,241)	(392,756)	316.47		(11,558)		(4,334)		(29,588)			7,224				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	02/02/2021	02/02/2022	17,500	5,370,225	306.87		346,473		129,927		602,973			(216,546)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	02/02/2021	02/02/2022	(5,477)	(1,718,472)	313.77		(89,927)		(33,723)		(159,711)			56,205				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	02/02/2021	02/02/2022	1,600	503,264	314.54		34,009		12,753		48,637			(21,256)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	02/02/2021	02/02/2022	(8,558)	(2,731,143)	319.14		(132,689)		(49,758)		(219,364)			82,931				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	02/02/2021	02/02/2022	(1,244)	(398,931)	320.68		(10,193)		(3,822)		(24,465)			6,371				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	02/02/2021	02/02/2022	(1,623)	(521,679)	321.45		(12,906)		(4,840)		(30,550)			8,066				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	02/02/2021	02/02/2022	(1,491)	(503,264)	337.56		(17,607)		(6,603)		(23,313)			11,004				
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		104,260		465,229			(173,766)				
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)		(28,356)		(139,878)			47,259				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	02/03/2021	02/03/2022	900	283,428	314.92		8,589		3,221		22,105			(5,368)				
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)		(47,377)		(207,419)			78,962				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	02/03/2021	02/03/2022	(839)	(283,428)	337.96		(2,211)		(829)		(3,725)			1,382				
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		42,520		155,248			(70,867)				
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)		(29,271)		(103,807)			48,786				
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		89,805		318,181			(149,675)				
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)		(26,990)		(100,406)			44,983				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	02/23/2021	02/23/2022	1,200	387,900	323.25		24,429		9,161		29,843			(15,268)				
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)		(27,159)		(91,875)			45,265				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	02/23/2021	02/23/2022	(1,727)	(567,666)	328.77		(31,940)		(11,977)		(37,940)			19,962				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	02/23/2021	02/23/2022	(1,118)	(387,900)	346.91		(12,315)		(4,618)		(13,035)			7,697				
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		124,212		362,985			(146,796)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	03/01/2021	03/01/2022	(1,278)	(409,968)	320.88		(28,058)		(12,860)		(34,883)			15,198				
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)		(35,809)		(111,475)			42,320				
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)		(33,173)		(94,382)			39,205				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	03/01/2021	03/01/2022	(1,343)	(441,504)	328.76		(24,967)		(11,443)		(29,915)			13,524				
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		108,692		242,452			(128,454)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	03/22/2021	03/22/2022	(1,572)	(523,680)	333.03		(32,231)		(14,772)		(31,416)			17,458				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	03/22/2021	03/22/2022	(1,858)	(621,870)	334.66		(36,716)		(16,828)		(35,469)			19,888				
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)		(39,541)		(78,439)			46,730				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	03/22/2021	03/22/2022	(1,818)	(621,870)	342.03		(11,840)		(5,427)		(8,860)			6,414				
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		181,198		471,986			(214,143)				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	03/24/2021	03/24/2022	(1,078)	(356,620)	330.68		(10,284)		(4,714)		(14,786)			5,571				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	03/24/2021	03/24/2022	(4,792)	(1,588,580)	331.49		(72,261)		(33,120)		(84,276)			39,142				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	03/24/2021	03/24/2022	800	267,144	333.93		6,763		3,100		8,715			(3,663)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	03/24/2021	03/24/2022	(8,558)	(2,885,380)	337.17		(110,559)		(50,673)		(120,380)			59,886				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	03/24/2021	03/24/2022	(3,453)	(1,167,120)	337.98		(58,983)		(27,034)		(60,741)			31,949				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	03/24/2021	03/24/2022	(2,291)	(778,080)	339.6		(14,284)		(6,547)		(16,188)			7,737				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	03/24/2021	03/24/2022	(749)	(267,144)	356.62		(1,357)		(622)		(516)			735				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	04/19/2021	04/19/2022	14,300	4,873,154	340.78		282,608		153,079		186,258			(129,529)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	04/19/2021	04/19/2022	(1,769)	(613,404)	346.74		(35,000)		(18,958)		(24,431)			16,042				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	04/19/2021	04/19/2022	(2,641)	(920,106)	348.45		(40,002)		(21,668)		(23,326)			18,334				
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)		(62,029)		(65,832)			52,486				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	04/19/2021	04/19/2022	(1,627)	(579,326)	356.12		(10,628)		(5,757)		(1,845)			4,871				
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		117,448		157,495			(99,379)				
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)		(29,525)		(35,223)			24,983				
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)		(51,511)		(60,960)			43,586				
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		121,796		162,920			(103,058)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	04/26/2021	04/26/2022	(1,474)	(509,730)	345.77		(28,521)		(15,449)		(21,542)			13,072				
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)		(23,094)		(26,801)			19,541				
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)		(35,678)		(43,858)			30,189				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	04/26/2021	04/26/2022	(1,148)	(407,784)	355.11		(6,780)		(3,672)		(2,009)			3,107				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	04/26/2021	04/26/2022	(1,241)	(441,766)	355.96		(6,956)		(3,768)		(2,153)			3,188				
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		154,380		219,271			(130,629)				
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)		(43,560)		(59,248)			36,858				
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)		(42,744)		(54,126)			36,168				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	04/28/2021	04/28/2022	(1,343)	(473,480)	352.57		(20,851)		(11,294)		(15,955)			9,557				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	04/28/2021	04/28/2022	(1,527)	(541,120)	354.26		(8,355)		(4,526)		(2,964)			3,829				
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		128,122		150,507			(76,873)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	05/03/2021	05/03/2022	(1,376)	(477,582)	347.1		(26,241)		(16,401)		(19,657)			9,840				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	05/03/2021	05/03/2022	(1,565)	(545,808)	348.81		(28,631)		(17,894)		(21,199)			10,737				
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)		(48,501)		(51,306)			29,101				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	05/03/2021	05/03/2022	(1,244)	(443,469)	356.48		(6,852)		(4,282)		(1,918)			2,569				
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		167,257		176,939			(100,354)				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	05/04/2021	05/04/2022	(1,176)	(409,596)	348.16		(10,836)		(6,772)		(5,129)			4,063				
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)		(30,866)		(31,021)			18,519				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	05/04/2021	05/04/2022	1,600	565,248	353.28		27,337		17,086		18,195			(10,251)				

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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	05/04/2021	05/04/2022	(7,308)	(2,594,108)	354.98		(86,891)		(54,307)		(50,294)			32,584				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	05/04/2021	05/04/2022	(1,247)	(443,729)	355.84		(20,297)		(12,686)		(13,482)			7,611				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	05/04/2021	05/04/2022	(1,241)	(443,729)	357.54		(7,073)		(4,421)		(1,913)			2,652				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	05/04/2021	05/04/2022	(1,505)	(565,248)	375.46		(13,191)		(8,244)		(7,807)			4,947				
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		182,042		178,227			(109,225)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	05/06/2021	05/06/2022	(1,081)	(380,039)	351.54		(21,606)		(13,504)		(13,401)			8,102				
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)		(44,051)		(41,213)			26,431				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	05/06/2021	05/06/2022	(5,000)	(1,796,548)	359.31		(57,973)		(36,233)		(29,748)			21,740				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	05/06/2021	05/06/2022	(2,686)	(967,372)	360.17		(41,648)		(26,030)		(24,996)			15,618				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	05/06/2021	05/06/2022	(1,241)	(449,137)	361.9		(6,579)		(4,112)		(1,230)			2,467				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	05/10/2021	05/10/2022	7,100	2,466,753	347.43		144,654		90,409		85,047			(54,245)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	05/10/2021	05/10/2022	(1,278)	(451,659)	353.51		(25,367)		(15,854)		(15,002)			9,513				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	05/10/2021	05/10/2022	(2,641)	(938,061)	355.25		(32,974)		(20,609)		(15,393)			12,365				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	05/10/2021	05/10/2022	(2,981)	(1,077,033)	361.33		(46,699)		(29,187)		(27,030)			17,512				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	05/11/2021	05/11/2022	17,200	5,894,268	342.69		327,624		204,765		214,873			(122,859)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	05/11/2021	05/11/2022	(1,081)	(376,959)	348.69		(21,166)		(13,229)		(15,022)			7,937				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	05/11/2021	05/11/2022	(5,281)	(1,850,526)	350.4		(79,635)		(49,772)		(50,121)			29,863				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	05/11/2021	05/11/2022	(7,596)	(2,707,251)	356.4		(93,809)		(58,631)		(54,355)			35,179				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	05/11/2021	05/11/2022	(1,055)	(376,959)	357.25		(16,678)		(10,424)		(11,165)			6,254				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	05/11/2021	05/11/2022	(1,627)	(582,573)	358.11		(10,339)		(6,462)		(2,279)			3,877				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	05/12/2021	05/12/2022	14,400	4,836,672	335.88		298,832		186,770		250,873			(112,062)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	05/12/2021	05/12/2022	(5,281)	(1,813,752)	343.44		(89,251)		(55,782)		(72,663)			33,469				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	05/12/2021	05/12/2022	500	172,140	344.28		4,636		2,897		3,170			(1,738)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	05/12/2021	05/12/2022	400	139,056	347.64		6,934		4,334		5,673			(2,600)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	05/12/2021	05/12/2022	(6,058)	(2,116,044)	349.32		(90,764)		(56,727)		(70,275)			34,036				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	05/12/2021	05/12/2022	(1,055)	(369,468)	350.15		(17,756)		(11,097)		(14,350)			6,658				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	05/12/2021	05/12/2022	(1,527)	(537,408)	351.83		(10,563)		(6,602)		(5,005)			3,961				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	05/12/2021	05/12/2022	(842)	(311,196)	369.47		(4,052)		(2,533)		(2,784)			1,520				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	06/10/2021	06/10/2022	16,500	5,686,890	344.66		301,491		213,556		211,182			(87,935)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	06/10/2021	06/10/2022	(1,179)	(413,592)	350.69		(23,259)		(16,475)		(16,812)			6,784				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	06/10/2021	06/10/2022	(5,575)	(1,964,562)	352.41		(79,986)		(56,657)		(52,630)			23,329				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	06/10/2021	06/10/2022	(9,231)	(3,308,736)	358.45		(107,119)		(75,876)		(67,024)			31,243				

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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	06/16/2021	06/16/2022	18,001	6,126,300	340.34		332,919		235,817		266,632			(97,101)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	06/16/2021	06/16/2022	(1,179)	(408,420)	346.3		(18,668)		(13,223)		(14,850)			5,445				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	06/16/2021	06/16/2022	(588)	(204,210)	347.15		(5,269)		(3,732)		(3,603)			1,537				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	06/16/2021	06/16/2022	(6,553)	(2,280,345)	348		(97,790)		(69,268)		(75,360)			28,522				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	06/16/2021	06/16/2022	1,100	383,746	348.85		9,010		6,382		6,040			(2,628)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	06/16/2021	06/16/2022	500	176,130	352.25		8,780		6,219		6,788			(2,561)				
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)		(62,056)		(64,845)			25,552				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	06/16/2021	06/16/2022	(863)	(306,315)	354.8		(14,499)		(10,270)		(11,284)			4,229				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	06/16/2021	06/16/2022	(1,050)	(374,385)	356.51		(5,741)		(4,067)		(3,475)			1,675				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	06/16/2021	06/16/2022	(1,496)	(559,876)	374.37		(5,101)		(3,613)		(3,886)			1,488				
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		202,860		256,487			(83,530)				
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)		(39,178)		(49,861)			16,132				
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)		(30,631)		(39,144)			12,613				
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)		(69,637)		(85,832)			28,674				
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		172,520		200,396			(71,038)				
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)		(37,726)		(44,352)			15,534				
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)		(75,987)		(87,982)			31,289				
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		130,935		147,202			(53,915)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	06/29/2021	06/29/2022	(2,347)	(823,008)	350.64		(31,143)		(22,060)		(24,218)			9,083				
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)		(48,049)		(53,141)			19,785				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	06/29/2021	06/29/2022	(1,535)	(548,672)	357.49		(24,007)		(17,005)		(19,221)			7,002				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	07/26/2021	07/26/2022	8,200	2,881,808	351.44		188,657		149,353		104,413			(39,303)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	07/26/2021	07/26/2022	(1,966)	(702,880)	357.59		(44,989)		(35,616)		(25,916)			9,373				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	07/26/2021	07/26/2022	(2,152)	(773,168)	359.35		(34,893)		(27,624)		(17,498)			7,269				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	07/26/2021	07/26/2022	(3,846)	(1,405,760)	365.5		(61,708)		(48,852)		(31,764)			12,856				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	07/27/2021	07/27/2022	11,500	4,031,785	350.59		266,175		210,722		149,790			(55,453)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	07/27/2021	07/27/2022	(1,081)	(385,649)	356.73		(24,983)		(19,778)		(14,643)			5,205				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	07/27/2021	07/27/2022	(4,010)	(1,437,419)	358.48		(67,587)		(53,506)		(35,425)			14,081				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	07/27/2021	07/27/2022	(6,058)	(2,208,717)	364.61		(103,889)		(82,245)		(55,680)			21,643				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	07/29/2021	07/29/2022	13,600	4,771,560	350.85		274,627		217,413		165,567			(57,214)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	07/29/2021	07/29/2022	(6,553)	(2,350,695)	358.74		(107,596)		(85,180)		(64,922)			22,416				

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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	07/29/2021	07/29/2022	(6,635)	(2,420,865)	364.88		(86,748)		(68,676)		(49,589)			18,073				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	08/09/2021	08/09/2022	14,000	4,914,280	351.02		273,237		239,083		159,412			(34,155)				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	08/09/2021	08/09/2022	(1,078)	(386,122)	358.04		(10,306)		(9,018)		(4,261)			1,288				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	08/09/2021	08/09/2022	(6,553)	(2,351,834)	358.92		(100,068)		(87,560)		(58,464)			12,509				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	08/09/2021	08/09/2022	1,300	472,303	363.31		24,670		21,586		14,969			(3,084)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	08/09/2021	08/09/2022	(4,808)	(1,755,100)	365.06		(75,894)		(66,407)		(44,623)			9,487				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	08/09/2021	08/09/2022	(1,148)	(421,224)	366.82		(7,164)		(6,268)		(3,114)			895				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	08/09/2021	08/09/2022	(1,223)	(472,303)	386.12		(12,900)		(11,288)		(7,977)			1,613				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	08/10/2021	08/10/2022	10,800	3,808,620	352.65		219,553		192,109		123,211			(27,444)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	08/10/2021	08/10/2022	(3,716)	(1,340,070)	360.58		(61,588)		(53,890)		(33,848)			7,699				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	08/10/2021	08/10/2022	(5,577)	(2,045,370)	366.76		(81,456)		(71,274)		(45,118)			10,182				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	08/10/2021	08/10/2022	(1,146)	(423,180)	369.4		(7,140)		(6,247)		(2,540)			892				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	08/17/2021	08/17/2022	13,600	4,806,648	353.43		261,908		229,169		157,177			(32,738)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	08/17/2021	08/17/2022	(4,890)	(1,767,150)	361.38		(65,724)		(57,509)		(36,881)			8,216				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	08/17/2021	08/17/2022	(6,154)	(2,261,952)	367.57		(86,011)		(75,260)		(53,443)			10,751				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	08/17/2021	08/17/2022	(1,055)	(388,773)	368.45		(17,184)		(15,036)		(11,322)			2,148				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	08/17/2021	08/17/2022	(1,050)	(388,773)	370.22		(5,807)		(5,081)		(2,169)			726				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	08/23/2021	08/23/2022	12,600	4,452,336	353.36		252,582		221,009		153,534			(31,573)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	08/23/2021	08/23/2022	(1,671)	(600,712)	359.54		(34,449)		(30,143)		(22,477)			4,306				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	08/23/2021	08/23/2022	(3,521)	(1,272,096)	361.31		(54,889)		(48,028)		(33,253)			6,861				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	08/23/2021	08/23/2022	(5,577)	(2,049,488)	367.49		(77,472)		(67,788)		(47,541)			9,684				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	08/23/2021	08/23/2022	(1,435)	(530,040)	369.26		(8,597)		(7,523)		(3,659)			1,075				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	08/24/2021	08/24/2022	13,600	4,809,776	353.66		262,477		229,668		160,072			(32,810)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	08/24/2021	08/24/2022	(3,521)	(1,273,176)	361.62		(55,138)		(48,246)		(34,739)			6,892				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	08/24/2021	08/24/2022	(7,019)	(2,581,718)	367.81		(87,467)		(76,534)		(55,062)			10,933				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	08/24/2021	08/24/2022	(1,343)	(495,124)	368.69		(21,537)		(18,845)		(14,641)			2,692				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	08/24/2021	08/24/2022	(1,241)	(459,758)	370.46		(6,826)		(5,973)		(3,019)			853				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	09/09/2021	09/09/2022	15,700	5,476,003	348.79		322,059		308,640		218,933			(13,419)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	09/09/2021	09/09/2022	(7,335)	(2,615,925)	356.64		(119,569)		(114,587)		(82,186)			4,982				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	09/09/2021	09/09/2022	(7,885)	(2,860,078)	362.74		(110,360)		(105,762)		(74,286)			4,598				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	09/14/2021	09/14/2022	13,800	4,771,764	345.78		292,406		280,222		225,173			(12,184)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	09/14/2021	09/14/2022	(1,867)	(656,982)	351.83		(40,497)		(38,810)		(32,179)			1,687				

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)
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	09/14/2021	09/14/2022	(3,325)	(1,175,652)	353.56		(46,144)		(44,221)		(36,402)			1,923				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	09/14/2021	09/14/2022	1,200	425,304	354.42		10,812		10,362		8,065			(451)				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	09/14/2021	09/14/2022	(8,173)	(2,939,130)	359.61		(122,209)		(117,117)		(95,738)			5,092				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	09/14/2021	09/14/2022	(1,118)	(425,304)	380.36		(1,596)		(1,530)		(1,412)			67				
		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	09/20/2021	09/20/2022	15,900	5,401,230	339.7		344,320		329,973		297,940			(14,347)				
		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	09/20/2021	09/20/2022	(2,543)	(883,220)	347.34		(58,077)		(55,657)		(49,808)			2,420				
		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	09/20/2021	09/20/2022	(7,500)	(2,649,660)	353.29		(113,562)		(108,831)		(99,286)			4,732				
		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	09/20/2021	09/20/2022	(1,631)	(577,490)	354.14		(31,686)		(30,366)		(27,473)			1,320				
		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	09/20/2021	09/20/2022	(2,010)	(713,370)	354.99		(17,084)		(16,373)		(14,579)			712				
		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	09/20/2021	09/20/2022	(1,623)	(577,490)	355.84		(13,339)		(12,783)		(11,427)			556				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	09/27/2021	09/27/2022	14,800	5,160,612	348.69		310,160		297,237		225,738			(12,923)				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	09/27/2021	09/27/2022	(4,010)	(1,429,629)	356.54		(66,253)		(63,492)		(49,054)			2,761				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	09/27/2021	09/27/2022	1,400	500,374	357.41		12,234		11,725		9,527			(510)				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	09/27/2021	09/27/2022	(7,115)	(2,580,306)	362.64		(113,337)		(108,614)		(84,046)			4,722				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	09/27/2021	09/27/2022	(1,055)	(383,559)	363.51		(19,307)		(18,502)		(14,349)			804				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	09/27/2021	09/27/2022	(2,105)	(767,118)	364.38		(12,764)		(12,232)		(10,289)			532				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	09/27/2021	09/27/2022	(1,305)	(500,374)	383.56		(1,388)		(1,330)		(1,844)			58				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	09/28/2021	09/28/2022	17,100	5,865,300	343		344,242		329,898		292,594			(14,343)				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	09/28/2021	09/28/2022	(1,078)	(377,300)	349.86		(11,276)		(10,807)		(10,203)			470				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	09/28/2021	09/28/2022	(4,499)	(1,577,800)	350.72		(83,978)		(80,479)		(70,293)			3,499				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	09/28/2021	09/28/2022	(8,365)	(2,984,100)	356.72		(123,680)		(118,527)		(103,455)			5,153				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	09/28/2021	09/28/2022	(1,435)	(514,500)	358.44		(10,400)		(9,966)		(9,650)			433				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	09/28/2021	09/28/2022	(1,146)	(411,600)	359.29		(7,982)		(7,650)		(6,961)			333				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	09/29/2021	09/29/2022	16,600	5,708,906	343.91		354,993		340,202		291,110			(14,791)				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	09/29/2021	09/29/2022	(8,215)	(2,888,844)	351.65		(134,030)		(128,446)		(111,624)			5,585				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	09/29/2021	09/29/2022	2,000	705,020	352.51		30,651		29,374		24,771			(1,277)				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	09/29/2021	09/29/2022	(7,885)	(2,820,062)	357.67		(123,545)		(118,397)		(101,633)			5,148				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	09/29/2021	09/29/2022	(1,864)	(705,020)	378.3		(11,989)		(11,490)		(11,344)			500				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	09/30/2021	09/30/2022	17,700	5,990,388	338.44		391,437		375,127		368,195			(16,310)				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	09/30/2021	09/30/2022	(7,237)	(2,504,456)	346.05		(124,774)		(119,575)		(119,248)			5,199				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	09/30/2021	09/30/2022	(9,904)	(3,485,932)	351.98		(161,850)		(155,106)		(150,230)			6,744				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/06/2020	10/06/2021	690	2,317,572	3360.95	32,516			1,355		52,145			(24,387)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/07/2020	10/07/2021	260	7,372,479	28303.46	142,342			5,931		264,368			(106,757)				
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			7,657		412,654			(137,818)				
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			7,053		357,234			(126,949)				
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			12,218		613,198			(219,933)				
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			10,270		510,531			(184,858)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/14/2020	10/14/2021	211	6,018,892	28514	111,098			4,629		208,379			(83,323)				

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)
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/15/2020	10/15/2021	124	3,540,623	28494.2	62,227			2,593		110,017			(46,670)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/19/2020	10/19/2021	179	5,041,414	28195.42	89,777			3,741		158,532			(67,333)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/20/2020	10/20/2021	576	1,984,375	3443.12	28,138			1,172		44,220			(21,104)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/21/2020	10/21/2021	246	6,928,292	28210.82	129,437			5,393		241,969			(97,078)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/22/2020	10/22/2021	138	3,913,392	28363.66	61,371			2,557		106,107			(46,028)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/27/2020	10/27/2021	535	1,815,426	3390.68	25,725			1,072		40,187			(19,293)				
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			10,073		567,582			(181,319)				
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			2,604		174,764			(46,875)				
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			10,354		69			(186,375)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/29/2020	10/29/2021	3,364	11,135,307	3310.11	206,491			8,604		456,867			(154,868)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/02/2020	11/02/2021	890	2,947,275	3310.24	41,114			5,139		65,330			(30,836)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/03/2020	11/03/2021	633	2,133,021	3369.16	30,033			3,754		46,919			(22,525)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/04/2020	11/04/2021	524	1,803,439	3443.44	25,302			3,163		39,142			(18,977)				
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			1,326		24,805			(7,953)				
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			25,313		440,348			(151,880)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/19/2020	11/19/2021	155	4,579,742	29483.23	78,844			9,856		133,566			(59,133)				
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			28,096		474,318			(168,575)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/25/2020	11/24/2021	120	3,571,243	29872.47	57,449			7,181		89,789			(43,087)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/25/2020	11/25/2021	100	2,975,287	29872.47	48,529			6,066		95,142			(36,397)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/25/2020	11/26/2021	59	1,770,643	29872.47	33,000			4,125		51,604			(24,750)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/30/2020	11/30/2021	485	1,757,537	3621.63	25,414			3,177		37,302			(19,060)				
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			7,744		58,939			(27,880)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/08/2020	12/08/2021	229	6,918,119	30173.88	114,501			23,854		189,422			(85,876)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/11/2020	12/10/2021	220	6,600,957	30046.37	109,635			22,841		165,994			(82,227)				
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			32,476		329,464			(116,913)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/11/2020	12/11/2021	100	2,993,236	30046.37	43,232			9,007		79,768			(32,424)				
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			31,406		307,736			(113,061)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/11/2020	12/12/2021	51	1,540,699	30046.37	27,701			5,771		52,697			(20,776)				
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			53,922		542,757			(194,119)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/11/2020	12/13/2021	182	5,461,484	30046.37	99,301			20,688		167,471			(74,476)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/16/2020	12/16/2021	259	7,801,977	30154.54	133,102			27,730		221,816			(99,827)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/18/2020	12/17/2021	236	7,107,339	30179.05	121,139			25,237		177,619			(90,854)				

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/17/2020	12/17/2021	97	2,943,903	30303.37	48,644			10,134		80,134			(36,483)				
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			36,737		357,446			(132,255)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/18/2020	12/18/2021	98	2,953,743	30179.05	40,717			8,483		72,913			(30,538)				
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			31,279		290,275			(112,604)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/18/2020	12/19/2021	42	1,275,731	30179.05	25,678			5,350		49,385			(19,258)				
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			48,605		455,971			(174,979)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/18/2020	12/20/2021	241	7,286,793	30179.05	118,630			24,715		186,303			(88,972)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/21/2020	12/21/2021	159	4,803,980	30216.45	93,939			19,571		151,730			(70,455)				
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			51,759		514,750			(186,333)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/24/2020	12/23/2021	113	3,405,402	30199.87	45,744			9,530		66,295			(34,308)				
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			15,474		164,789			(55,707)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/24/2020	12/24/2021	25	767,841	30199.87	9,759			2,033		17,239			(7,319)				
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			16,317		147,587			(58,740)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/24/2020	12/26/2021	27	815,018	30199.87	8,264			1,722		14,209			(6,198)				
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			39,491		396,989			(142,168)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/24/2020	12/27/2021	197	5,948,029	30199.87	108,534			22,611		173,654			(81,400)				
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			10,794		80,866			(38,857)				
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			61,454		591,651			(221,234)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/28/2020	12/28/2021	269	8,170,093	30403.97	144,721			30,150		234,503			(108,541)				
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			55,166		529,839			(198,597)				
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			49,816		452,036			(179,336)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/31/2020	12/31/2021	326	9,975,798	30606.48	172,439			35,925		256,272			(129,329)				
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			18,379		178,478			(66,164)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/31/2020	01/02/2022	13	404,586	30606.48	9,585			1,997		18,974			(7,188)				
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			22,380		218,859			(80,569)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/31/2020	01/03/2022	78	2,393,874	30606.48	45,647			9,510		74,202			(34,235)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	01/04/2021	01/04/2022	690	2,551,957	3700.65		36,646		10,688		51,456			(25,958)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	01/05/2021	01/05/2022	541	2,014,747	3726.86		29,012		8,462		40,316			(20,550)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	01/05/2021	01/05/2022	155	4,711,820	30391.6		85,391		24,906		132,925			(60,486)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	01/06/2021	01/06/2022	2,186	8,193,105	3748.14		146,398		42,699		284,158			(103,698)				
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		45,658		302,212			(110,884)				
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		23,707		165,788			(57,574)				

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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	01/08/2021	01/10/2022	2,349	8,984,512	3824.68		171,402		49,992		329,515			(121,410)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	01/12/2021	01/12/2022	172	5,357,151	31068.69		91,788		26,772		137,609			(65,017)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	01/13/2021	01/13/2022	359	1,367,926	3809.84		19,780		5,769		26,512			(14,011)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	01/13/2021	01/13/2022	199	6,192,284	31060.47		113,122		32,994		175,049			(80,128)				
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		19,542		87,652			(47,458)				
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		52,938		46,665			(128,563)				
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		46,124		310,852			(112,015)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	01/14/2021	01/14/2022	132	4,077,016	30991.52		62,961		18,364		89,238			(44,597)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	01/20/2021	01/20/2022	148	4,623,486	31188.38		74,780		21,811		113,974			(52,969)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	01/28/2021	01/28/2022	2,311	8,753,299	3787.38		162,281		47,332		298,202			(114,949)				
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		71,264		360,825			(118,774)				
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		70,454		351,720			(117,423)				
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		59,131		299,937			(98,551)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	02/09/2021	02/09/2022	138	4,321,048	31375.83		77,124		28,921		113,218			(48,202)				
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		69,337		339,224			(115,561)				
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		17,625		53,068			(29,375)				
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		72,375		66,407			(120,625)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	02/16/2021	02/16/2022	93	2,918,678	31522.75		52,633		19,738		73,072			(32,896)				
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			5,784		48,233			(11,567)				
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		35,292		35,104			(41,708)				
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		89,375		184,421			(105,625)				
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		78,134		335,954			(92,340)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	03/08/2021	03/08/2022	2,593	9,906,922	3821.35		184,185		84,418		351,634			(99,767)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	03/11/2021	03/11/2022	306	1,207,040	3939.34		17,249		7,906		21,440			(9,343)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	03/17/2021	03/17/2022	528	2,098,486	3974.12		30,176		13,831		36,652			(16,345)				
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		31,625		18,549			(37,375)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	03/25/2021	03/25/2022	131	4,266,044	32619.48		73,103		33,505		91,395			(39,597)				
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		96,038		389,057			(113,500)				
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		92,342		370,680			(109,131)				
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		65,836		260,277			(77,806)				
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		76,859		309,172			(90,833)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	04/05/2021	04/05/2022	196	6,571,969	33527.19		126,439		68,488		124,491			(57,951)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	04/13/2021	04/13/2022	346	1,433,698	4141.59		20,688		11,206		22,714			(9,482)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	04/14/2021	04/14/2022	178	6,016,187	33730.89		114,827		62,198		108,034			(52,629)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	04/15/2021	04/14/2022	148	5,053,507	34035.99		96,482		52,261		83,846			(44,221)				
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		53,083		42,648			(44,917)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	04/22/2021	04/22/2022	264	1,091,667	4134.98		15,895		8,610		17,270			(7,285)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	04/26/2021	04/26/2022	186	780,215	4187.62		11,391		6,170		11,924			(5,221)				
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		50,104		33,048			(42,396)				
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		85,854		188,577			(72,646)				
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		91,320		218,002			(77,271)				
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		86,172		214,479			(72,915)				
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		99,754		243,839			(84,407)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/03/2021	05/03/2022	518	2,170,072	4192.66		31,661		19,788		32,942			(11,873)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/05/2021	05/05/2022	345	1,437,771	4167.59		20,920		13,075		22,154			(7,845)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/06/2021	05/06/2022	319	1,342,104	4201.62		19,514		12,196		20,225			(7,318)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/07/2021	05/06/2022	182	6,338,612	34777.76		103,864		64,915		72,062			(38,949)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/07/2021	05/07/2022	84	2,921,567	34777.76		37,667		23,542		21,686			(14,125)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/07/2021	05/08/2022	66	2,306,478	34777.76		38,295		23,934		19,871			(14,361)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/07/2021	05/09/2022	149	5,171,271	34777.76		87,822		54,889		57,469			(32,933)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/10/2021	05/10/2022	431	1,804,468	4188.43		26,201		16,376		27,379			(9,825)				
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		126,579		282,174			(75,947)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/13/2021	05/13/2022	448	1,840,950	4112.5		26,804		16,753		29,151			(10,052)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/17/2021	05/17/2022	2,867	11,934,180	4163.29		234,629		146,643		302,609			(87,986)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/19/2021	05/19/2022	2,924	12,034,189	4115.68		239,698		149,811		316,531			(89,887)				
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		51,875		35,314			(31,125)				
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		97,188		178,747			(58,313)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/20/2021	05/20/2022	393	1,635,568	4159.12		23,830		14,894		25,151			(8,936)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/25/2021	05/25/2022	174	726,711	4188.13		10,639		6,649		10,957			(3,990)				
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		49,375		42,442			(29,625)				
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		106,250		175,536			(63,750)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/01/2021	06/01/2022	511	2,148,925	4202.04		31,525		22,330		32,031			(9,195)				
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		1,469,188		2,263,416			(604,960)				
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		634,693		976,130			(261,344)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/07/2021	06/07/2022	350	1,477,430	4226.52		21,570		15,279		21,616			(6,291)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/09/2021	06/09/2022	509	2,148,550	4219.55		31,498		22,311		31,567			(9,187)				
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		65,167		45,633			(26,833)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/10/2021	06/10/2022	458	1,940,925	4239.18		28,493		20,182		28,109			(8,310)				
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		1,563,149		2,388,817			(643,649)				

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.	RBC ES7IP3U3RHIGC71XBU11	06/11/2021	06/13/2022	9,109	38,687,950	4247.44		1,030,104		729,657		1,107,006			(300,447)				
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		107,442		177,095			(44,241)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/15/2021	06/15/2022	1,969	8,361,829	4246.59		159,911		113,270		187,328			(46,641)				
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		829,258		1,285,615			(341,459)				
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		72,604		55,715			(29,896)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/18/2021	06/17/2022	691	2,877,340	4166.45		42,585		30,164		43,557			(12,421)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/17/2021	06/17/2022	489	2,066,328	4221.86		30,561		21,647		30,234			(8,914)				
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		144,563		267,609			(59,526)				
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		138,164		251,223			(56,891)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/18/2021	06/20/2022	2,123	8,846,994	4166.45		149,379		105,810		185,864			(43,569)				
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		842,941		1,285,218			(347,093)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/23/2021	06/23/2022	127	4,291,626	33874.24		77,557		54,936		68,924			(22,621)				
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			1,898		16,609			(2,009)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/25/2021	06/24/2022	154	5,319,401	34433.84		89,708		63,543		69,713			(26,165)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/25/2021	06/25/2022	70	2,402,227	34433.84		37,052		26,245		28,093			(10,807)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/25/2021	06/26/2022	60	2,063,672	34433.84		39,206		27,771		29,691			(11,435)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/25/2021	06/27/2022	132	4,537,743	34433.84		81,614		57,810		64,091			(23,804)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/28/2021	06/28/2022	334	1,433,910	4290.61		21,308		15,093		19,817			(6,215)				
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		124,746		193,668			(51,366)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/30/2021	06/30/2022	369	1,586,581	4297.5		23,592		16,711		21,782			(6,881)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/30/2021	06/30/2022	171	5,897,054	34502.51		100,251		71,011		73,307			(29,240)				
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		69,771		77,494			(28,729)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/01/2021	07/01/2022	11,651	50,333,306	4319.94		1,131,641		895,883		1,106,003			(235,759)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/02/2021	07/01/2022	745	3,243,091	4352.34		48,225		38,178		42,312			(10,047)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/02/2021	07/01/2022	156	5,419,978	34786.35		85,378		67,591		61,134			(17,787)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/02/2021	07/02/2022	50	1,726,803	34786.35		24,437		19,346		15,688			(5,091)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/02/2021	07/03/2022	38	1,332,668	34786.35		29,194		23,112		17,955			(6,082)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/02/2021	07/05/2022	166	721,097	4352.34		10,723		8,489		9,406			(2,234)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/02/2021	07/05/2022	49	1,702,285	34786.35		27,936		22,116		19,097			(5,820)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/06/2021	07/06/2022	652	2,831,743	4343.54		42,136		33,358		37,223			(8,778)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/07/2021	07/07/2022	12,949	56,432,847	4358.13		1,239,309		981,120		1,144,561			(258,189)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/08/2021	07/08/2022	10,170	43,941,455	4320.82		976,267		772,878		936,966			(203,389)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/09/2021	07/08/2022	756	3,301,276	4369.55		48,694		38,549		42,432			(10,145)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/08/2021	07/08/2022	143	4,911,737	34421.93		85,045		67,327		65,815			(17,718)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/09/2021	07/11/2022	342	1,495,313	4369.55		22,056		17,461		19,219			(4,595)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/12/2021	07/12/2022	319	1,398,636	4384.63		20,756		16,432		17,759			(4,324)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/14/2021	07/14/2022	2,586	11,314,081	4374.3		203,102		160,789		169,699			(42,313)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/16/2021	07/15/2022	739	3,198,643	4327.16		47,436		37,553		42,635			(9,882)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/15/2021	07/15/2022	7,614	33,196,466	4360.03		371,777		294,324		296,014			(77,454)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/16/2021	07/18/2022	450	1,946,890	4327.16		28,872		22,857		25,943			(6,015)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/19/2021	07/19/2022	11,366	48,399,925	4258.49		1,253,888		992,661		1,289,543			(261,227)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/20/2021	07/20/2022	358	1,545,517	4323.06		23,028		18,231		20,667			(4,798)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/21/2021	07/21/2022	439	1,912,489	4358.69		28,458		22,529		24,799			(5,929)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/21/2021	07/21/2022	134	4,652,026	34798		85,384		67,596		57,357			(17,788)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/22/2021	07/22/2022	11,457	50,038,116	4367.48		1,082,257		856,787		972,884			(225,470)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/23/2021	07/23/2022	1,526	6,733,929	4411.79		115,877		91,736		86,365			(24,141)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/23/2021	07/24/2022	1,761	7,769,107	4411.79		146,565		116,030		107,036			(30,534)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/23/2021	07/25/2022	2,140	9,443,279	4411.79		179,688		142,253		134,440			(37,435)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/26/2021	07/26/2022	1,656	7,323,417	4422.3		136,256		107,869		96,855			(28,387)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/27/2021	07/27/2022	283	1,244,263	4401.46		18,477		14,628		15,610			(3,849)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/28/2021	07/28/2022	12,580	55,358,013	4400.64		1,223,523		968,623		1,044,662			(254,901)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/29/2021	07/29/2022	450	1,989,449	4419.15		29,623		23,451		24,654			(6,171)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/05/2021	08/05/2022	2,821	12,492,918	4429.1		223,369		195,448		158,327			(27,921)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/09/2021	08/09/2022	10,123	44,869,986	4432.35		1,100,006		962,505		927,758			(137,501)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/10/2021	08/10/2022	10,173	45,133,675	4436.75		1,059,656		927,199		891,617			(132,457)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/11/2021	08/11/2022	10,671	47,461,401	4447.7		1,028,210		899,684		854,585			(128,526)				
UST 1.625% 05/15/31 Total Return Options		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/11/2021	08/12/2022	73,051	7,159,000	98		88,000		77,000		84,614			(11,000)				
UST 1.625% 05/15/31 Total Return Options		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/11/2021	08/12/2022	122,010	12,201,000	100		174,500		152,688		109,062			(21,813)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/13/2021	08/12/2022	494	2,206,357	4468		32,875		28,765		26,311			(4,109)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/12/2021	08/12/2022	113	4,008,462	35499.85		67,905		59,417		38,068			(8,488)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/13/2021	08/15/2022	438	1,955,446	4468		29,136		25,494		23,336			(3,642)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/16/2021	08/16/2022	283	1,266,329	4479.71		18,856		16,499		14,942			(2,357)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/17/2021	08/17/2022	2,745	12,210,854	4448.08		232,771		203,675		153,862			(29,096)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/18/2021	08/18/2022	14,155	62,286,582	4400.27		1,331,663		1,165,205		1,152,144			(166,458)				
UST 1.25% 08/15/31 Total Return Options		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/18/2021	08/19/2022	75,051	7,355,000	98		83,500		73,063		96,570			(10,438)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/19/2021	08/19/2022	1,913	8,428,417	4405.8		161,828		141,600		120,208			(20,229)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/23/2021	08/23/2022	7,938	35,556,567	4479.53		930,961		814,591		715,084			(116,370)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/24/2021	08/24/2022	391	1,756,087	4486.23		26,324		23,033		20,630			(3,290)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/25/2021	08/25/2022	524	2,358,070	4496.19		35,230		30,826		27,417			(4,404)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/26/2021	08/26/2022	8,573	38,319,820	4470		873,015		763,888		692,361			(109,127)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/30/2021	08/30/2022	8,585	38,880,808	4528.79		1,015,596		888,646		722,576			(126,949)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/30/2021	08/30/2022	105	3,702,684	35399.84		66,800		58,450		40,491			(8,350)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/31/2021	08/31/2022	12,813	57,950,907	4522.68		1,383,075		1,210,191		957,079			(172,884)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/01/2021	09/01/2022	447	2,024,325	4524.09		30,021		28,770		22,837			(1,251)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/02/2021	09/02/2022	369	1,672,416	4536.95		24,986		23,945		18,567			(1,041)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/07/2021	09/07/2022	301	1,361,937	4520.03		20,170		19,330		15,479			(840)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/08/2021	09/08/2022	342	1,542,368	4514.07		22,842		21,891		17,660			(952)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/10/2021	09/09/2022	568	2,534,569	4458.58		37,765		36,192		30,672			(1,574)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/10/2021	09/12/2022	285	1,272,736	4458.58		18,951		18,161		15,411			(790)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/14/2021	09/14/2022	2,865	12,728,562	4443.05		249,834		239,424		175,927			(10,410)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/15/2021	09/15/2022	10,109	45,295,643	4480.7		633,320		606,932		357,783			(26,388)				
UST 1.25% 08/15/31 Total Return Options		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/15/2021	09/16/2022	84,816	8,312,000	98		91,000		87,208		103,969			(3,792)				
UST 1.25% 08/15/31 Total Return Options		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/15/2021	09/16/2022	124,320	12,432,000	100		173,500		166,271		100,496			(7,229)				

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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.	RBC ES7IP3U3RHIGC71XBU11	09/17/2021	09/16/2022	17,802	78,915,877	4432.99		2,036,612		1,951,753		1,673,070			(84,859)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/16/2021	09/16/2022	8,586	38,410,336	4473.75		875,675		839,188		697,177			(36,486)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/17/2021	09/17/2022	2,908	12,889,457	4432.99		265,768		254,694		188,248			(11,074)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/17/2021	09/18/2022	1,953	8,657,499	4432.99		158,589		151,981		112,423			(6,608)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/17/2021	09/19/2022	8,348	37,007,482	4432.99		958,375		918,443		775,173			(39,932)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/20/2021	09/20/2022	12,459	54,294,346	4357.73		1,362,416		1,305,649		1,204,610			(56,767)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/21/2021	09/21/2022	358	1,557,945	4354.19		23,120		22,157		20,256			(963)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/21/2021	09/21/2022	113	3,846,541	33919.84		60,111		57,606		54,133			(2,505)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/22/2021	09/22/2022	10,231	44,973,639	4395.64		1,093,875		1,048,297		945,223			(45,578)				
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			2,712		18,007			(2,122)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/23/2021	09/23/2022	7,140	31,763,819	4448.98		395,165		378,700		240,648			(16,465)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/24/2021	09/24/2022	2,690	11,985,791	4455.48		242,307		232,211		165,067			(10,096)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/24/2021	09/25/2022	2,135	9,513,013	4455.48		186,686		178,908		130,243			(7,779)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/24/2021	09/26/2022	1,723	7,675,679	4455.48		157,648		151,080		107,011			(6,569)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/29/2021	09/29/2022	3,431	14,955,884	4359.46		282,769		270,987		246,990			(11,782)				
UST 1.25% 08/15/31 Total Return Options		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/29/2021	09/30/2022	86,214	8,449,000	98		98,000		93,917		74,970			(4,083)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/30/2021	09/30/2022	2,601	4,653,680	1789.265		122,098		117,010		100,326			(5,087)				
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			9,560		21,731			(5,934)				
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			19,688		43,413			(12,220)				
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			6,716		24,558			(4,169)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/15/2021	09/15/2023	25	111,660	4480.7		3,508		3,435		1,878			(73)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/30/2021	09/29/2023	758	1,355,921	1789.265		52,013		50,930		43,945			(1,084)				
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			5,487		327,378			(98,763)				
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			4,498		250,563			(80,962)				
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			2,529		137,896			(45,519)				

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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.	SG 02RNE8IBXP4ROTD8PU41	10/05/2020	10/05/2021	4,678	13,526,702	2891.31	149,394			6,225		292,801			(112,045)				
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			1,417		74,972			(25,502)				
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			669		48,606			(12,048)				
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			6,565		322,545			(118,170)				
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			507		36,741			(9,129)				
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			6,148		296,924			(110,664)				
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			2,911		141,778			(52,389)				
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			2,862		136,830			(51,521)				
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			7,759		272,748			(139,666)				
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			806		54,564			(14,499)				
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			6,046		294,434			(108,825)				
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			1,127		69,733			(20,290)				
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			758		46,014			(13,649)				
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			3,421		172,211			(61,585)				
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			4,148		208,552			(74,669)				

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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	10/22/2020	10/22/2021	3,432	5,843,100	1702.408	121,876			5,078		250,617			(91,407)				
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			8,234		393,011			(148,213)				
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			1,645		99,468			(29,610)				
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			3,849		182,309			(69,288)				
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			2,969		157,879			(53,443)				
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			3,126		171,374			(56,273)				
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			7,342		529,618			(132,155)				
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			11,196		698,221			(201,526)				
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			16,301		1,131,212			(293,424)				
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			3,585		230,009			(64,538)				
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			6,552		460,596			(117,935)				
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			14,788		208,156			(88,726)				
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			4,170		53,512			(25,019)				
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			14,626		194,307			(87,754)				
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			31,956		428,901			(191,736)				
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			21,142		277,386			(126,853)				

SCHEDULE DB - PART A - SECTION 1

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

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	11/20/2020	11/22/2021	1,012	1,738,127	1718.199	33,048			4,131		54,958			(24,786)				
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			9,378		118,647			(56,269)				
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			8,232		94,636			(49,392)				
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			1,734		21,890			(10,403)				
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			18,380		164,377			(110,282)				
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			12,506		95,985			(45,021)				
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			45,089		215,878			(162,322)				
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			272,822		2,396,131			(982,159)				
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			36,077		269,680			(129,878)				
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			6,648		66,452			(23,934)				
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			2,467		22,417			(8,880)				
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			19,569		135,664			(70,447)				
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			2,238		18,349			(8,056)				
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			192,788		1,697,447			(694,037)				
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			17,008		133,849			(61,229)				
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			40,976		238,638			(147,513)				
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			32,841		235,163			(118,229)				

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)
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			53,550		302,261			(192,782)				
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			16,106		121,067			(57,980)				
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			34,437		251,427			(123,972)				
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			1,799		11,584			(6,475)				
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			44,020		227,409			(158,471)				
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			27,385		200,901			(98,586)				
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			62,282		343,029			(224,217)				
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		34,416		188,626			(83,582)				
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		64,121		277,953			(155,723)				
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		16,954		89,922			(41,175)				
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		65,809		293,439			(159,823)				
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		44,755		198,962			(108,691)				
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		71,482		205,170			(173,598)				
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		29,208		130,308			(70,933)				
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		54,888		179,719			(133,300)				
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		48,485		212,933			(117,749)				
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			4,038		16,455			(10,384)				

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 02RNE8IBXP4R0TD8PU41	01/19/2021	01/19/2022	1,910	3,317,924	1737.031		65,982		19,245		87,145			(46,737)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	01/22/2021	01/21/2022	7,186	12,455,586	1733.354		286,037		83,427		396,312			(202,609)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	01/21/2021	01/21/2022	2,515	4,364,167	1734.96		95,769		27,933		129,757			(67,836)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	01/22/2021	01/21/2022	9,672	28,616,562	2958.85		335,463		97,843		344,725			(237,620)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	01/22/2021	01/24/2022	2,260	3,918,109	1733.354		95,576		27,876		131,824			(67,700)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	01/22/2021	01/24/2022	3,743	11,076,098	2958.85		140,979		41,119		152,482			(99,860)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	01/28/2021	01/28/2022	3,834	6,630,663	1729.382		154,186		44,971		224,479			(109,215)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	01/29/2021	01/28/2022	7,791	22,849,434	2932.87		270,916		79,017		393,564			(191,899)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	01/29/2021	01/31/2022	4,389	12,873,488	2932.87		155,593		45,381		229,455			(110,212)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	02/01/2021	02/01/2022	3,473	10,206,749	2938.9		122,093		45,785		166,587			(76,308)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	02/03/2021	02/03/2022	2,292	3,958,559	1727.005		94,807		35,553		143,867			(59,255)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	02/03/2021	02/03/2022	275	1,055,151	3830.17		30,998		11,624		47,649			(19,374)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	02/09/2021	02/09/2022	1,508	2,622,791	1738.835		59,231		22,212		77,824			(37,020)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	02/11/2021	02/11/2022	2,956	8,776,889	2969.42		89,103		33,414		79,990			(55,689)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	02/16/2021	02/16/2022	1,328	2,308,004	1738.606		58,854		22,070		77,071			(36,784)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	02/16/2021	02/16/2022	4,670	13,862,461	2968.68		162,687		61,008		158,769			(101,680)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	02/18/2021	02/18/2022	3,559	6,184,852	1737.996		140,210		52,579		187,351			(87,632)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	02/22/2021	02/22/2022	1,176	2,047,316	1741.204		47,125		17,672		60,598			(29,453)				

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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		25,079		83,506			(41,799)				
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		82,814		201,655			(138,023)				
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			5,650		49,130			(11,299)				
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		85,128		329,743			(141,881)				
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		69,451		240,954			(115,752)				
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		115,204		363,864			(192,006)				
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			5,039		59,902			(10,078)				
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		39,675		153,115			(66,125)				
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		50,049		158,555			(83,416)				
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			6,616		57,025			(10,827)				
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		41,411		115,653			(48,941)				
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			6,046		50,944			(9,894)				
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		72,406		224,886			(85,571)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/08/2021	03/08/2022	669	255,867	382.59		5,962		2,732		5,929			(3,229)				
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			7,284		65,455			(11,920)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/11/2021	03/11/2022	325	125,242	384.87		2,918		1,337		2,421			(1,581)				
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			5,622		58,087			(9,200)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/15/2021	03/15/2022	748	287,350	384.3		6,695		3,069		5,873			(3,627)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/16/2021	03/16/2022	1,280	492,615	384.94		11,478		5,261		9,566			(6,217)				

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	03/16/2020	03/16/2022	366	598,537	1637.114	20,590			4,718		55,720			(7,721)				
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		63,575		129,865			(75,134)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/17/2021	03/17/2022	855	328,611	384.48		7,657		3,509		6,643			(4,147)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/19/2021	03/18/2022	1,232	472,266	383.31		10,957		5,022		10,512			(5,935)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/18/2021	03/18/2022	501	192,016	383.49		4,474		2,051		4,213			(2,423)				
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			3,728		43,638			(6,100)				
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		148,864		216,200			(175,931)				
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		76,998		110,145			(90,998)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/22/2021	03/22/2022	1,268	487,164	384.27		11,351		5,203		10,114			(6,148)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/23/2021	03/23/2022	2,203	848,825	385.22		19,778		9,065		16,334			(10,713)				
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			4,278		54,565			(7,000)				
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		60,837		136,598			(71,898)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/24/2021	03/24/2022	1,870	720,853	385.55		16,796		7,698		13,523			(9,098)				
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		524,372		1,707,735			(619,713)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/26/2021	03/25/2022	831	320,574	385.88		7,437		3,409		5,862			(4,029)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/25/2021	03/25/2022	1,505	581,761	386.67		13,555		6,213		9,943			(7,342)				
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			6,534		78,821			(10,692)				
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		135,348		224,369			(159,957)				
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		163,143		157,098			(192,805)				
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		475,885		1,581,343			(562,410)				
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		21,413		35,996			(25,307)				
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		95,310		98,200			(112,639)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/29/2021	03/29/2022	1,679	647,012	385.43		15,075		6,910		12,386			(8,166)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/30/2021	03/30/2022	2,613	1,003,638	384.12		23,385		10,718		21,395			(12,667)				
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			7,680		89,688			(12,567)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/31/2021	03/31/2022	944	362,901	384.33		8,456		3,875		7,622			(4,580)				

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	04/01/2021	04/01/2022	924	356,178	385.67		8,299		4,495		6,726			(3,804)				
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			5,599		57,094			(7,752)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	04/06/2021	04/06/2022	5,415	2,093,551	386.61		48,780		26,422		36,949			(22,357)				
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		54,285		71,731			(45,933)				
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		82,511		61,717			(69,817)				
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		492,503		1,193,759			(416,733)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	04/07/2021	04/07/2022	2,834	1,097,753	387.32		25,578		13,855		18,286			(11,723)				
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		91,819		128,690			(77,693)				
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		69,287		57,521			(58,627)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	04/09/2021	04/08/2022	2,329	902,296	387.44		20,933		11,339		14,911			(9,594)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	04/08/2021	04/08/2022	1,604	622,158	387.78		14,496		7,852		9,986			(6,644)				
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		191,574		155,279			(162,101)				
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		546,387		1,302,096			(462,327)				
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		111,499		95,613			(94,345)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	04/12/2021	04/12/2022	507	196,743	387.68		4,584		2,483		3,215			(2,101)				
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		76,483		62,917			(64,716)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	04/13/2021	04/13/2022	2,511	973,196	387.56		22,675		12,283		16,105			(10,393)				
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		61,126		83,404			(51,722)				
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		591,065		1,329,267			(500,132)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	04/14/2021	04/14/2022	3,157	1,222,804	387.39		28,491		15,433		20,575			(13,059)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	04/15/2021	04/14/2022	2,518	976,554	387.77		22,656		12,272		15,912			(10,384)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	04/16/2021	04/14/2022	5,644	2,188,930	387.84		50,783		27,508		35,455			(23,276)				
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			3,633		34,719			(5,031)				
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		57,022		76,357			(48,249)				
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		79,523		101,098			(67,289)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	04/19/2021	04/19/2022	3,533	1,365,979	386.63		31,827		17,240		24,740			(14,588)				
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		80,826		56,875			(68,392)				
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		545,425		1,176,145			(461,514)				

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 02RNE8IBXP4R0TD8PU41	04/20/2021	04/20/2022	3,001	1,157,475	385.64		26,969		14,608		22,738			(12,361)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/20/2020	04/20/2022	497	822,503	1653.65	26,567			7,195		67,922			(9,963)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/20/2021	04/20/2022	1,735	3,109,049	1791.967		70,056		37,947		44,856			(32,109)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/21/2021	04/21/2022	6,436	2,490,153	386.88		58,021		31,428		44,375			(26,593)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/22/2021	04/22/2022	1,916	741,186	386.77		17,270		9,354		13,354			(7,915)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/23/2021	04/22/2022	4,189	1,621,832	387.12		37,627		20,381		28,400			(17,245)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/23/2020	04/22/2022	633	1,044,943	1651.819	33,752			9,141		87,522			(12,657)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/22/2021	04/22/2022	4,518	8,110,670	1795.345		192,924		104,501		116,157			(88,424)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/26/2021	04/26/2022	1,684	651,220	386.81		15,173		8,219		11,791			(6,954)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/26/2021	04/26/2022	3,475	10,671,004	3070.49		149,261		80,850		52,689			(68,411)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/27/2021	04/27/2022	4,386	1,692,248	385.86		39,429		21,358		33,102			(18,072)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/27/2021	04/27/2022	11,344	47,494,123	4186.72		1,164,742		630,902		1,323,923			(533,840)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/30/2021	04/28/2022	5,770	2,212,657	383.48		51,334		27,806		51,888			(23,528)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/28/2021	04/28/2022	3,509	1,349,163	384.5		31,435		17,028		29,340			(14,408)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/03/2021	05/03/2022	1,627	2,942,261	1808.487		67,467		42,167		34,146			(25,300)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/03/2021	05/03/2022	4,569	14,118,107	3090.2		187,549		117,218		49,631			(70,331)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/04/2021	05/04/2022	2,744	4,974,658	1812.882		113,091		70,682		51,930			(42,409)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/05/2020	05/05/2022	384	635,612	1653.663	20,276			6,336		52,563			(7,604)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/06/2021	05/06/2022	10,758	4,174,937	388.07		97,276		60,798		69,705			(36,479)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/07/2021	05/06/2022	3,204	1,247,148	389.3		28,934		18,084		18,806			(10,850)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/06/2020	05/06/2022	610	1,006,861	1651.692	32,522			10,163		84,528			(12,196)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/07/2020	05/06/2022	224	370,692	1653.695	11,973			3,742		30,651			(4,490)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/08/2020	05/06/2022	664	1,101,257	1657.688	35,571			11,116		88,299			(13,339)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/07/2021	05/06/2022	18,458	78,126,069	4232.6		2,174,368		1,358,980		2,319,542			(815,388)				

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.	SG 02RNE8IBXP4R0TD8PU41	05/07/2021	05/09/2022	7,559	31,994,784	4232.6		904,325		565,203		969,615			(339,122)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	05/10/2021	05/10/2022	1,204	466,791	387.64		10,876		6,798		8,137			(4,079)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	05/10/2021	05/10/2022	2,663	4,865,969	1827.243		111,517		69,698		40,812			(41,819)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	05/11/2021	05/11/2022	9,636	3,709,292	384.93		86,427		54,017		79,785			(32,410)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	05/11/2020	05/11/2022	295	489,210	1656.75	15,850			4,953		39,535			(5,944)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	05/11/2021	05/11/2022	2,692	4,893,397	1817.683		107,622		67,264		46,984			(40,358)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	05/12/2021	05/12/2022	2,027	775,675	382.7		18,073		11,296		19,606			(6,777)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	05/12/2020	05/12/2022	281	464,957	1652.908	15,111			4,722		38,701			(5,667)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	05/13/2021	05/13/2022	1,126	431,085	382.86		10,044		6,278		10,790			(3,767)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	05/14/2021	05/13/2022	1,758	675,387	384.23		15,669		9,793		15,338			(5,876)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	05/13/2020	05/13/2022	1,639	2,702,700	1648.826	87,838			27,449		231,969			(32,939)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	05/14/2020	05/13/2022	212	349,418	1650.793	11,391			3,560		29,554			(4,272)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	05/14/2021	05/13/2022	8,207	14,943,885	1820.969		355,223		222,014		145,416			(133,209)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	05/14/2021	05/16/2022	2,017	3,672,396	1820.969		87,581		54,738		36,220			(32,843)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	05/17/2021	05/17/2022	1,485	569,966	383.78		13,280		8,300		13,447			(4,980)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	05/18/2021	05/18/2022	4,753	1,825,856	384.12		42,542		26,589		42,107			(15,953)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	05/18/2021	05/18/2022	2,722	4,937,700	1814.122		117,833		73,646		54,767			(44,187)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	05/19/2021	05/19/2022	2,852	1,093,488	383.42		25,478		15,924		26,535			(9,554)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	05/20/2021	05/20/2022	4,754	1,827,674	384.41		42,585		26,616		41,405			(15,969)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	05/21/2021	05/20/2022	1,588	611,658	385.07		14,190		8,869		13,210			(5,321)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	05/22/2020	05/20/2022	1,037	1,719,446	1658.654	56,054			17,517		137,073			(21,020)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	05/22/2020	05/24/2022	309	511,787	1658.654	16,684			5,214		40,821			(6,257)				

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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 02RNE8IBXP4R0TD8PU41	05/24/2021	05/24/2022	2,362	4,293,830	1817.67		98,036		61,273		44,680			(36,764)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	05/25/2021	05/25/2022	8,573	3,312,430	386.36		77,180		48,237		65,572			(28,942)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	05/25/2021	05/25/2022	2,327	4,225,641	1815.59		89,035		55,647		42,325			(33,388)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	05/26/2021	05/26/2022	2,058	797,591	387.63		18,584		11,615		14,362			(6,969)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	05/26/2021	05/26/2022	2,110	3,831,458	1815.809		88,182		55,114		41,067			(33,068)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	05/26/2021	05/26/2022	4,368	13,556,098	3103.49		174,971		109,357		46,913			(65,614)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	05/27/2021	05/27/2022	3,111	1,204,462	387.22		28,064		17,540		22,423			(10,524)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	05/28/2021	05/27/2022	2,022	783,276	387.3		18,172		11,358		14,493			(6,815)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	05/29/2020	05/27/2022	392	653,618	1667.035	21,243			6,638		48,805			(7,966)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	05/27/2021	05/27/2022	2,505	4,554,140	1817.991		102,852		64,282		46,320			(38,569)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	05/28/2021	05/27/2022	8,207	14,930,879	1819.178		364,164		227,602		159,107			(136,561)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	05/28/2021	05/27/2022	23,214	97,595,572	4204.11		2,634,910		1,646,819		3,014,349			(988,091)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	05/29/2020	05/30/2022	367	611,941	1667.035	19,888			6,215		45,693			(7,458)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	05/28/2021	05/31/2022	1,952	3,550,530	1819.178		85,174		53,234		37,855			(31,940)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	05/28/2021	05/31/2022	7,338	30,851,694	4204.11		873,934		546,209		1,002,986			(327,725)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	06/01/2021	06/01/2022	2,583	1,001,992	387.86		23,346		16,537		17,930			(6,809)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	06/01/2021	06/01/2022	2,267	4,126,571	1820.546		97,666		69,180		42,154			(28,486)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	06/02/2021	06/02/2022	4,791	1,860,374	388.29		43,347		30,704		32,266			(12,643)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	06/02/2020	06/02/2022	432	721,983	1669.76	23,537			8,336		52,783			(8,826)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	06/02/2021	06/02/2022	2,629	4,790,475	1821.855		100,052		70,870		43,928			(29,182)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	06/03/2021	06/03/2022	1,264	490,768	388.2		11,435		8,100		8,588			(3,335)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	06/04/2021	06/03/2022	1,499	582,785	388.91		13,521		9,577		9,650			(3,944)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/03/2020	06/03/2022	474	793,360	1674.443	25,943			9,188		55,807			(9,729)				
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		178,855		101,575			(73,646)				
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		235,622		73,760			(97,021)				
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		53,679		30,706			(22,103)				
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		113,757		39,658			(46,841)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/07/2021	06/07/2022	1,493	582,785	390.31		13,579		9,618		8,707			(3,961)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/08/2021	06/08/2022	4,140	1,617,936	390.79		37,698		26,703		23,305			(10,995)				
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		81,279		49,387			(33,468)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/09/2021	06/09/2022	4,741	1,856,072	391.5		43,246		30,633		25,283			(12,614)				
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			3,889		22,780			(4,117)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/10/2021	06/10/2022	1,129	442,410	391.74		10,308		7,302		5,922			(3,007)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/11/2021	06/10/2022	3,285	1,290,780	392.94		29,946		21,212		15,621			(8,734)				
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			8,632		57,327			(9,139)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/14/2021	06/14/2022	3,493	1,371,590	392.71		31,958		22,637		17,104			(9,321)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/15/2021	06/15/2022	4,988	1,955,712	392.08		45,568		32,277		25,768			(13,291)				
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			4,248		26,982			(4,498)				
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		130,217		87,813			(53,619)				
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		135,823		52,127			(55,927)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/16/2021	06/16/2022	5,477	2,144,885	391.63		49,976		35,400		29,396			(14,576)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/17/2021	06/17/2022	530	206,834	390.55		4,819		3,414		3,099			(1,406)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/18/2021	06/17/2022	2,524	986,579	390.86		22,889		16,213		14,423			(6,676)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/19/2020	06/17/2022	651	1,086,668	1670.204	35,643			12,623		79,383			(13,366)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/18/2020	06/17/2022	326	544,491	1671.608	17,750			6,287		39,323			(6,656)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/18/2021	06/17/2022	9,577	29,283,784	3057.71		391,055		276,998		201,713			(114,058)				

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.	SG 02RNE8IBXP4ROTD8PU41	06/18/2021	06/20/2022	3,828	11,704,159	3057.71		165,537		117,256		88,182			(48,282)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/21/2021	06/21/2022	3,208	1,253,798	390.87		29,088		20,604		18,478			(8,484)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/22/2021	06/22/2022	6,243	2,439,062	390.71		56,830		40,255		36,484			(16,575)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/23/2021	06/23/2022	2,716	1,060,866	390.63		24,718		17,509		16,003			(7,209)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/23/2021	06/23/2022	2,094	3,773,005	1802.028		86,635		61,366		53,566			(25,268)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/25/2021	06/24/2022	1,148	448,756	391.07		10,411		7,375		6,553			(3,037)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/24/2021	06/24/2022	1,924	752,738	391.29		17,539		12,423		10,801			(5,115)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/24/2021	06/24/2022	2,987	5,391,984	1804.968		128,649		91,126		76,122			(37,523)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/28/2021	06/28/2022	4,692	1,835,922	391.28		42,777		30,300		26,599			(12,477)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/28/2021	06/28/2022	3,541	6,400,805	1807.536		152,356		107,919		87,222			(44,437)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/29/2021	06/29/2022	2,123	831,236	391.51		19,368		13,719		11,852			(5,649)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/29/2021	06/29/2022	2,155	3,893,557	1806.504		90,944		64,418		52,940			(26,525)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/30/2021	06/30/2022	2,796	1,093,672	391.2		25,483		18,050		16,015			(7,432)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/30/2021	06/30/2022	3,504	6,336,405	1808.479		128,789		91,225		74,461			(37,563)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/01/2021	07/01/2022	3,082	1,203,985	390.63		27,932		22,113		18,472			(5,819)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/02/2021	07/01/2022	2,600	1,021,733	392.9		23,704		18,766		13,087			(4,938)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/01/2020	07/01/2022	486	810,615	1668.725	26,264			10,396		60,088			(9,849)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/02/2020	07/01/2022	1,059	1,769,224	1670.568	57,500			22,760		129,218			(21,562)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/02/2020	07/05/2022	517	864,368	1670.568	28,092			11,120		63,181			(10,534)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/06/2021	07/06/2022	1,624	639,471	393.69		14,900		11,796		7,773			(3,104)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/07/2021	07/07/2022	4,725	1,876,949	397.27		43,733		34,622		16,857			(9,111)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/07/2020	07/07/2022	336	561,924	1670.632	18,431			7,296		41,069			(6,912)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/07/2021	07/07/2022	3,099	5,624,626	1814.827		122,157		96,707		64,020			(25,449)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/09/2021	07/08/2022	1,906	757,611	397.52		17,577		13,915		6,676			(3,662)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/08/2021	07/08/2022	1,755	697,821	397.56		16,259		12,872		6,127			(3,387)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/08/2020	07/08/2022	500	836,131	1670.623	27,509			10,889		61,126			(10,316)				
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			10,164		56,693			(9,629)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/12/2021	07/12/2022	2,588	1,031,432	398.48		24,032		19,026		8,450			(5,007)				
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			7,273		40,478			(6,890)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/12/2021	07/12/2022	3,577	11,127,440	3110.84		154,708		122,477		48,013			(32,231)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/13/2021	07/13/2022	2,709	1,078,524	398.19		25,130		19,894		9,097			(5,235)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/14/2021	07/14/2022	3,648	1,454,639	398.76		33,893		26,832		11,698			(7,061)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/16/2021	07/15/2022	3,011	1,194,311	396.67		27,708		21,936		11,578			(5,773)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/15/2021	07/15/2022	1,675	666,941	398.07		15,540		12,302		5,722			(3,237)				
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			17,661		91,665			(16,732)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/16/2021	07/15/2022	6,649	12,052,095	1812.716		285,884		226,325		155,604			(59,559)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/15/2021	07/15/2022	3,063	5,561,087	1815.772		122,652		97,099		65,068			(25,552)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/16/2021	07/15/2022	8,369	25,936,747	3099.03		333,605		264,104		116,685			(69,501)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/16/2021	07/18/2022	1,633	2,960,241	1812.716		72,244		57,193		39,375			(15,051)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/16/2021	07/18/2022	3,534	10,950,842	3099.03		156,729		124,077		58,326			(32,652)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/19/2021	07/19/2022	2,172	852,630	392.57		19,866		15,727		11,690			(4,139)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/19/2021	07/19/2022	3,453	10,633,889	3079.53		152,098		120,411		70,085			(31,687)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/20/2021	07/20/2022	5,181	2,047,226	395.17		47,700		37,763		22,831			(9,938)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/21/2021	07/21/2022	8,574	3,404,944	397.14		79,335		62,807		32,261			(16,528)				
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			17,793		90,661			(16,857)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/26/2021	07/26/2022	7,004	2,799,290	399.66		65,223		51,635		21,605			(13,588)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/26/2021	07/26/2022	2,262	4,117,916	1820.536		100,888		79,870		49,850			(21,018)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/26/2021	07/26/2022	2,765	8,605,954	3112.61		115,954		91,797		36,801			(24,157)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/27/2021	07/27/2022	8,256	3,290,230	398.55		76,662		60,691		28,096			(15,971)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/27/2021	07/27/2022	4,533	14,118,761	3114.75		195,505		154,775		61,049			(40,730)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/28/2021	07/28/2022	2,490	993,433	398.93		23,147		18,325		8,231			(4,822)				

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	07/30/2021	07/29/2022	1,920	765,909	398.99		17,769		14,067		6,333			(3,702)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	07/29/2021	07/29/2022	1,845	737,169	399.51		17,176		13,598		5,822			(3,578)				
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			5,482		27,219			(5,193)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	08/02/2021	08/02/2022	2,348	937,803	399.38		21,851		19,119		7,588			(2,731)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	08/02/2021	08/02/2022	3,832	11,942,893	3116.62		167,332		146,416		52,904			(20,917)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	08/03/2021	08/03/2022	5,095	2,039,555	400.3		47,522		41,581		15,266			(5,940)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	08/04/2021	08/04/2022	3,948	1,582,100	400.71		36,863		32,255		11,454			(4,608)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	08/04/2021	08/04/2022	2,219	4,041,660	1821.464		92,797		81,197		45,676			(11,600)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	08/05/2021	08/05/2022	2,648	1,062,432	401.21		24,755		21,660		7,379			(3,094)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	08/06/2021	08/05/2022	2,044	820,898	401.54		19,045		16,664		5,534			(2,381)				
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			10,098		45,356			(8,656)				
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			9,557		41,423			(8,191)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	08/06/2021	08/05/2022	7,512	23,463,582	3123.34		312,561		273,491		91,067			(39,070)				
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			8,230		35,600			(7,054)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	08/06/2021	08/08/2022	3,490	10,899,908	3123.34		152,484		133,423		46,035			(19,060)				
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			7,199		31,148			(6,170)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	08/10/2021	08/10/2022	9,216	3,699,148	401.39		86,190		75,416		25,716			(10,774)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	08/11/2021	08/10/2022	4,080	1,639,094	401.73		38,027		33,274		11,052			(4,753)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	08/10/2021	08/10/2022	3,127	5,728,569	1832.195		119,299		104,387		52,145			(14,912)				
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			7,308		30,679			(6,264)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	08/12/2021	08/12/2022	3,613	1,453,026	402.16		33,856		29,624		9,490			(4,232)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	08/13/2021	08/12/2022	2,217	893,232	402.85		20,723		18,133		5,479			(2,590)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	08/16/2021	08/16/2022	3,968	1,602,022	403.78		37,327		32,661		9,155			(4,666)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	08/17/2021	08/17/2022	5,286	2,134,974	403.89		49,745		43,527		12,123			(6,218)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	08/17/2021	08/17/2022	1,752	3,220,854	1838.001		81,424		71,246		31,577			(10,178)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	08/18/2021	08/18/2022	5,260	2,122,738	403.58		49,460		43,277		12,448			(6,182)				

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 02RNE8IBXP4R0TD8PU41	08/18/2021	08/18/2022	2,569	4,699,037	1828.821		97,349		85,180		45,076			(12,169)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	08/19/2021	08/19/2022	2,458	992,414	403.7		23,123		20,233		5,777			(2,890)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	08/20/2021	08/19/2022	3,313	1,337,725	403.73		31,035		27,156		7,766			(3,879)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	08/20/2020	08/19/2022	343	580,148	1689.004	19,725			8,630		36,807			(7,397)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	08/23/2021	08/23/2022	1,689	680,444	402.92		15,854		13,873		4,313			(1,982)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	08/24/2021	08/24/2022	4,452	1,794,918	403.18		41,822		36,594		11,152			(5,228)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	08/24/2020	08/24/2022	634	1,072,626	1693.166	36,684			16,049		65,765			(13,756)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	08/24/2021	08/24/2022	2,962	5,434,219	1834.474		113,404		99,228		49,035			(14,175)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	08/25/2021	08/25/2022	4,126	1,658,084	401.86		38,633		33,804		11,622			(4,829)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	08/26/2021	08/26/2022	2,270	906,985	399.52		21,133		18,491		7,794			(2,642)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	08/27/2021	08/26/2022	4,146	1,657,634	399.85		38,457		33,650		13,855			(4,807)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	08/26/2020	08/26/2022	423	715,138	1691.987	24,243			10,606		44,324			(9,091)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	08/27/2020	08/26/2022	417	705,930	1693.57	23,931			10,470		43,159			(8,974)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	08/28/2020	08/26/2022	341	579,147	1696.045	19,807			8,665		34,653			(7,428)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	08/28/2020	08/29/2022	618	1,048,044	1696.045	35,843			15,681		62,775			(13,441)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	08/30/2021	08/30/2022	4,769	1,915,583	401.7		44,633		39,054		13,837			(5,579)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	08/31/2021	08/31/2022	9,614	3,860,315	401.54		89,945		78,702		28,361			(11,243)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	08/31/2021	08/31/2022	2,849	5,239,857	1838.993		119,624		104,671		48,304			(14,953)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	09/01/2021	09/01/2022	3,338	1,336,407	400.41		31,138		29,841		10,844			(1,297)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	09/03/2021	09/02/2022	2,873	1,149,508	400.08		26,669		25,557		9,617			(1,111)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	09/02/2021	09/02/2022	3,138	1,257,377	400.75		29,297		28,076		9,943			(1,221)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	09/04/2020	09/02/2022	1,190	2,014,991	1693.288	67,905			32,538		123,783			(25,464)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	09/04/2020	09/06/2022	1,227	2,077,949	1693.288	70,027			33,555		127,820			(26,260)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	09/07/2021	09/07/2022	3,375	1,345,008	398.5		31,339		30,033		12,987			(1,306)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	09/08/2021	09/08/2022	8,964	3,567,767	397.99		83,129		79,665		35,979			(3,464)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	09/10/2021	09/09/2022	2,134	848,977	397.77		19,696		18,876		8,734			(821)				

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Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	09/09/2021	09/09/2022	2,007	799,614	398.42		18,631		17,855		7,811			(776)				
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			19,519		76,803			(15,276)				
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			10,720		40,686			(8,390)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	09/13/2021	09/13/2022	4,107	1,633,253	397.72		38,055		36,469		17,036			(1,586)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	09/13/2021	09/13/2022	3,403	10,613,394	3118.56		149,701		143,464		52,592			(6,238)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	09/14/2021	09/14/2022	8,255	3,282,441	397.63		76,481		73,294		34,564			(3,187)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	09/15/2021	09/15/2022	3,674	1,459,784	397.28		34,013		32,596		15,835			(1,417)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	09/17/2021	09/16/2022	2,289	901,235	393.8		20,909		20,037		12,724			(871)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	09/16/2021	09/16/2022	3,553	1,407,143	396		32,786		31,420		16,876			(1,366)				
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			18,906		71,348			(14,796)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	09/20/2021	09/20/2022	4,141	12,746,766	3077.94		183,287		175,650		102,554			(7,637)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	09/21/2021	09/21/2022	9,589	3,787,263	394.94		88,243		84,566		49,684			(3,677)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	09/24/2021	09/22/2022	4,934	1,934,372	392.04		44,877		43,008		31,288			(1,870)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	09/22/2021	09/22/2022	5,584	2,208,395	395.52		51,456		49,312		27,812			(2,144)				
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			18,183		73,230			(14,230)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	09/27/2021	09/27/2022	2,277	891,028	391.3		20,761		19,896		15,291			(865)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	09/28/2021	09/28/2022	3,632	1,409,913	388.18		32,851		31,482		29,767			(1,369)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	09/29/2021	09/29/2022	6,495	2,532,770	389.96		59,014		56,555		47,700			(2,459)				
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			11,407		46,246			(8,927)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	09/30/2021	09/30/2022	2,895	1,125,490	388.8		26,224		25,131		22,897			(1,093)				
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			18,095		66,423			(13,028)				
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			10,739		36,364			(7,732)				
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			6,343		22,063			(4,567)				
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			19,640		62,151			(14,141)				
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			26,663		82,862			(19,197)				

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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			10,402		32,379			(7,490)				
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			10,027		30,540			(7,219)				
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			29,478		92,709			(21,224)				
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			28,790		92,992			(20,728)				
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			15,939		50,816			(11,476)				
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			15,897		49,389			(11,446)				
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			15,715		55,442			(11,315)				
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			26,464		101,933			(19,054)				
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			15,570		60,017			(11,211)				
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			19,124		50,301			(12,749)				
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			14,151		34,237			(9,434)				
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			31,104		79,027			(20,736)				
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			13,939		35,120			(9,293)				
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			69,923		174,940			(46,615)				

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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			8,745		22,188			(5,830)				
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			15,364		37,618			(10,243)				
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			9,182		21,187			(6,121)				
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			16,732		37,550			(10,386)				
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			29,389		66,660			(18,241)				
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			20,499		44,317			(12,724)				
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			41,979		98,403			(26,056)				
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			45,231		99,394			(28,074)				
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			11,690		26,197			(7,256)				
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			20,295		44,525			(12,597)				
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			40,521		88,833			(25,151)				
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		20,621		43,722			(11,308)				
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		44,804		82,937			(24,570)				
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		19,028		35,313			(10,435)				

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	01/08/2021	01/09/2023	474	824,176	1738.099		30,000		19,375		35,929			(10,625)				
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		30,740		57,036			(16,857)				
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		20,590		37,678			(11,291)				
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		11,374		21,133			(6,237)				
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		57,667		111,167			(31,624)				
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		14,714		27,954			(8,069)				
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		19,857		38,237			(10,889)				
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		8,707		16,776			(4,775)				
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		30,909		61,640			(16,950)				
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		42,533		81,876			(19,333)				
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		24,165		42,241			(10,984)				
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		29,357		50,294			(13,344)				
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		63,138		117,748			(28,699)				
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		38,399		66,785			(17,454)				

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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	02/26/2021	02/27/2023	863	1,493,435	1731.505		55,257		37,989		70,955			(17,268)				
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		33,454		62,347			(15,206)				
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		26,598		45,911			(9,879)				
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		6,543		10,488			(2,430)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/12/2021	03/10/2023	908	348,752	383.96		11,509		8,392		10,947			(3,117)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/10/2021	03/10/2023	260	99,783	384.09		3,303		2,408		3,112			(895)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/16/2021	03/16/2023	472	181,500	384.94		6,008		4,381		5,449			(1,627)				
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		27,067		35,168			(10,053)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/19/2021	03/17/2023	1,685	646,052	383.31		21,320		15,546		21,046			(5,774)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/18/2021	03/17/2023	748	286,965	383.49		9,470		6,905		9,266			(2,565)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/17/2021	03/17/2023	690	265,421	384.48		8,785		6,406		8,160			(2,379)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/22/2021	03/22/2023	1,329	510,863	384.27		16,910		12,330		15,929			(4,580)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/23/2021	03/23/2023	2,190	843,816	385.22		27,930		20,366		25,110			(7,564)				
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		13,538		18,685			(5,028)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/24/2021	03/24/2023	2,280	879,118	385.55		29,099		21,218		25,749			(7,881)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/26/2021	03/24/2023	351	135,600	385.88		4,475		3,263		3,906			(1,212)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/25/2021	03/24/2023	2,528	977,687	386.67		32,264		23,526		27,046			(8,738)				
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		79,871		91,169			(29,666)				
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		22,325		25,477			(8,292)				
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		19,464		22,232			(7,230)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/29/2021	03/29/2023	1,673	644,873	385.43		21,345		15,564		19,076			(5,781)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/30/2021	03/30/2023	4,248	1,631,921	384.12		54,017		39,387		51,559			(14,629)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/31/2021	03/31/2023	3,732	1,434,429	384.33		47,480		34,621		44,886			(12,859)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	04/01/2021	03/31/2023	271	104,540	385.67		3,450		2,659		3,060			(791)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	04/06/2021	04/06/2023	4,697	1,815,810	386.61		60,103		46,330		50,923			(13,774)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	04/07/2021	04/06/2023	9,117	3,531,195	387.32		116,529		89,825		95,498			(26,705)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	04/09/2021	04/06/2023	6,474	2,508,440	387.44		82,779		63,808		67,421			(18,970)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	04/08/2021	04/06/2023	1,696	657,587	387.78		21,700		16,727		17,367			(4,973)				
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		15,035		16,145			(4,470)				

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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		12,685		13,205			(3,771)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	04/12/2021	04/12/2023	1,696	657,468	387.68		21,762		16,775		17,543			(4,987)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	04/13/2021	04/13/2023	3,441	1,333,460	387.56		44,138		34,023		35,830			(10,115)				
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		20,974		22,143			(6,236)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	04/14/2021	04/14/2023	4,125	1,598,133	387.39		52,898		40,776		43,353			(12,123)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	04/15/2021	04/14/2023	4,923	1,909,158	387.77		63,002		48,564		50,791			(14,438)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	04/16/2021	04/14/2023	3,609	1,399,626	387.84		46,188		35,603		37,101			(10,585)				
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		86,920		86,282			(25,841)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	04/19/2021	04/19/2023	6,479	2,504,877	386.63		82,911		63,911		70,908			(19,001)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	04/20/2021	04/20/2023	2,596	1,001,113	385.64		33,137		25,543		29,798			(7,594)				
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		19,943		18,988			(5,929)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	04/22/2021	04/21/2023	5,685	2,198,654	386.77		72,556		55,928		61,900			(16,627)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	04/21/2021	04/21/2023	3,875	1,499,330	386.88		49,628		38,255		41,978			(11,373)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	04/23/2021	04/21/2023	2,135	826,670	387.12		27,280		21,028		22,866			(6,252)				
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		118,489		109,101			(35,227)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	04/26/2021	04/26/2023	703	271,801	386.81		8,997		6,935		7,667			(2,062)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	04/27/2021	04/27/2023	5,521	2,130,496	385.86		70,519		54,359		63,057			(16,161)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	04/30/2021	04/28/2023	6,870	2,634,321	383.48		86,933		67,011		87,563			(19,922)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	04/28/2021	04/28/2023	5,239	2,014,248	384.5		66,672		51,393		63,758			(15,279)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/06/2021	05/02/2023	10,001	3,881,051	388.07		128,075		104,061		103,223			(24,014)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/07/2021	05/02/2023	1,461	568,713	389.3		18,768		15,249		14,199			(3,519)				
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		53,517		41,282			(12,350)				
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		21,130		15,454			(4,876)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/10/2021	05/10/2023	2,710	1,050,513	387.64		34,772		28,252		28,742			(6,520)				
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		47,105		29,786			(10,870)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/11/2021	05/11/2023	11,326	4,359,788	384.93		144,309		117,251		136,397			(27,058)				
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		40,710		28,508			(9,395)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/12/2021	05/12/2023	3,109	1,189,949	382.7		39,387		32,002		41,397			(7,385)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/13/2021	05/12/2023	1,743	667,307	382.86		22,021		17,892		23,043			(4,129)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/14/2021	05/12/2023	2,048	787,022	384.23		25,972		21,102		25,479			(4,870)				

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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		82,681		56,102			(19,080)				
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		20,221		13,731			(4,666)				
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		20,103		13,667			(4,639)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/17/2021	05/17/2023	1,840	706,253	383.78		23,377		18,994		23,433			(4,383)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/18/2021	05/18/2023	6,698	2,572,828	384.12		85,161		69,193		84,062			(15,968)				
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		31,002		22,776			(7,154)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/19/2021	05/19/2023	4,892	1,875,643	383.42		62,084		50,443		63,375			(11,641)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/20/2021	05/19/2023	3,049	1,171,996	384.41		38,676		31,424		37,795			(7,252)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/21/2021	05/19/2023	2,353	905,911	385.07		29,895		24,290		28,309			(5,605)				
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		58,235		41,695			(13,439)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/25/2021	05/25/2023	12,067	4,662,216	386.36		154,319		125,384		137,470			(28,935)				
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		28,521		20,785			(6,582)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/27/2021	05/26/2023	1,781	689,473	387.22		22,753		18,486		19,506			(4,266)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/28/2021	05/26/2023	884	342,438	387.3		11,300		9,182		9,650			(2,119)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/26/2021	05/26/2023	4,538	1,759,085	387.63		58,226		47,308		48,767			(10,917)				
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		157,608		110,425			(36,371)				
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		32,350		22,705			(7,465)				
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		22,676		15,932			(5,233)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/01/2021	06/01/2023	5,582	2,165,010	387.86		71,662		61,211		59,619			(10,451)				
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		16,262		10,724			(2,777)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/03/2021	06/02/2023	1,655	642,321	388.2		21,197		18,105		17,406			(3,091)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/02/2021	06/02/2023	4,300	1,669,595	388.29		55,264		47,204		45,041			(8,059)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/04/2021	06/02/2023	4,914	1,911,174	388.91		63,069		53,871		49,983			(9,198)				
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		66,163		43,191			(11,296)				

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	06/04/2021	06/02/2023	2,438	4,450,806	1825.404		170,021		145,226		91,290			(24,795)				
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		35,445		22,298			(6,052)				
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		51,614		32,506			(8,812)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/07/2021	06/07/2023	4,897	1,911,174	390.31		63,260		54,034		46,757			(9,225)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/08/2021	06/08/2023	3,626	1,416,934	390.79		46,901		40,061		33,853			(6,840)				
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		24,082		15,328			(4,112)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/09/2021	06/09/2023	6,518	2,551,766	391.5		84,463		72,146		58,824			(12,318)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/10/2021	06/09/2023	536	209,992	391.74		6,930		5,919		4,781			(1,011)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/11/2021	06/09/2023	5,446	2,139,857	392.94		70,615		60,317		45,741			(10,298)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/14/2021	06/14/2023	5,517	2,166,591	392.71		71,714		61,256		47,107			(10,458)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/15/2021	06/15/2023	5,490	2,152,529	392.08		71,249		60,858		48,416			(10,390)				
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		53,173		35,669			(9,078)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/17/2021	06/16/2023	813	317,683	390.55		10,484		8,955		7,738			(1,529)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/18/2021	06/16/2023	4,048	1,582,308	390.86		52,216		44,601		37,937			(7,615)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/16/2021	06/16/2023	7,477	2,928,262	391.63		96,925		82,791		67,482			(14,135)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/21/2021	06/21/2023	2,785	1,088,454	390.87		35,919		30,681		26,198			(5,238)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/22/2021	06/22/2023	4,559	1,781,408	390.71		58,786		50,213		43,265			(8,573)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/23/2021	06/23/2023	2,679	1,046,306	390.63		34,528		29,493		25,537			(5,035)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/25/2021	06/23/2023	996	389,377	391.07		12,849		10,976		9,293			(1,874)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/24/2021	06/23/2023	4,007	1,567,854	391.29		51,739		44,194		37,002			(7,545)				
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		61,051		47,784			(10,423)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/28/2021	06/28/2023	4,001	1,565,533	391.28		51,663		44,128		37,130			(7,534)				
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		49,282		37,674			(8,414)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/29/2021	06/29/2023	3,191	1,249,481	391.51		41,233		35,220		29,315			(6,013)				
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		15,560		12,029			(2,657)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/01/2021	06/30/2023	3,861	1,508,370	390.63		49,776		44,591		37,037			(5,185)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/30/2021	06/30/2023	5,661	2,214,448	391.2		73,077		62,420		52,828			(10,657)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/02/2021	06/30/2023	3,256	1,279,235	392.9		42,215		37,817		27,963			(4,397)				
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		35,594		26,867			(6,077)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/06/2021	07/06/2023	2,220	874,122	393.69		28,846		25,841		18,442			(3,005)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/07/2021	07/07/2023	4,753	1,888,363	397.27		62,316		55,825		32,919			(6,491)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/09/2021	07/07/2023	2,830	1,124,958	397.52		37,124		33,257		19,344			(3,867)				

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	07/08/2021	07/07/2023	5,470	2,174,715	397.56		71,766		64,290		37,312			(7,476)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/07/2021	07/07/2023	642	1,165,741	1814.827		45,580		40,833		27,685			(4,748)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/12/2021	07/12/2023	8,640	3,442,709	398.48		113,609		101,775		56,465			(11,834)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/13/2021	07/13/2023	4,738	1,886,546	398.19		62,256		55,771		31,479			(6,485)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/16/2021	07/14/2023	6,667	2,644,757	396.67		87,277		78,186		48,009			(9,091)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/15/2021	07/14/2023	1,801	716,794	398.07		23,654		21,190		12,054			(2,464)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/14/2021	07/14/2023	3,993	1,592,192	398.76		52,542		47,069		25,772			(5,473)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/16/2021	07/14/2023	1,035	1,876,948	1812.716		73,764		66,080		45,836			(7,684)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/15/2021	07/14/2023	1,063	1,931,048	1815.772		75,890		67,985		45,734			(7,905)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/16/2021	07/17/2023	757	1,371,669	1812.716		54,044		48,414		33,591			(5,630)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/16/2021	07/18/2023	917	1,661,934	1812.716		65,480		58,659		40,738			(6,821)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/19/2021	07/19/2023	2,107	827,037	392.57		27,292		24,449		18,715			(2,843)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/20/2021	07/20/2023	3,384	1,337,058	395.17		44,123		39,527		26,463			(4,596)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/21/2021	07/21/2023	6,365	2,527,909	397.14		83,421		74,731		45,079			(8,690)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/26/2021	07/26/2023	7,793	3,114,360	399.66		102,774		92,068		48,641			(10,706)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/26/2021	07/26/2023	756	1,376,096	1820.536		54,218		48,570		31,429			(5,648)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/27/2021	07/27/2023	6,169	2,458,567	398.55		81,133		72,681		40,875			(8,451)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/28/2021	07/28/2023	5,196	2,072,836	398.93		68,404		61,278		33,789			(7,125)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/30/2021	07/28/2023	4,813	1,920,407	398.99		63,373		56,772		31,201			(6,601)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/29/2021	07/28/2023	1,989	794,596	399.51		26,222		23,490		12,544			(2,731)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	08/02/2021	08/02/2023	2,762	1,103,279	399.38		36,408		34,133		17,647			(2,276)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	08/03/2021	08/03/2023	3,816	1,527,682	400.3		50,414		47,263		23,248			(3,151)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	08/04/2021	08/04/2023	2,689	1,077,349	400.71		35,553		33,330		16,044			(2,222)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	08/06/2021	08/04/2023	2,717	1,090,936	401.54		36,001		33,751		15,505			(2,250)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	08/04/2021	08/04/2023	342	623,159	1821.464		24,802		23,252		14,226			(1,550)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	08/10/2021	08/10/2023	10,933	4,388,473	401.39		144,820		135,768		63,379			(9,051)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	08/11/2021	08/10/2023	4,241	1,703,748	401.73		56,224		52,710		24,140			(3,514)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	08/12/2021	08/10/2023	2,249	904,461	402.16		29,847		27,982		12,507			(1,865)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	08/13/2021	08/10/2023	3,373	1,358,887	402.85		44,707		41,913		18,067			(2,794)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	08/10/2021	08/10/2023	477	873,283	1832.195		34,757		32,584		17,988			(2,172)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	08/16/2021	08/16/2023	2,924	1,180,670	403.78		38,962		36,527		15,003			(2,435)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	08/17/2021	08/17/2023	6,329	2,556,214	403.89		84,355		79,083		32,322			(5,272)				

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 02RNE8IBXP4R0TD8PU41	08/17/2021	08/17/2023	201	369,715	1838.001		14,715		13,795		7,228			(920)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	08/18/2021	08/18/2023	6,783	2,737,298	403.58		90,331		84,685		35,280			(5,646)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	08/19/2021	08/18/2023	1,557	628,660	403.7		20,746		19,449		8,047			(1,297)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	08/20/2021	08/18/2023	4,810	1,942,079	403.73		64,089		60,083		24,817			(4,006)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	08/18/2021	08/18/2023	393	719,519	1828.821		28,781		26,982		15,466			(1,799)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	08/23/2021	08/23/2023	2,320	934,937	402.92		30,853		28,925		12,594			(1,928)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	08/24/2021	08/24/2023	6,193	2,496,761	403.18		82,393		77,244		33,184			(5,150)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	08/24/2021	08/24/2023	582	1,068,061	1834.474		42,509		39,852		21,813			(2,657)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	08/26/2021	08/25/2023	2,540	1,014,675	399.52		33,484		31,392		16,540			(2,093)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	08/27/2021	08/25/2023	2,138	854,797	399.85		28,208		26,445		13,686			(1,763)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	08/25/2021	08/25/2023	6,391	2,568,132	401.86		84,748		79,452		36,809			(5,297)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	08/30/2021	08/30/2023	7,869	3,161,059	401.7		104,315		97,795		45,995			(6,520)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	08/31/2021	08/31/2023	7,834	3,145,785	401.54		103,811		97,323		46,236			(6,488)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	08/31/2021	08/31/2023	744	1,368,430	1838.993		54,464		51,060		26,885			(3,404)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	09/03/2021	09/01/2023	3,856	1,542,651	400.08		50,907		49,847		24,589			(1,061)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	09/01/2021	09/01/2023	3,574	1,431,095	400.41		47,226		46,242		22,406			(984)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	09/02/2021	09/01/2023	2,742	1,098,965	400.75		36,266		35,510		16,889			(756)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	09/07/2021	09/07/2023	11,229	4,474,621	398.5		147,662		144,586		78,142			(3,076)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	09/08/2021	09/08/2023	10,692	4,255,252	397.99		140,423		137,498		76,419			(2,925)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	09/09/2021	09/08/2023	929	370,032	398.42		12,211		11,957		6,496			(254)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	09/13/2021	09/13/2023	2,826	1,124,070	397.72		37,094		36,322		20,580			(773)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	09/14/2021	09/14/2023	8,922	3,547,534	397.63		117,069		114,630		65,323			(2,439)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	09/17/2021	09/15/2023	2,657	1,046,207	393.8		34,525		33,806		23,428			(719)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	09/16/2021	09/15/2023	6,237	2,469,924	396		81,507		79,809		49,515			(1,698)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	09/15/2021	09/15/2023	2,853	1,133,311	397.28		37,399		36,620		21,273			(779)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	09/21/2021	09/21/2023	10,090	3,984,976	394.94		131,504		128,765		84,756			(2,740)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	09/24/2021	09/22/2023	5,167	2,025,819	392.04		66,649		65,261		49,733			(1,389)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	09/22/2021	09/22/2023	3,376	1,335,379	395.52		44,068		43,149		27,611			(918)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	09/27/2021	09/27/2023	2,432	951,555	391.3		31,401		30,747		24,298			(654)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	09/28/2021	09/28/2023	5,119	1,987,184	388.18		65,577		64,211		58,734			(1,366)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	09/30/2021	09/29/2023	1,442	560,708	388.8		18,503		18,118		16,119			(385)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	09/29/2021	09/29/2023	5,558	2,167,582	389.96		71,530		70,040		59,050			(1,490)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	10/02/2020	10/01/2021	224	6,193,095	27682.81	106,336			4,431		190,384			(79,752)				
Dow Index Option MAV .		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	10/02/2020	10/02/2021	43	1,194,019	27682.81	22,558			940		42,960			(16,919)				
Dow Index Option MAV .		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	10/02/2020	10/03/2021	124	3,433,903	27682.81	67,299			2,804		128,269			(50,475)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	10/02/2020	10/04/2021	183	5,062,415	27682.81	89,984			3,749		164,050			(67,488)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	10/05/2020	10/05/2021	179	5,029,014	28148.64	93,643			3,902		167,910			(70,232)				
S&P Digital		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	10/09/2020	10/08/2021	785	2,729,034	3477.13	38,479			1,603		61,398			(28,860)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	10/08/2020	10/08/2021	142	4,038,830	28425.51	67,691			2,820		119,785			(50,769)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	10/09/2020	10/08/2021	225	6,437,921	28586.9	117,234			4,885		208,874			(87,925)				
Dow Index Option MAV .		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	10/09/2020	10/09/2021	95	2,722,622	28586.9	48,042			2,002		89,646			(36,031)				
Dow Index Option MAV .		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	10/09/2020	10/10/2021	81	2,303,539	28586.9	45,633			1,901		86,699			(34,225)				

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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.	SUN 549300V8M85QISCSJ683	10/09/2020	10/11/2021	316	1,098,467	3477.13	15,488			645		24,704			(11,616)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	10/09/2020	10/11/2021	189	5,410,997	28586.9	105,847			4,410		192,488			(79,385)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	10/23/2020	10/22/2021	196	5,540,329	28335.57	97,079			4,045		169,599			(72,809)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	10/23/2020	10/23/2021	75	2,124,607	28335.57	36,597			1,525		68,218			(27,448)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	10/23/2020	10/24/2021	98	2,788,433	28335.57	49,483			2,062		92,296			(37,112)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	10/23/2020	10/25/2021	176	4,988,778	28335.57	99,325			4,139		180,562			(74,494)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	10/30/2020	10/29/2021	206	5,451,713	26501.6	90,699			3,779		159,789			(68,024)				
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			9,173		513,390			(165,106)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	10/30/2020	10/30/2021	120	3,178,537	26501.6	55,668			2,319		102,391			(41,751)				
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			8,184		432,629			(147,313)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	10/30/2020	10/31/2021	47	1,255,076	26501.6	28,241			1,177		53,627			(21,181)				
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			9,880		533,733			(177,848)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	10/30/2020	11/01/2021	199	5,265,924	26501.6	94,670			3,945		170,664			(71,002)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	11/03/2020	11/03/2021	160	4,408,692	27480.03	77,649			9,706		137,903			(58,237)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	11/06/2020	11/05/2021	224	6,339,737	28323.4	114,268			14,284		198,092			(85,701)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	11/05/2020	11/05/2021	143	4,070,069	28390.18	64,881			8,110		112,611			(48,660)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	11/06/2020	11/06/2021	66	1,877,276	28323.4	32,147			4,018		61,585			(24,110)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	11/06/2020	11/07/2021	67	1,884,150	28323.4	36,455			4,557		70,530			(27,341)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	11/06/2020	11/08/2021	149	4,219,251	28323.4	71,442			8,930		124,052			(53,581)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	11/11/2020	11/11/2021	196	5,769,320	29397.63	110,989			13,874		201,516			(83,242)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	11/12/2020	11/12/2021	179	5,208,409	29080.17	86,555			10,819		148,046			(64,916)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	11/17/2020	11/17/2021	252	7,511,206	29783.35	136,276			17,035		229,274			(102,207)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	11/18/2020	11/18/2021	194	5,717,848	29438.42	101,136			12,642		173,360			(75,852)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	11/20/2020	11/19/2021	233	6,824,081	29263.48	114,653			14,332		184,513			(85,990)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	11/20/2020	11/20/2021	106	3,100,375	29263.48	55,230			6,904		105,664			(41,422)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	11/20/2020	11/21/2021	54	1,591,718	29263.48	24,270			3,034		44,707			(18,202)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	11/20/2020	11/22/2021	157	4,602,954	29263.48	79,790			9,974		135,465			(59,843)				
S&P Digital		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	11/27/2020	11/26/2021	427	1,552,120	3638.35	22,351			2,794		32,995			(16,763)				
S&P Digital		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	11/27/2020	11/29/2021	441	1,603,701	3638.35	23,093			2,887		33,979			(17,320)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	12/02/2020	12/02/2021	178	5,330,236	29883.79	95,502			19,896		160,253			(71,627)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	12/04/2020	12/03/2021	186	5,628,685	30218.26	97,420			20,296		147,963			(73,065)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	12/04/2020	12/04/2021	122	3,698,024	30218.26	67,152			13,990		127,453			(50,364)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	12/04/2020	12/05/2021	25	742,961	30218.26	9,584			1,997		16,664			(7,188)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	12/04/2020	12/06/2021	162	4,882,493	30218.26	91,876			19,141		157,808			(68,907)				
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			280,893		2,342,299			(1,011,215)				
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			320,660		2,640,343			(1,154,376)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	12/29/2020	12/29/2021	153	4,636,807	30335.67	82,380			17,163		130,068			(61,785)				
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		196,158		1,110,908			(476,383)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	01/06/2021	01/06/2022	172	5,298,924	30829.4		94,662		27,610		146,725			(67,052)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	01/15/2021	01/14/2022	264	8,132,571	30814.26		140,906		41,098		198,038			(99,809)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	01/15/2021	01/15/2022	72	2,228,411	30814.26		43,019		12,547		81,359			(30,472)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	01/15/2021	01/17/2022	71	2,174,395	30814.26		31,345		9,142		55,582			(22,203)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	01/15/2021	01/18/2022	130	4,007,901	30814.26		88,957		25,946		141,181			(63,011)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	01/19/2021	01/19/2022	128	3,947,832	30930.52		68,348		19,935		97,878			(48,413)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	01/22/2021	01/21/2022	146	4,511,825	30996.98		84,180		24,553		116,785			(59,628)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	01/21/2021	01/21/2022	102	3,166,069	31176.01		50,893		14,844		78,250			(36,049)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	01/22/2021	01/22/2022	65	2,003,395	30996.98		33,973		9,909		62,629			(24,064)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	01/22/2021	01/23/2022	57	1,764,873	30996.98		27,226		7,941		48,976			(19,285)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	01/22/2021	01/24/2022	98	3,039,872	30996.98		49,340		14,391		74,583			(34,949)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	01/25/2021	01/25/2022	71	2,192,091	30960		43,285		12,625		64,013			(30,660)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	01/29/2021	01/28/2022	179	5,372,718	29982.62		95,535		27,864		143,426			(67,671)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	01/29/2021	01/29/2022	63	1,899,632	29982.62		31,096		9,070		56,352			(22,026)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	01/29/2021	01/30/2022	23	696,135	29982.62		9,119		2,660		15,549			(6,460)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	01/29/2021	01/31/2022	150	4,498,707	29982.62		78,100		22,779		125,652			(55,321)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	02/05/2021	02/04/2022	138	4,312,272	31148.24		76,599		28,725		103,277			(47,874)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	02/05/2021	02/05/2022	42	1,308,789	31148.24		25,453		9,545		48,661			(15,908)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	02/05/2021	02/06/2022	49	1,539,857	31148.24		26,329		9,874		49,102			(16,456)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	02/05/2021	02/07/2022	115	3,586,141	31148.24		61,027		22,885		89,240			(38,142)				
S&P Digital		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	02/08/2021	02/08/2022	329	1,286,803	3915.59		18,401		6,900		23,496			(11,501)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	02/08/2021	02/08/2022	113	3,540,659	31385.76		60,867		22,825		90,443			(38,042)				
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		356,608		1,320,385			(594,347)				
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		1,040,635		4,008,943			(1,734,391)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	02/24/2021	02/24/2022	185	5,917,017	31961.86		95,667		35,875		134,588			(59,792)				
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		376,682		1,537,234			(627,804)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	02/25/2021	02/25/2022	117	3,680,272	31402.01		64,168		24,063		91,691			(40,105)				
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		70,565		365,757			(117,608)				
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		54,633		283,793			(91,055)				
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		60,997		319,896			(101,661)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	03/08/2021	03/08/2022	97	3,079,024	31802.44		50,447		23,122		70,523			(27,326)				
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		460,957		1,478,544			(544,767)				

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)
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	03/10/2021	03/10/2022	214	6,923,732	32297.02		132,118		60,554		171,616			(71,564)				
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		985,657		3,103,690			(1,164,868)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	03/12/2021	03/11/2022	200	6,556,285	32778.64		106,905		48,998		113,273			(57,907)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	03/12/2021	03/12/2022	91	2,995,718	32778.64		48,048		22,022		68,692			(26,026)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	03/12/2021	03/13/2022	42	1,386,519	32778.64		21,514		9,861		30,861			(11,653)				
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		457,828		1,431,687			(541,070)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	03/12/2021	03/14/2022	109	3,571,600	32778.64		67,226		30,812		81,741			(36,414)				
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		577,225		1,758,488			(682,175)				
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		493,227		1,615,996			(582,904)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	03/19/2021	03/18/2022	191	6,238,129	32627.97		103,264		47,329		114,797			(55,935)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	03/18/2021	03/18/2022	106	3,488,764	32862.3		65,418		29,983		75,756			(35,435)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	03/19/2021	03/19/2022	88	2,869,423	32627.97		45,503		20,856		64,590			(24,648)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	03/19/2021	03/20/2022	86	2,794,180	32627.97		49,400		22,642		70,355			(26,758)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	03/19/2021	03/21/2022	134	4,370,044	32627.97		75,287		34,506		88,504			(40,780)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	03/29/2021	03/29/2022	117	3,885,046	33171.37		70,243		32,195		76,438			(38,048)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	03/30/2021	03/30/2022	120	3,984,325	33066.96		68,425		31,362		79,091			(37,064)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	03/31/2021	03/31/2022	211	6,970,105	32981.55		132,902		60,913		157,125			(71,989)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	04/01/2021	04/01/2022	303	10,045,711	33153.21		170,808		92,521		180,071			(78,287)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	04/01/2021	04/02/2022	48	1,579,152	33153.21		22,829		12,366		29,488			(10,463)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	04/01/2021	04/03/2022	63	2,073,484	33153.21		33,894		18,360		44,680			(15,535)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	04/01/2021	04/04/2022	136	4,508,860	33153.21		80,566		43,640		90,763			(36,926)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	04/06/2021	04/06/2022	97	3,228,357	33430.24		60,825		32,947		63,921			(27,878)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	04/09/2021	04/08/2022	195	6,575,792	33800.6		104,138		56,408		93,605			(47,730)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	04/09/2021	04/09/2022	64	2,163,631	33800.6		31,243		16,923		31,733			(14,320)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	04/09/2021	04/10/2022	55	1,874,048	33800.6		33,792		18,304		33,465			(15,488)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	04/09/2021	04/11/2022	116	3,925,437	33800.6		69,592		37,696		62,557			(31,896)				
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		671,538		1,532,016			(568,225)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	04/13/2021	04/13/2022	186	6,278,950	33677.27		108,600		58,825		105,663			(49,775)				
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		395,088		901,093			(334,305)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	04/16/2021	04/14/2022	189	6,452,060	34200.67		110,892		60,066		90,598			(50,825)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	04/16/2021	04/16/2022	27	910,749	34200.67		13,970		7,567		11,025			(6,403)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	04/16/2021	04/17/2022	73	2,512,959	34200.67		32,701		17,713		25,734			(14,988)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	04/16/2021	04/18/2022	130	4,448,416	34200.67		81,215		43,992		63,131			(37,224)				
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		522,478		1,112,476			(442,097)				

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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.	SUN 549300V8M85QISCSJ683	04/23/2021	04/22/2022	18,625	77,855,896	4180.17		2,263,420		1,226,019		2,569,884			(1,037,401)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	04/22/2021	04/22/2022	68	2,304,994	33815.9		37,169		20,133		33,822			(17,036)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	04/23/2021	04/22/2022	175	5,947,120	34043.49		103,745		56,195		89,475			(47,550)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	04/23/2021	04/23/2022	84	2,843,889	34043.49		45,002		24,376		38,474			(20,626)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	04/23/2021	04/24/2022	61	2,075,839	34043.49		31,092		16,842		27,511			(14,251)				
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		577,519		1,213,942			(488,670)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	04/23/2021	04/25/2022	140	4,753,654	34043.49		81,637		44,220		70,564			(37,417)				
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		631,391		1,314,755			(534,254)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	04/27/2021	04/27/2022	212	7,207,209	33984.93		135,060		73,158		117,330			(61,903)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	04/29/2021	04/29/2022	132	4,483,118	34060.36		81,238		44,004		69,510			(37,234)				
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		559,029		1,038,701			(335,417)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	05/05/2021	05/05/2022	275	9,405,128	34230.34		173,476		108,422		140,294			(65,053)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	05/13/2021	05/13/2022	162	5,518,888	34021.45		93,932		58,707		80,340			(35,224)				
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		718,903		1,332,971			(431,342)				
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		597,843		1,154,217			(358,706)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	05/18/2021	05/18/2022	118	4,003,845	34060.66		67,855		42,409		55,754			(25,445)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	05/19/2021	05/19/2022	187	6,348,335	33896.04		120,667		75,417		100,712			(45,250)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	05/21/2021	05/20/2022	148	5,070,490	34207.84		82,781		51,738		68,827			(31,043)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	05/21/2021	05/21/2022	94	3,206,436	34207.84		54,904		34,315		39,345			(20,589)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	05/21/2021	05/22/2022	60	2,044,946	34207.84		35,313		22,071		27,265			(13,242)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	05/21/2021	05/23/2022	172	5,892,247	34207.84		92,043		57,527		75,592			(34,516)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	05/24/2021	05/24/2022	90	3,112,256	34393.98		51,158		31,974		39,328			(19,184)				
S&P Digital		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	05/28/2021	05/27/2022	883	3,714,037	4204.11		53,854		33,658		55,391			(20,195)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	05/28/2021	05/27/2022	229	7,894,417	34529.45		139,156		86,973		107,090			(52,184)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	05/28/2021	05/28/2022	54	1,871,385	34529.45		31,907		19,942		22,137			(11,965)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	05/28/2021	05/29/2022	54	1,871,209	34529.45		27,981		17,488		19,574			(10,493)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	05/28/2021	05/30/2022	86	2,960,167	34529.45		43,434		27,146		29,644			(16,288)				
S&P Digital		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	05/28/2021	05/31/2022	379	1,593,593	4204.11		23,107		14,442		23,731			(8,665)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	05/28/2021	05/31/2022	86	2,953,055	34529.45		47,751		29,844		36,458			(17,907)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	06/14/2021	06/14/2022	79	2,714,890	34393.75		49,181		34,837		38,473			(14,345)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	06/18/2021	06/17/2022	186	6,200,995	33290.08		103,571		73,363		101,889			(30,208)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	06/17/2021	06/17/2022	145	4,897,536	33823.45		81,983		58,071		75,280			(23,912)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	06/18/2021	06/18/2022	53	1,773,652	33290.08		26,406		18,704		28,926			(7,702)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	06/18/2021	06/19/2022	85	2,817,446	33290.08		45,042		31,905		49,671			(13,137)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	06/18/2021	06/20/2022	133	4,434,175	33290.08		73,018		51,721		74,339			(21,297)				

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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.	SUN 549300V8M85QISCSJ683	06/24/2021	06/24/2022	514	2,191,460	4266.49		31,995		22,663		30,948			(9,332)				
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		762,936		1,093,814			(314,150)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	07/01/2021	07/01/2022	133	4,615,363	34633.53		78,187		61,898		55,834			(16,289)				
S&P Digital		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	07/07/2021	07/07/2022	399	1,740,321	4358.13		25,583		20,253		22,586			(5,330)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	07/12/2021	07/12/2022	72	2,531,432	34996.18		45,082		35,690		29,040			(9,392)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	07/13/2021	07/13/2022	9,167	40,052,713	4369.21		992,770		785,943		906,180			(206,827)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	07/16/2021	07/15/2022	17,218	74,504,933	4327.16		1,822,623		1,442,910		1,742,562			(379,713)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	07/16/2021	07/15/2022	164	5,694,499	34687.85		92,756		73,431		71,210			(19,324)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	07/16/2021	07/16/2022	36	1,242,267	34687.85		17,829		14,115		12,468			(3,714)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	07/16/2021	07/17/2022	59	2,036,137	34687.85		33,018		26,139		21,967			(6,879)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	07/16/2021	07/18/2022	8,343	36,103,386	4327.16		896,248		709,529		857,840			(186,718)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	07/16/2021	07/18/2022	76	2,635,609	34687.85		40,865		32,351		30,318			(8,513)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	07/19/2021	07/19/2022	62	2,115,107	33962.04		44,428		35,172		39,273			(9,256)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	07/20/2021	07/20/2022	125	4,312,517	34511.99		76,620		60,658		57,286			(15,963)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	07/22/2021	07/22/2022	118	4,098,210	34823.35		72,765		57,606		50,986			(15,159)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	07/23/2021	07/22/2022	150	5,260,561	35061.55		85,989		68,075		58,729			(17,914)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	07/23/2021	07/23/2022	57	1,992,251	35061.55		25,755		20,389		15,306			(5,366)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	07/23/2021	07/24/2022	11	372,943	35061.55		4,214		3,336		2,421			(878)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	07/23/2021	07/25/2022	96	3,359,589	35061.55		59,642		47,216		37,055			(12,425)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	07/30/2021	07/29/2022	150	5,252,516	34935.47		87,626		69,371		60,714			(18,255)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	07/30/2021	07/30/2022	35	1,226,726	34935.47		18,661		14,773		11,876			(3,888)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	07/30/2021	07/31/2022	55	1,938,344	34935.47		30,785		24,372		17,677			(6,414)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	07/30/2021	08/01/2022	84	2,951,093	34935.47		54,142		42,862		36,932			(11,280)				
S&P Digital		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	08/02/2021	08/02/2022	10,671	46,817,339	4387.16		1,173,459		1,026,777		1,036,184			(146,682)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	08/02/2021	08/02/2022	78	2,720,983	34838.16		50,157		43,887		35,621			(6,270)				
S&P Digital		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	08/04/2021	08/04/2022	472	2,076,241	4402.66		30,521		26,706		26,042			(3,815)				
S&P Digital		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	08/06/2021	08/05/2022	591	2,620,193	4436.52		38,517		33,702		32,079			(4,815)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	08/05/2021	08/05/2022	147	5,155,944	35064.25		89,854		78,623		57,949			(11,232)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	08/06/2021	08/05/2022	159	5,582,458	35208.51		86,439		75,634		56,759			(10,805)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	08/06/2021	08/06/2022	35	1,245,034	35208.51		18,827		16,473		10,135			(2,353)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	08/06/2021	08/07/2022	28	970,350	35208.51		17,052		14,921		9,315			(2,132)				
S&P Digital		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	08/06/2021	08/08/2022	335	1,485,633	4436.52		21,839		19,109		18,197			(2,730)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	08/06/2021	08/08/2022	88	3,092,844	35208.51		49,000		42,875		30,773			(6,125)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	08/11/2021	08/11/2022	162	5,757,565	35484.97		103,579		90,631		58,149			(12,947)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	08/13/2021	08/12/2022	163	5,790,367	35515.38		95,497		83,560		57,553			(11,937)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	08/13/2021	08/13/2022	56	1,977,495	35515.38		30,441		26,636		15,091			(3,805)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	08/13/2021	08/14/2022	86	3,060,698	35515.38		49,685		43,474		23,088			(6,211)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	08/13/2021	08/15/2022	110	3,916,719	35515.38		59,971		52,475		33,255			(7,496)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	08/16/2021	08/16/2022	96	3,430,627	35625.4		66,509		58,196		37,650			(8,314)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	08/18/2021	08/18/2022	174	6,082,521	34960.69		108,883		95,272		72,559			(13,610)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	08/19/2021	08/19/2022	128	4,459,915	34894.12		81,088		70,952		56,551			(10,136)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	08/24/2021	08/24/2022	7,966	35,736,898	4486.23		949,662		830,954		723,952			(118,708)				
S&P Digital		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	08/27/2021	08/26/2022	727	3,277,579	4509.37		48,508		42,445		37,553			(6,064)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	08/26/2021	08/26/2022	163	5,754,129	35213.12		95,362		83,442		59,678			(11,920)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	08/27/2021	08/26/2022	164	5,809,657	35455.8		97,235		85,080		59,764			(12,154)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	08/27/2021	08/27/2022	68	2,426,545	35455.8		40,428		35,375		21,174			(5,054)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	08/27/2021	08/28/2022	63	2,241,302	35455.8		37,294		32,632		19,506			(4,662)				
S&P Digital		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	08/27/2021	08/29/2022	293	1,321,618	4509.37		19,560		17,115		15,160			(2,445)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	08/27/2021	08/29/2022	107	3,782,520	35455.8		67,363		58,943		39,253			(8,420)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	09/01/2021	09/01/2022	8,070	36,511,360	4524.09		863,416		827,440		634,745			(35,976)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	09/01/2021	09/01/2022	111	3,920,116	35312.53		66,240		63,480		38,790			(2,760)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	09/03/2021	09/02/2022	184	6,506,586	35369.09		107,780		103,289		67,822			(4,491)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	09/02/2021	09/02/2022	124	4,378,025	35443.82		73,168		70,119		42,553			(3,049)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	09/03/2021	09/03/2022	52	1,840,913	35369.09		31,040		29,747		16,068			(1,293)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	09/03/2021	09/04/2022	35	1,246,338	35369.09		14,969		14,345		7,882			(624)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	09/03/2021	09/05/2022	41	1,463,634	35369.09		30,721		29,441		16,932			(1,280)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	09/03/2021	09/06/2022	98	3,452,202	35369.09		53,706		51,469		32,426			(2,238)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	09/10/2021	09/09/2022	175	6,054,580	34607.72		103,085		98,790		78,852			(4,295)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	09/10/2021	09/10/2022	40	1,373,833	34607.72		20,942		20,069		14,989			(873)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	09/10/2021	09/11/2022	99	3,423,623	34607.72		56,147		53,808		39,306			(2,339)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	09/10/2021	09/12/2022	83	2,880,119	34607.72		42,080		40,326		32,287			(1,753)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	09/13/2021	09/13/2022	74	2,585,395	34869.63		49,936		47,856		35,437			(2,081)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	09/15/2021	09/15/2022	145	5,063,212	34814.39		85,404		81,845		60,607			(3,558)				
S&P 500 Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	09/16/2021	09/16/2022	2,268	10,147,441	4473.75		195,825		187,666		124,661			(8,159)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	09/17/2021	09/16/2022	165	5,713,454	34584.88		91,954		88,123		71,304			(3,831)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	09/17/2021	09/17/2022	56	1,952,920	34584.88		29,883		28,638		22,374			(1,245)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	09/17/2021	09/18/2022	43	1,490,789	34584.88		28,633		27,440		21,780			(1,193)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	09/17/2021	09/19/2022	110	3,818,111	34584.88		63,742		61,086		48,587			(2,656)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	09/24/2021	09/23/2022	140	4,855,534	34798		76,003		72,836		55,772			(3,167)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	09/24/2021	09/24/2022	51	1,780,995	34798		28,339		27,158		19,792			(1,181)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	09/24/2021	09/25/2022	53	1,850,672	34798		30,240		28,980		21,445			(1,260)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	09/24/2021	09/26/2022	111	3,850,936	34798		72,026		69,025		51,842			(3,001)				
S&P Digital		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	09/30/2021	09/30/2022	12,524	53,946,551	4307.54		1,215,722		1,165,067		1,176,400			(50,655)				

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	10/02/2020	10/01/2021	5,065	8,556,865	1689.525	181,209			7,550		436,443			(135,907)				
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			573		44,550			(10,311)				
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			14,844		822,924			(267,200)				
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			35,646		1,884,940			(641,622)				
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			1,856		107,681			(33,414)				
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			5,945		345,051			(107,017)				
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			6,677		272,548			(120,190)				
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			1,119		87,264			(20,148)				
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			86,413		4,619,274			(1,555,431)				
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			42,075		2,148,054			(757,343)				
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			10,923		533,354			(196,607)				
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			444		29,508			(7,988)				
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			13,381		470,670			(240,861)				
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			35,760		1,842,918			(643,686)				
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			1,961		102,901			(35,301)				
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			8,003		301,208			(144,047)				
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			596		35,732			(10,730)				
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			13,985		514,806			(251,739)				
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			6,506		250,899			(117,108)				
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			6,838		432,695			(123,088)				

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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			132,215		2,439,028			(793,287)				
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			7,662		131,867			(45,973)				
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			18,227		302,540			(109,361)				
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			12,936		159,344			(77,618)				
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			42,424		600,417			(254,544)				
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			258,389		4,494,754			(1,550,331)				
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			16,842		241,349			(101,050)				
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			100,771		1,690,148			(604,624)				
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			6,992		100,165			(41,953)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	11/10/2020	11/10/2021	175	5,159,727	29420.92	89,533			11,192		154,315			(67,150)				
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			10,892		146,157			(65,353)				
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			26,279		202,493			(157,672)				
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			6,548		79,431			(39,289)				
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			2,098		30,282			(12,588)				
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			11,037		132,785			(66,223)				
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			59,973		1,131,540			(215,904)				
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			66,240		290,750			(238,462)				
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			196,301		1,740,505			(706,684)				
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			1,694		13,516			(6,099)				
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			35,343		159,060			(127,234)				
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			32,724		171,096			(117,805)				

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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			231,600		1,997,276			(833,759)				
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			2,756		19,945			(9,921)				
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			196,184		1,594,867			(706,263)				
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			5,499		40,139			(19,798)				
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			259,863		2,238,911			(935,506)				
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			26,932		134,951			(96,956)				
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			211,517		1,740,575			(761,463)				
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			224,062		2,004,058			(806,622)				
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			29,501		169,992			(106,204)				
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			232,857		2,073,428			(838,286)				
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			268,659		2,123,071			(967,174)				
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		351,654		2,074,414			(854,017)				
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		33,865		92,934			(82,243)				
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		266,908		1,470,110			(648,206)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/08/2021	01/07/2022	152	4,742,096	31097.97		77,115		22,492		101,042			(54,623)				
Dow Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/08/2021	01/08/2022	81	2,521,905	31097.97		40,684		11,866		75,068			(28,818)				
Dow Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/08/2021	01/09/2022	28	857,313	31097.97		11,145		3,251		19,165			(7,894)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/08/2021	01/10/2022	127	3,939,923	31097.97		82,573		24,084		121,996			(58,489)				
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		44,645		143,263			(108,423)				
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		332,857		1,895,038			(808,366)				
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		27,839		120,738			(67,608)				
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		48,370		130,034			(117,470)				
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		41,984		289,392			(101,962)				
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		107,757		359,981			(261,695)				
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		53,821		365,819			(130,709)				
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		20,200		142,953			(49,058)				
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		33,785		229,401			(82,050)				

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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		24,864		83,839			(60,383)				
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		61,870		408,822			(150,256)				
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		306,040		1,633,715			(743,240)				
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			4,950		20,867			(12,728)				
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		558,016		3,051,043			(1,355,183)				
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		185,993		960,834			(451,697)				
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		35,159		226,429			(85,386)				
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		25,901		174,677			(62,902)				
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		300,059		1,656,021			(728,715)				
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		39,113		135,995			(94,989)				
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		53,150		337,724			(129,077)				
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		42,567		200,117			(103,376)				
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		55,494		355,585			(134,770)				
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		29,236		154,732			(71,001)				
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		360,141		1,446,316			(600,235)				
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		51,691		161,825			(86,152)				
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			4,145		16,713			(8,291)				
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		376,683		1,492,489			(627,806)				
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		91,219		425,858			(152,032)				
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		86,687		369,729			(144,479)				
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		98,564		382,289			(164,274)				
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		522,066		1,889,370			(870,109)				
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		77,845		197,434			(129,742)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	02/10/2021	02/10/2022	195	6,135,055	31437.8		109,492		41,060		171,646			(68,433)				
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		281,368		1,041,327			(468,946)				

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)
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	02/17/2021	02/17/2022	126	3,989,713	31613.02		72,634		27,238		117,266			(45,396)				
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			6,192		24,928			(12,384)				
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		27,938		68,391			(46,563)				
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		238,142		894,218			(396,904)				
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		360,250		1,394,682			(600,416)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	02/26/2021	02/25/2022	187	5,791,755	30932.37		102,731		38,524		136,559			(64,207)				
Dow Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	02/26/2021	02/26/2022	73	2,268,266	30932.37		34,874		13,078		64,979			(21,796)				
Dow Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	02/26/2021	02/27/2022	34	1,050,490	30932.37		22,156		8,308		44,169			(13,847)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	02/26/2021	02/28/2022	183	5,655,025	30932.37		111,905		41,964		171,119			(69,941)				
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		79,410		167,038			(93,849)				
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		63,232		173,211			(74,728)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/02/2021	03/02/2022	136	4,257,915	31391.52		75,156		34,446		110,980			(40,709)				
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		52,694		130,957			(62,275)				
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		118,966		223,374			(140,596)				
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		85,298		356,271			(100,806)				
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		58,997		245,453			(69,724)				
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		78,996		149,122			(93,358)				
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		62,350		263,852			(73,686)				
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		124,645		529,917			(147,308)				
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		62,609		148,427			(73,992)				
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		67,745		115,203			(80,063)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/09/2021	03/09/2022	131	4,157,319	31832.74		82,439		37,785		121,389			(44,655)				
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		50,541		110,016			(59,730)				
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		90,382		125,608			(106,815)				
S&P Digital		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/10/2021	03/10/2022	611	2,383,559	3898.81		33,608		15,404		43,009			(18,204)				
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		148,854		820,621			(175,919)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/11/2021	03/11/2022	133	4,323,566	32485.59		84,639		38,793		111,458			(45,846)				

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.	WAC KB1H1DSPRFMYMCUFXT09	03/12/2021	03/12/2022	7,694	30,340,290	3943.34		269,936		123,721		391,928			(146,215)				
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		149,728		588,632			(176,951)				
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		140,266		791,738			(165,769)				
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		35,406		66,735			(41,844)				
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		51,895		61,310			(61,331)				
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		520,709		1,656,647			(615,383)				
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			12,275		145,534			(20,086)				
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		69,899		143,186			(82,608)				
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		68,888		92,229			(81,413)				
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			8,427		96,283			(13,789)				
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		53,740		64,728			(63,511)				
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		70,925		301,784			(83,820)				
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		64,190		66,098			(75,861)				
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		589,354		1,899,619			(696,509)				
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		154,860		415,865			(131,036)				
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		455,356		1,092,764			(385,301)				
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			8,998		82,341			(12,458)				
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		170,928		439,995			(144,632)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	04/08/2021	04/08/2022	138	4,638,820	33503.57		81,718		44,264		82,482			(37,454)				
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		208,906		398,537			(176,766)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	04/12/2021	04/12/2022	111	3,730,130	33745.4		68,895		37,318		64,379			(31,577)				
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			4,848		45,304			(6,712)				
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		204,840		135,376			(173,326)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	04/16/2021	04/14/2022	19,617	82,107,221	4185.47		2,348,247		1,271,967		2,674,905			(1,076,280)				
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		88,891		60,934			(75,215)				
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		511,415		1,079,274			(432,736)				
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		562,362		1,241,563			(475,845)				
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		59,315		35,378			(50,189)				
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		631,233		1,438,530			(534,120)				
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		105,674		65,160			(89,416)				
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		531,427		1,125,247			(449,669)				
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			11,756		106,985			(16,278)				
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		181,463		188,243			(153,546)				
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		555,337		1,123,430			(469,900)				
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		42,486		43,782			(35,949)				
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		749,174		1,347,144			(449,505)				
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		126,816		50,116			(76,090)				
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		669,143		1,180,536			(401,486)				
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		598,276		1,126,225			(358,966)				
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		85,977		75,427			(51,586)				
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		604,470		1,214,541			(362,682)				
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		66,874		48,297			(40,124)				
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		105,177		37,980			(63,106)				
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		114,615		49,120			(68,769)				
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			1,445		15,723			(1,734)				
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		84,535		31,669			(50,721)				
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		1,429,838		2,683,829			(857,903)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	05/20/2021	05/20/2022	8,703	36,196,544	4159.12		896,840		560,525		1,041,645			(336,315)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	05/20/2021	05/20/2022	130	4,438,816	34084.15		81,540		50,963		67,948			(30,578)				
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		617,692		1,153,374			(370,615)				
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		744,453		1,340,305			(446,672)				
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			7,760		62,365			(9,311)				
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		511,697		918,036			(307,018)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	05/26/2021	05/26/2022	106	3,654,895	34323.05		74,203		46,377		57,527			(27,826)				
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		809,917		1,289,488			(333,495)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/02/2021	06/02/2022	200	6,935,288	34600.38		130,213		92,234		89,876			(37,979)				
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		662,378		1,058,151			(272,744)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/03/2021	06/03/2022	130	4,500,926	34577.04		82,457		58,407		60,561			(24,050)				
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		56,905		34,189			(23,431)				
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		108,454		37,288			(44,658)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/07/2021	06/07/2022	79	2,752,227	34630.24		50,498		35,770		36,301			(14,729)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/08/2021	06/08/2022	98	3,398,960	34599.82		59,595		42,213		43,305			(17,382)				
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		65,725		42,859			(27,063)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/09/2021	06/09/2022	175	6,021,588	34447.14		109,007		77,214		82,485			(31,794)				
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		94,239		59,278			(38,804)				
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		258,847		86,149			(106,584)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/11/2021	06/10/2022	181	6,239,282	34479.6		110,277		78,113		84,174			(32,164)				
Dow Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/11/2021	06/11/2022	40	1,390,364	34479.6		20,703		14,665		15,257			(6,038)				
Dow Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/11/2021	06/12/2022	91	3,153,227	34479.6		55,363		39,215		40,273			(16,147)				
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		134,414		49,436			(55,347)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/11/2021	06/13/2022	90	3,115,778	34479.6		51,486		36,470		39,230			(15,017)				
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		687,581		1,027,942			(283,122)				
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		689,501		1,032,581			(283,912)				

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)
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/15/2021	06/15/2022	159	5,469,385	34299.33		100,647		71,291		82,121			(29,355)				
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		1,506,740		2,458,045			(620,422)				
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		724,005		1,118,225			(298,120)				
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		704,003		1,155,758			(289,884)				
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		112,104		65,490			(46,160)				
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		672,978		1,002,594			(277,109)				
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		588,558		881,552			(242,348)				
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		621,710		918,519			(255,998)				
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		1,476,755		2,164,499			(608,076)				
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		641,794		938,808			(264,268)				
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		99,748		54,897			(41,073)				
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		685,583		971,317			(282,299)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/02/2021	07/01/2022	8,166	25,315,234	3100.25		332,202		262,993		107,240			(69,209)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/02/2021	07/01/2022	15,108	65,753,869	4352.34		1,725,630		1,366,124		1,612,100			(359,506)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/02/2021	07/05/2022	2,673	8,287,520	3100.25		126,674		100,283		45,624			(26,390)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/02/2021	07/05/2022	6,087	26,490,814	4352.34		773,637		612,462		724,489			(161,174)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/06/2021	07/06/2022	11,561	50,214,062	4343.54		1,217,640		963,965		1,155,201			(253,675)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/06/2021	07/06/2022	144	4,969,629	34577.37		92,590		73,300		69,062			(19,290)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/08/2021	07/08/2022	2,413	4,360,167	1807.01		101,318		80,210		60,696			(21,108)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/09/2021	07/08/2022	6,983	12,688,243	1816.894		295,266		233,752		150,246			(61,514)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/08/2021	07/08/2022	3,288	10,157,152	3089.25		126,716		100,317		46,282			(26,399)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/09/2021	07/08/2022	8,526	26,484,373	3106.19		334,506		264,818		104,681			(69,689)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/09/2021	07/11/2022	1,802	3,273,360	1816.894		79,462		62,907		40,434			(16,554)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/09/2021	07/11/2022	3,832	11,904,004	3106.19		169,478		134,170		57,354			(35,308)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/12/2021	07/12/2022	8,556	37,513,034	4384.63		987,432		781,717		884,387			(205,715)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/13/2021	07/13/2022	142	4,938,157	34888.79		91,269		72,255		62,623			(19,014)				
Dow Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/14/2021	07/14/2022	159	5,571,384	34933.23		102,288		80,978		67,545			(21,310)				

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 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/15/2021	07/15/2022	9,584	41,787,121	4360.03		1,024,774		811,279		940,829			(213,495)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/15/2021	07/15/2022	116	4,065,801	34987.02		76,740		60,752		50,317			(15,987)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/21/2021	07/21/2022	6,716	20,847,111	3104.12		263,349		208,485		90,031			(54,864)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/23/2021	07/22/2022	6,444	20,040,289	3109.73		251,370		199,001		78,765			(52,369)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/23/2021	07/22/2022	16,945	74,756,664	4411.79		1,860,357		1,472,783		1,583,551			(387,574)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/23/2021	07/25/2022	4,416	13,733,659	3109.73		191,625		151,703		64,450			(39,922)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/23/2021	07/25/2022	8,074	35,620,645	4411.79		844,147		668,283		725,014			(175,864)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/27/2021	07/27/2022	1,726	7,598,625	4401.46		154,962		122,678		118,843			(32,284)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/28/2021	07/28/2022	200	6,990,373	34930.93		132,412		104,826		86,613			(27,586)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/30/2021	07/29/2022	18,907	83,100,768	4395.26		2,108,159		1,668,959		1,845,467			(439,200)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/30/2021	08/01/2022	8,955	39,360,248	4395.26		1,128,881		893,697		981,151			(235,184)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/03/2021	08/03/2022	127	4,462,720	35116.4		83,358		72,938		54,440			(10,420)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/04/2021	08/04/2022	9,676	42,599,807	4402.66		988,735		865,143		873,659			(123,592)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/04/2021	08/04/2022	178	6,203,966	34792.67		107,696		94,234		74,082			(13,462)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/05/2021	08/05/2022	9,435	41,789,570	4429.1		985,296		862,134		830,980			(123,162)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/06/2021	08/05/2022	17,548	77,853,325	4436.52		2,001,680		1,751,470		1,653,303			(250,210)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/06/2021	08/08/2022	7,558	33,529,988	4436.52		801,517		701,327		668,670			(100,190)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/09/2021	08/09/2022	2,093	3,820,953	1825.656		102,396		89,596		47,609			(12,799)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/09/2021	08/09/2022	3,835	11,972,581	3121.58		171,397		149,972		53,112			(21,425)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/11/2021	08/11/2022	2,191	4,029,071	1838.51		94,877		83,017		36,144			(11,860)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/12/2021	08/12/2022	8,732	38,952,867	4460.83		906,348		793,055		728,962			(113,294)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/17/2021	08/17/2022	9,044	40,227,685	4448.08		966,317		845,527		799,388			(120,790)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/18/2021	08/18/2022	5,357	16,752,989	3127.14		210,448		184,142		59,109			(26,306)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/19/2021	08/19/2022	8,183	36,053,060	4405.8		837,885		733,150		723,378			(104,736)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/25/2021	08/25/2022	8,743	39,310,821	4496.19		930,385		814,087		715,512			(116,298)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/25/2021	08/25/2022	129	4,570,819	35405.5		79,954		69,960		46,006			(9,994)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/31/2021	08/31/2022	124	4,388,400	35360.73		83,297		72,885		49,915			(10,412)				

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	09/01/2021	09/01/2022	2,350	4,319,769	1837.961		89,514		85,785		37,900			(3,730)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/01/2021	09/01/2022	5,286	16,613,723	3143.07		217,745		208,672		55,730			(9,073)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/03/2021	09/02/2022	7,859	14,452,579	1839.04		332,624		318,764		133,650			(13,859)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/03/2021	09/02/2022	8,917	28,043,016	3144.97		340,993		326,785		81,488			(14,208)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/03/2021	09/02/2022	19,467	88,291,836	4535.43		2,243,988		2,150,488		1,551,121			(93,499)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/03/2021	09/06/2022	1,584	2,913,234	1839.04		73,323		70,268		29,465			(3,055)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/03/2021	09/06/2022	3,117	9,803,050	3144.97		141,853		135,943		38,742			(5,911)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/03/2021	09/06/2022	6,001	27,216,773	4535.43		707,771		678,281		498,243			(29,490)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/08/2021	09/08/2022	7,434	33,557,634	4514.07		805,643		772,074		598,938			(33,568)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/08/2021	09/08/2022	169	5,937,392	35031.07		110,317		105,721		72,471			(4,597)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/09/2021	09/09/2022	6,760	21,128,202	3125.33		265,429		254,369		85,898			(11,060)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/10/2021	09/09/2022	15,159	67,586,859	4458.58		1,692,667		1,622,139		1,352,240			(70,528)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/10/2021	09/12/2022	5,621	25,062,494	4458.58		673,983		645,900		534,512			(28,083)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/14/2021	09/14/2022	2,350	4,269,998	1817.09		96,245		92,235		54,990			(4,010)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/14/2021	09/14/2022	5,060	15,723,691	3107.6		219,176		210,044		88,028			(9,132)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/16/2021	09/16/2022	2,329	4,240,920	1820.812		100,869		96,666		55,270			(4,203)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/16/2021	09/16/2022	135	4,687,857	34751.32		81,757		78,350		59,557			(3,407)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/21/2021	09/21/2022	9,430	41,060,370	4354.19		1,048,500		1,004,812		960,042			(43,687)				
S&P Digital		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/22/2021	09/22/2022	359	1,578,209	4395.64		23,357		22,384		19,956			(973)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/22/2021	09/22/2022	148	5,085,972	34258.32		97,348		93,292		79,236			(4,056)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/27/2021	09/27/2022	8,252	36,662,621	4443.11		1,009,478		967,417		830,335			(42,062)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/28/2021	09/28/2022	6,100	18,774,013	3077.56		272,012		260,678		155,574			(11,334)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/28/2021	09/28/2022	8,568	37,293,430	4352.63		996,875		955,338		914,313			(41,536)				
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			25,166		89,356			(18,119)				

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	10/02/2020	10/04/2022	439	741,647	1689.525	25,661			13,365		47,514			(9,623)				
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			21,035		65,769			(15,145)				
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			26,969		103,252			(19,418)				
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			14,784		45,139			(9,856)				
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			31,958		95,635			(21,306)				
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			10,737		28,265			(7,158)				
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			10,218		25,384			(6,812)				
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			9,574		22,524			(6,383)				
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		17,717		32,925			(9,716)				
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		15,698		32,547			(8,609)				
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		22,334		36,027			(8,296)				
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		24,228		35,710			(8,999)				
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		8,944		12,263			(3,322)				
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		38,923		49,431			(14,457)				

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/18/2021	03/17/2023	1,468	2,589,196	1763.666		95,282		69,477		92,618			(25,806)				
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		3,337		8,757			(1,239)				
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		116,920		103,632			(34,760)				
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		22,205		19,791			(6,601)				
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		21,404		19,045			(6,363)				
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		12,778		10,601			(2,949)				
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		26,702		19,153			(6,162)				
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		74,617		63,736		41,532			(10,882)				
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		77,100		51,490			(13,163)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/08/2021	07/07/2023	668	1,207,756	1807.01		46,136		41,330		31,014			(4,806)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/09/2021	07/07/2023	1,425	2,588,526	1816.894		99,917		89,509		60,201			(10,408)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/09/2021	07/10/2023	1,260	2,288,608	1816.894		88,569		79,343		53,383			(9,226)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/09/2021	07/11/2023	792	1,439,651	1816.894		55,858		50,040		33,614			(5,819)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/09/2021	08/09/2023	1,369	2,499,769	1825.656		97,241		91,163		54,978			(6,078)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/11/2021	08/11/2023	155	284,769	1838.51		11,163		10,465		5,501			(698)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/03/2021	09/01/2023	3,007	5,529,237	1839.04		213,981		209,524		108,694			(4,458)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/03/2021	09/05/2023	772	1,419,969	1839.04		55,095		53,947		28,033			(1,148)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/03/2021	09/06/2023	311	571,573	1839.04		22,175		21,700		11,296			(462)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/14/2021	09/14/2023	211	383,882	1817.09		14,779		14,472		9,504			(308)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/16/2021	09/15/2023	770	1,402,632	1820.812		52,879		51,778		33,527			(1,115)				
0209999999. Subtotal - Purchased Options - Hedging Other - Other										185,916,555	552,008,423		382,184,416	XXX	993,334,275			(330,677,788)			XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										185,916,555	552,008,423		382,184,416	XXX	993,334,275			(330,677,788)			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		638,272		638,272	590,622						
NOBLE HOLDING INTERNATIONAL		N/A		NYSE	03/02/2021	02/05/2028	47,650	1,102,145	23.13		47,650		559,888		559,888	512,238						
0369999999. Subtotal - Purchased Options - Other - Call Options and Warrants											95,300		1,198,160	XXX	1,198,160	1,102,860					XXX	XXX
0429999999. Subtotal - Purchased Options - Other											95,300		1,198,160	XXX	1,198,160	1,102,860					XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants											95,300		1,198,160	XXX	1,198,160	1,102,860					XXX	XXX
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										185,916,555	552,008,423		382,184,416	XXX	993,334,275			(330,677,788)			XXX	XXX
0499999999. Total Purchased Options										185,916,555	552,103,723		383,382,576	XXX	994,532,435	1,102,860		(330,677,788)			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 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/09/2021	10/05/2021	127	432,000	3408.63		(41,645)		(10,411)		(30,986)			31,234				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/09/2021	10/15/2021	119	415,000	3483.34		(42,953)		(10,738)		(35,548)			32,214				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/09/2021	10/19/2021	350	1,200,000	3426.92		(85,320)		(21,330)		(77,165)			63,990				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/09/2021	10/20/2021	133	459,000	3443.12		(41,126)		(10,282)		(33,173)			30,845				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/09/2021	10/26/2021	434	1,475,000	3400.97		(98,363)		(49,181)		(84,077)			49,181				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/09/2021	11/17/2021	212	765,000	3609.53		(78,107)		(39,053)		(63,603)			39,053				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/09/2021	11/30/2021	276	1,000,000	3621.63		(63,900)		(39,938)		(34,950)			23,963				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/09/2021	12/11/2021	485	1,777,825	3663.46		(102,199)		(63,874)		(77,142)			38,325				

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/09/2021	12/18/2021	607	2,250,000	3709.41		(110,250)		(68,906)		(96,755)			41,344				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/09/2021	12/27/2021	324	1,200,000	3703.06		(75,000)		(52,500)		(55,863)			22,500				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/09/2021	07/21/2022	3,917	17,074,000	4358.69		(201,849)		(174,324)		(133,761)			27,525				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	09/09/2021	10/11/2021	125	435,000	3477.13		(129,771)		(64,886)		(103,681)			64,886				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	09/09/2021	10/14/2021	126	438,000	3488.67		(128,819)		(64,409)		(102,568)			64,409				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	09/09/2021	10/19/2021	101	345,000	3426.92		(109,532)		(54,766)		(88,428)			54,766				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	09/09/2021	10/27/2021	108	365,000	3390.68		(121,135)		(90,851)		(98,468)			30,284				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	09/09/2021	10/28/2021	116	380,000	3271.03		(144,515)		(108,386)		(120,010)			36,129				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	09/09/2021	10/29/2021	228	745,000	3269.96		(283,649)		(212,737)		(235,598)			70,912				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	09/09/2021	11/05/2021	217	760,000	3509.44		(218,552)		(163,914)		(173,154)			54,638				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	09/09/2021	11/19/2021	131	470,000	3581.87		(123,252)		(92,439)		(96,112)			30,813				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	09/09/2021	11/26/2021	135	490,000	3638.35		(119,382)		(99,485)		(91,717)			19,897				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	09/09/2021	12/01/2021	134	490,000	3662.45		(115,575)		(96,312)		(88,346)			19,262				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	09/09/2021	12/14/2021	147	538,000	3647.49		(130,065)		(108,387)		(100,257)			21,677				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	09/09/2021	12/17/2021	129	478,000	3709.41		(106,226)		(88,521)		(80,440)			17,704				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	09/09/2021	12/20/2021	109	406,000	3709.41		(90,303)		(75,252)		(68,483)			15,050				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/10/2021	01/07/2022	271	1,037,000	3824.68		(178,936)		(125,255)		(144,635)			53,681				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/10/2021	01/14/2022	326	1,228,000	3768.25		(232,468)		(162,727)		(191,082)			69,740				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/10/2021	01/21/2022	245	940,000	3841.47		(159,454)		(111,618)		(129,066)			47,836				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/10/2021	01/28/2022	228	845,000	3714.24		(174,700)		(131,025)		(145,784)			43,675				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/10/2021	02/11/2022	229	903,000	3934.83		(133,292)		(99,969)		(106,330)			33,323				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/10/2021	02/18/2022	206	803,000	3906.71		(124,719)		(93,539)		(100,780)			31,180				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/10/2021	02/25/2022	241	920,000	3811.15		(166,972)		(131,193)		(138,269)			35,780				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/10/2021	03/03/2022	132	504,000	3819.72		(90,563)		(71,156)		(75,069)			19,406				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/10/2021	03/14/2022	184	724,000	3943.34		(107,537)		(84,493)		(87,271)			23,044				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/10/2021	03/18/2022	331	1,295,000	3913.1		(203,133)		(159,605)		(165,983)			43,529				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/10/2021	03/23/2022	151	589,000	3910.52		(93,148)		(73,187)		(76,276)			19,960				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/10/2021	03/25/2022	193	753,000	3909.52		(119,588)		(93,962)		(97,907)			25,626				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/10/2021	03/28/2022	247	981,000	3974.54		(140,233)		(113,939)		(113,322)			26,294				

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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.	CIBC 2IGI19DL770X0HC3ZE78	08/10/2021	04/01/2022	243	978,000	4019.87		(129,941)		(105,577)		(103,832)			24,364				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/10/2021	04/05/2022	176	716,000	4077.91		(85,938)		(69,825)		(67,761)			16,113				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/10/2021	04/06/2022	114	463,000	4073.94		(56,073)		(45,560)		(44,260)			10,514				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/10/2021	04/08/2022	239	985,000	4128.8		(107,813)		(87,598)		(83,737)			20,215				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/10/2021	04/14/2022	210	881,000	4185.47		(86,649)		(70,402)		(66,348)			16,247				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/10/2021	04/22/2022	267	1,116,000	4180.17		(112,100)		(91,081)		(86,460)			21,019				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/10/2021	04/28/2022	116	485,000	4183.18		(48,826)		(40,688)		(37,737)			8,138				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/10/2021	04/29/2022	144	601,000	4181.17		(60,846)		(50,705)		(47,069)			10,141				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/10/2021	05/06/2022	287	1,216,000	4232.6		(111,728)		(93,106)		(85,428)			18,621				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/10/2021	05/09/2022	123	519,000	4232.6		(47,788)		(39,824)		(36,685)			7,965				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/10/2021	05/13/2022	171	714,000	4173.85		(74,517)		(62,097)		(58,292)			12,419				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	10/01/2020	10/01/2021	499	841,696	1686.904	(20,201)			(842)		(51,074)			15,151				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	10/02/2020	10/01/2021	500	844,783	1689.525	(20,275)			(845)		(49,871)			15,206				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	10/01/2020	10/01/2021	67	192,098	2876.16	(3,660)			(153)		(9,819)			2,745				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	10/02/2020	10/01/2021	181	521,393	2880.66	(9,339)			(389)		(24,021)			7,004				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	10/02/2020	10/01/2021	1,481	4,959,648	3348.44	(261,090)			(10,879)		(725,430)			195,818				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	10/01/2020	10/01/2021	695	2,350,521	3380.8	(103,970)			(4,332)		(264,546)			77,978				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	10/02/2020	10/04/2021	44	74,178	1689.525	(1,788)			(74)		(4,379)			1,341				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	10/02/2020	10/04/2021	11	30,509	2880.66	(598)			(25)		(1,520)			448				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	10/02/2020	10/04/2021	322	1,077,211	3348.44	(78,563)			(3,273)		(239,519)			58,923				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	10/05/2020	10/05/2021	300	508,056	1695.716	(12,346)			(514)		(28,028)			9,259				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	10/05/2020	10/05/2021	26	74,845	2891.31	(1,390)			(58)		(3,320)			1,043				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	10/05/2020	10/05/2021	562	1,914,772	3408.63	(69,631)			(2,901)		(162,511)			52,224				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	10/06/2020	10/06/2021	128	215,804	1692.225	(5,266)			(219)		(12,375)			3,949				

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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	10/06/2020	10/06/2021	20	56,495	2885.48	(1,243)			(52)		(2,574)			932				
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)			(2,121)		(126,683)			38,177				
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)			(156)		(7,838)			2,810				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	10/07/2020	10/07/2021	41	119,301	2896.39	(1,980)			(83)		(4,362)			1,485				
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)			(1,747)		(103,057)			31,453				
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)			(270)		(13,360)			4,865				
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)			(783)		(37,907)			14,101				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	10/08/2020	10/08/2021	98	285,671	2904.38	(5,285)			(220)		(11,043)			3,964				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	10/09/2020	10/08/2021	44	128,564	2906.87	(2,327)			(97)		(4,657)			1,745				
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)			(4,023)		(249,324)			72,411				
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)			(9,090)		(549,569)			163,618				
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)			(225)		(10,852)			4,053				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	10/09/2020	10/11/2021	34	98,831	2906.87	(1,879)			(78)		(3,760)			1,409				
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)			(3,140)		(204,903)			56,515				
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)			(77)		(3,625)			1,392				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	10/12/2020	10/12/2021	101	294,329	2911.76	(5,357)			(223)		(10,595)			4,018				
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)			(3,601)		(198,249)			64,822				
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)			(476)		(23,997)			8,559				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	10/13/2020	10/13/2021	65	188,978	2905.11	(3,179)			(132)		(6,523)			2,384				
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)			(1,880)		(105,583)			33,834				
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)			(520)		(24,540)			9,359				
S&P Digital		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	10/14/2020	10/14/2021	617	2,151,023	3488.67	(77,662)			(3,236)		(172,841)			58,246				

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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	10/15/2020	10/15/2021	332	565,624	1704.327	(13,858)			(577)		(28,189)			10,393				
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)			(1,650)		(80,868)			29,698				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	10/15/2020	10/15/2021	22	63,063	2906.32	(1,167)			(49)		(2,395)			875				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	10/16/2020	10/15/2021	39	112,085	2907.02	(2,031)			(85)		(4,007)			1,523				
S&P Digital		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	10/15/2020	10/15/2021	551	1,917,840	3483.34	(72,052)			(3,002)		(167,293)			54,039				
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)			(13,326)		(821,171)			239,875				
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)			(169)		(8,882)			3,047				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	10/16/2020	10/18/2021	110	318,979	2907.02	(6,434)			(268)		(12,736)			4,825				
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)			(3,319)		(210,052)			59,735				
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)			(83)		(4,405)			1,488				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	10/19/2020	10/19/2021	44	127,938	2896.34	(2,374)			(99)		(5,372)			1,780				
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)			(3,012)		(186,330)			54,220				
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)			(291)		(14,735)			5,230				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	10/20/2020	10/20/2021	22	64,403	2900.11	(1,410)			(59)		(2,592)			1,058				
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)			(3,039)		(169,206)			54,703				
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)			(443)		(22,457)			7,972				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	10/21/2020	10/21/2021	24	69,604	2898.93	(1,415)			(59)		(2,602)			1,061				
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)			(1,618)		(87,721)			29,123				
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)			(171)		(8,494)			3,084				
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)			(643)		(30,716)			11,566				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	10/22/2020	10/22/2021	27	77,384	2903.38	(1,849)			(77)		(3,216)			1,387				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	10/23/2020	10/22/2021	284	824,488	2906.2	(12,520)			(522)		(23,072)			9,390				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	10/22/2020	10/22/2021	509	1,759,394	3453.49	(67,473)			(2,811)		(158,598)			50,604				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	10/23/2020	10/22/2021	1,332	4,616,474	3465.39	(191,607)			(7,984)		(456,313)			143,705				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	10/23/2020	10/25/2021	69	116,913	1704.072	(2,935)			(122)		(5,845)			2,201				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	10/23/2020	10/25/2021	32	92,133	2906.2	(1,880)			(78)		(3,736)			1,410				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	10/23/2020	10/25/2021	423	1,465,689	3465.39	(68,918)			(2,872)		(170,408)			51,688				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	10/26/2020	10/26/2021	364	616,400	1695.373	(15,348)			(640)		(34,138)			11,511				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	10/26/2020	10/26/2021	22	63,824	2891.43	(1,462)			(61)		(2,838)			1,097				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	10/26/2020	10/26/2021	685	2,328,038	3400.97	(116,517)			(4,855)		(307,088)			87,388				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	10/27/2020	10/27/2021	128	216,626	1687.825	(5,459)			(227)		(13,020)			4,094				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	10/27/2020	10/27/2021	20	57,457	2878.54	(1,316)			(55)		(2,767)			987				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	10/27/2020	10/27/2021	666	2,257,583	3390.68	(86,346)			(3,598)		(206,896)			64,759				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	10/28/2020	10/28/2021	244	409,475	1674.884	(10,032)			(418)		(27,964)			7,524				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	10/28/2020	10/28/2021	18	51,234	2856.56	(808)			(34)		(2,479)			606				
S&P Digital		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	10/28/2020	10/28/2021	624	2,040,029	3271.03	(58,322)			(2,430)		(117,759)			43,742				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	10/30/2020	10/29/2021	560	938,356	1676.769	(23,459)			(977)		(62,955)			17,594				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	10/29/2020	10/29/2021	460	772,428	1678.272	(19,156)			(798)		(51,085)			14,367				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	10/30/2020	10/29/2021	143	409,136	2859.82	(7,496)			(312)		(22,166)			5,622				
S&P Digital		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	10/30/2020	10/29/2021	1,479	4,837,231	3269.96	(227,141)			(9,464)		(630,291)			170,356				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	10/29/2020	10/29/2021	578	1,914,769	3310.11	(70,301)			(2,929)		(177,148)			52,726				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	10/30/2020	11/01/2021	237	397,353	1676.769	(9,974)			(416)		(26,659)			7,480				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	10/30/2020	11/01/2021	3	9,800	2859.82	(123)			(5)		(370)			93				

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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)			(4,157)		(267,197)			74,835				
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)			(779)		(13,567)			4,676				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	11/02/2020	11/02/2021	5	14,806	2879.47	(339)			(42)		(708)			254				
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)			(10,514)		(245,205)			63,084				
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)			(46)		(813)			275				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	11/03/2020	11/03/2021	73	211,044	2891.65	(4,010)			(501)		(9,157)			3,007				
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)			(12,874)		(222,320)			77,245				
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)			(832)		(14,150)			4,989				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	11/04/2020	11/04/2021	15	42,426	2886.62	(976)			(122)		(1,919)			732				
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)			(4,153)		(73,845)			24,920				
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)			(242)		(4,074)			1,450				
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)			(1,361)		(23,143)			8,165				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	11/06/2020	11/05/2021	127	367,822	2899.11	(6,851)			(856)		(14,436)			5,139				
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)			(24,277)		(471,529)			145,660				
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)			(15,192)		(241,762)			91,153				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	11/06/2020	11/07/2021	3	10,810	3509.44	(191)			(24)		(833)			144				
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)			(83)		(1,408)			499				
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)			(8,032)		(169,482)			48,195				
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)			(481)		(6,903)			2,886				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	11/09/2020	11/09/2021	39	114,292	2922.74	(2,133)			(267)		(3,593)			1,600				
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)			(7,146)		(142,564)			42,875				

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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	11/10/2020	11/10/2021	376	647,145	1720.403	(16,437)			(2,055)		(26,001)			12,328				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	11/10/2020	11/10/2021	44	127,804	2934.62	(2,441)			(305)		(3,641)			1,831				
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)			(9,963)		(160,138)			59,777				
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)			(1,016)		(13,507)			6,096				
S&P Digital		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	11/11/2020	11/11/2021	619	2,212,863	3572.66	(59,771)			(7,471)		(115,181)			44,828				
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)			(744)		(10,450)			4,462				
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)			(4,303)		(57,332)			25,821				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	11/12/2020	11/12/2021	45	132,365	2921.44	(3,023)			(378)		(4,469)			2,267				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	11/13/2020	11/12/2021	71	208,724	2932.38	(3,836)			(480)		(5,910)			2,877				
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)			(5,378)		(98,600)			32,269				
S&P Digital		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	11/13/2020	11/12/2021	1,330	4,769,702	3585.15	(191,027)			(23,878)		(424,321)			143,270				
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)			(762)		(10,114)			4,569				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	11/13/2020	11/15/2021	17	49,980	2932.38	(1,000)			(125)		(1,585)			750				
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)			(10,125)		(194,187)			60,752				
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)			(909)		(9,832)			5,451				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	11/16/2020	11/16/2021	13	38,776	2944.82	(869)			(109)		(987)			651				
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)			(8,891)		(153,916)			53,346				
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)			(858)		(10,527)			5,150				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	11/17/2020	11/17/2021	39	114,046	2939.51	(2,207)			(276)		(3,181)			1,655				
S&P Digital		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	11/17/2020	11/17/2021	583	2,105,829	3609.53	(76,188)			(9,523)		(158,753)			57,141				
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)			(798)		(10,431)			4,785				

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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	11/18/2020	11/18/2021	22	64,632	2932.49	(1,474)			(184)		(1,904)			1,105				
S&P Digital		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	11/18/2020	11/18/2021	365	1,302,755	3567.79	(44,255)			(5,532)		(92,220)			33,191				
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)			(3,263)		(43,268)			19,581				
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)			(1,079)		(13,953)			6,472				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	11/20/2020	11/19/2021	57	166,211	2931.09	(3,064)			(383)		(4,804)			2,298				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	11/19/2020	11/19/2021	6	17,543	2934.16	(196)			(25)		(203)			147				
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)			(37,695)		(656,373)			226,170				
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)			(9,024)		(151,911)			54,145				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	11/20/2020	11/21/2021	8	27,605	3557.54	(544)			(68)		(2,284)			408				
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)			(214)		(2,827)			1,283				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	11/20/2020	11/22/2021	19	55,598	2931.09	(1,112)			(139)		(1,799)			834				
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)			(6,230)		(113,773)			37,382				
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)			(1,805)		(22,566)			10,831				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	11/23/2020	11/23/2021	2	6,168	2937.87	(142)			(18)		(172)			106				
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)			(8,003)		(140,543)			48,021				
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)			(951)		(11,541)			5,709				
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)			(827)		(9,358)			4,961				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	11/25/2020	11/24/2021	8	23,583	2943.53	(483)			(60)		(519)			363				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	11/24/2020	11/24/2021	5	13,965	2949.12	(321)			(40)		(342)			241				
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)			(7,588)		(113,108)			45,530				
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)			(16,429)		(246,951)			98,574				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	11/25/2020	11/25/2021	7	25,509	3629.65	(469)			(59)		(1,918)			352				

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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)			(438)		(5,207)			2,631				
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)			(33)		(395)			197				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	11/27/2020	11/26/2021	48	140,948	2942.96	(2,733)			(342)		(3,757)			2,050				
S&P Digital		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	11/25/2020	11/26/2021	143	519,119	3629.65	(26,613)			(3,327)		(60,634)			19,960				
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)			(16,283)		(294,451)			97,696				
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)			(852)		(10,101)			5,114				
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)			(7,281)		(131,293)			43,684				
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)			(2,434)		(29,110)			14,606				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	11/30/2020	11/30/2021	61	178,075	2937.23	(3,473)			(434)		(5,257)			2,604				
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)			(14,330)		(254,683)			85,979				
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)			(1,476)		(10,897)			5,315				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	12/01/2020	12/01/2021	31	90,642	2940.32	(1,780)			(371)		(2,600)			1,335				
S&P Digital		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	12/01/2020	12/01/2021	881	3,224,913	3662.45	(113,376)			(23,620)		(222,069)			85,032				
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)			(1,565)		(11,907)			5,633				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	12/02/2020	12/02/2021	36	104,370	2938.16	(2,505)			(522)		(2,944)			1,879				
S&P Digital		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	12/02/2020	12/02/2021	673	2,469,007	3669.01	(69,472)			(14,473)		(123,788)			52,104				
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)			(1,098)		(8,149)			3,954				
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)			(3,088)		(19,709)			11,115				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	12/03/2020	12/03/2021	7	21,459	2938.98	(515)			(107)		(601)			386				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	12/04/2020	12/03/2021	29	84,128	2949.63	(1,529)			(318)		(1,907)			1,147				
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)			(17,311)		(168,634)			62,320				

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S&P Digital		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	12/04/2020	12/03/2021	1,013	3,746,715	3699.12	(149,796)			(31,208)		(295,330)			112,347				
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)			(1,052)		(6,683)			3,788				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	12/04/2020	12/06/2021	34	99,840	2949.63	(1,695)			(353)		(2,036)			1,271				
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)			(23,207)		(236,000)			83,547				
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)			(3,407)		(22,274)			12,265				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	12/07/2020	12/07/2021	77	226,262	2942.78	(4,488)			(935)		(6,392)			3,366				
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)			(19,320)		(170,754)			69,553				
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)			(1,668)		(11,623)			6,003				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	12/08/2020	12/08/2021	24	71,384	2946.71	(1,379)			(287)		(1,905)			1,034				
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)			(15,348)		(136,946)			55,254				
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)			(1,272)		(8,724)			4,579				
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)			(15,123)		(126,866)			54,444				
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)			(5,417)		(36,815)			19,501				
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)			(2,706)		(19,842)			9,743				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	12/11/2020	12/10/2021	71	208,617	2942.89	(4,009)			(835)		(5,710)			3,007				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	12/10/2020	12/10/2021	21	62,612	2943.93	(1,196)			(249)		(1,679)			897				
S&P Digital		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	12/11/2020	12/10/2021	1,189	4,354,473	3663.46	(183,494)			(38,228)		(370,876)			137,620				
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)			(16,220)		(146,249)			58,393				
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)			(3,369)		(22,855)			12,127				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	12/11/2020	12/13/2021	45	131,054	2942.89	(2,532)			(528)		(3,628)			1,899				
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)			(13,612)		(144,243)			49,004				

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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	12/14/2020	12/14/2021	364	625,827	1720.285	(15,771)			(3,286)		(25,573)			11,828				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	12/14/2020	12/14/2021	40	116,612	2935.3	(2,033)			(424)		(3,127)			1,525				
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)			(15,772)		(147,672)			56,778				
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)			(518)		(3,324)			1,866				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	12/15/2020	12/15/2021	23	67,887	2945.54	(1,548)			(322)		(1,804)			1,161				
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)			(17,315)		(142,765)			62,334				
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)			(3,464)		(25,771)			12,471				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	12/16/2020	12/16/2021	3	8,197	2942.81	(189)			(39)		(225)			141				
S&P Digital		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	12/16/2020	12/16/2021	345	1,275,508	3701.17	(40,484)			(8,434)		(72,501)			30,363				
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)			(6,626)		(46,430)			23,853				
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)			(2,064)		(14,513)			7,431				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	12/18/2020	12/17/2021	82	242,199	2944.82	(4,655)			(970)		(6,459)			3,491				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	12/17/2020	12/17/2021	48	141,163	2947.14	(2,682)			(559)		(3,698)			2,012				
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)			(42,632)		(399,651)			153,476				
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)			(15,797)		(139,439)			56,871				
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)			(2,223)		(15,612)			8,003				
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)			(18,330)		(166,513)			65,988				
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)			(1,162)		(8,464)			4,182				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	12/21/2020	12/21/2021	29	85,151	2940.13	(1,720)			(358)		(2,599)			1,290				
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)			(35,303)		(327,113)			127,091				
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)			(682)		(5,289)			2,456				

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SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	12/22/2020	12/22/2021	53	154,184	2935.44	(2,850)			(594)		(4,374)			2,137				
S&P Digital		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	12/22/2020	12/22/2021	1,314	4,844,899	3687.26	(159,039)			(33,133)		(283,329)			119,279				
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)			(2,466)		(18,453)			8,876				
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)			(4,376)		(31,713)			15,753				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	12/23/2020	12/23/2021	11	32,012	2938.01	(613)			(128)		(933)			460				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	12/24/2020	12/23/2021	3	8,348	2940.48	(173)			(36)		(255)			130				
S&P Digital		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	12/23/2020	12/23/2021	704	2,599,449	3690.01	(74,710)			(15,565)		(130,665)			56,033				
S&P Digital		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	12/24/2020	12/23/2021	564	2,088,093	3703.06	(118,985)			(24,789)		(251,458)			89,239				
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)			(1,874)		(13,563)			6,745				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	12/24/2020	12/27/2021	204	600,207	2940.48	(11,458)			(2,387)		(16,285)			8,593				
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)			(19,324)		(196,416)			69,566				
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)			(672)		(4,858)			2,421				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	12/28/2020	12/28/2021	57	168,749	2943.75	(3,085)			(643)		(4,364)			2,314				
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)			(31,689)		(279,388)			114,081				
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)			(544)		(3,946)			1,957				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	12/29/2020	12/29/2021	79	232,203	2939.13	(4,820)			(1,004)		(6,134)			3,615				
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)			(15,206)		(129,871)			54,741				
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)			(3,276)		(24,068)			11,793				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	12/30/2020	12/30/2021	17	51,223	2943.87	(918)			(191)		(1,286)			688				
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)			(18,784)		(153,164)			67,622				
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)			(15)		(134)			55				
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)			(16)		(6)			59				

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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)			(4,592)		(30,270)			16,532				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	12/31/2020	12/31/2021	78	230,047	2950.19	(5,239)			(1,091)		(6,027)			3,929				
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)			(41,220)		(353,506)			148,393				
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)			(1,066)		(7,042)			3,836				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	12/31/2020	01/03/2022	12	34,123	2950.19	(832)			(174)		(959)			627				
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)			(22,987)		(216,338)			82,754				
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)		(201)		(1,097)			488				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	01/04/2021	01/04/2022	105	308,783	2937.32		(5,398)		(1,575)		(8,163)			3,824				
S&P Digital		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	01/04/2021	01/04/2022	614	2,273,288	3700.65		(102,611)		(29,928)		(194,155)			72,683				
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)		(878)		(4,647)			2,132				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	01/05/2021	01/05/2022	15	43,303	2943.18		(957)		(279)		(1,221)			678				
S&P Digital		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	01/05/2021	01/05/2022	552	2,057,702	3726.86		(78,725)		(22,962)		(140,595)			55,764				
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)		(1,193)		(4,934)			2,896				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	01/06/2021	01/06/2022	38	113,214	2963.35		(2,559)		(746)		(2,580)			1,812				
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)		(15,936)		(88,549)			38,702				
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)		(3,903)		(17,057)			9,478				
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)		(2,654)		(11,593)			6,444				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	01/07/2021	01/07/2022	51	151,887	2966.38		(2,886)		(842)		(3,353)			2,044				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	01/08/2021	01/07/2022	132	390,302	2966.44		(7,253)		(2,116)		(8,398)			5,138				
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)		(19,425)		(109,255)			47,174				
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)		(62,771)		(355,102)			152,445				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	01/08/2021	01/10/2022	116	201,091	1738.099		(5,088)		(1,484)		(6,483)			3,604				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	01/08/2021	01/10/2022	22	65,837	2966.44		(1,251)		(365)		(1,463)			886				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	01/08/2021	01/10/2022	298	1,141,565	3824.68		(54,344)		(15,850)		(91,860)			38,493				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	01/11/2021	01/11/2022	135	234,750	1737.22		(5,892)		(1,719)		(7,679)			4,174				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	01/11/2021	01/11/2022	34	100,123	2965.04		(1,730)		(505)		(1,953)			1,226				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	01/11/2021	01/11/2022	716	2,719,571	3799.61		(106,493)		(31,060)		(178,575)			75,432				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	01/12/2021	01/12/2022	249	434,208	1741.312		(12,028)		(3,508)		(13,352)			8,520				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	01/12/2021	01/12/2022	16	47,040	2972.06		(687)		(200)		(569)			486				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	01/12/2021	01/12/2022	656	2,491,780	3801.19		(83,687)		(24,409)		(136,753)			59,278				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	01/13/2021	01/13/2022	162	280,955	1739.01		(7,136)		(2,081)		(8,964)			5,055				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	01/13/2021	01/13/2022	22	66,291	2968.09		(1,111)		(324)		(1,182)			787				
S&P Digital		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	01/13/2021	01/13/2022	679	2,588,605	3809.84		(79,342)		(23,141)		(125,387)			56,200				
UST 0.875% 11/15/30 Total Return Options		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	01/13/2021	01/14/2022	55	5,400	98		(53)		(15)		(73)			37				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	01/15/2021	01/14/2022	880	1,527,293	1735.766		(41,390)		(12,072)		(51,234)			29,318				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	01/14/2021	01/14/2022	115	200,738	1738.899		(5,099)		(1,487)		(6,423)			3,612				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	01/15/2021	01/14/2022	145	430,584	2962.68		(8,054)		(2,349)		(9,698)			5,705				
S&P Digital		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	01/15/2021	01/14/2022	1,980	7,461,440	3768.25		(349,801)		(102,025)		(630,257)			247,776				
S&P Digital		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	01/14/2021	01/14/2022	1,096	4,161,483	3795.54		(155,450)		(45,339)		(260,966)			110,110				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	01/15/2021	01/17/2022	1	3,811	3768.25		(74)		(21)		(236)			52				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	01/15/2021	01/18/2022	10	29,655	2962.68		(605)		(176)		(753)			429				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	01/15/2021	01/18/2022	351	1,322,160	3768.25		(71,844)		(20,955)		(132,850)			50,890				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	01/19/2021	01/19/2022	176	305,761	1737.031		(7,827)		(2,283)		(10,122)			5,544				

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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SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	01/19/2021	01/19/2022	7	20,041	2964.99		(457)		(133)		(462)			324				
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)		(20,782)		(113,633)			50,470				
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)		(2,675)		(12,097)			6,497				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	01/20/2021	01/20/2022	47	139,533	2967.91		(2,777)		(810)		(2,657)			1,967				
S&P Digital		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	01/20/2021	01/20/2022	724	2,788,387	3851.85		(78,329)		(22,846)		(115,065)			55,483				
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)		(10,957)		(51,566)			26,609				
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)		(2,586)		(11,893)			6,281				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	01/22/2021	01/21/2022	153	452,901	2958.85		(8,714)		(2,541)		(11,303)			6,172				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	01/21/2021	01/21/2022	9	27,094	2961.52		(623)		(182)		(650)			441				
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)		(74,515)		(418,053)			180,966				
S&P Digital		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	01/21/2021	01/21/2022	442	1,703,515	3853.07		(54,505)		(15,897)		(82,930)			38,608				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	01/22/2021	01/23/2022	3	11,741	3841.47		(251)		(73)		(585)			178				
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)		(1,422)		(6,687)			3,454				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	01/22/2021	01/24/2022	14	42,238	2958.85		(853)		(249)		(1,126)			604				
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)		(35,450)		(205,117)			86,093				
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)		(2,552)		(12,048)			6,198				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	01/25/2021	01/25/2022	136	402,598	2960.97		(7,921)		(2,310)		(9,913)			5,611				
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)		(35,950)		(192,755)			87,308				
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)		(2,445)		(11,433)			5,938				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	01/26/2021	01/26/2022	1	3,785	2960.85		(73)		(21)		(92)			52				
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)		(32,477)		(169,470)			78,874				
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)		(7,247)		(38,306)			17,600				

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 '5KCJSCUB87L0CN2G7947	01/27/2021	01/27/2022	15	45,193	2944.92		(868)		(253)		(1,295)			615				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	01/27/2021	01/27/2022	865	3,245,973	3750.77		(106,545)		(31,076)		(169,310)			75,470				
UST 0.875% 11/15/30 Total Return Options		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	01/27/2021	01/28/2022	216	21,200	98		(231)		(67)		(359)			164				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	01/29/2021	01/28/2022	349	600,069	1717.956		(15,962)		(4,656)		(25,965)			11,306				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	01/28/2021	01/28/2022	455	786,969	1729.382		(20,225)		(5,899)		(29,316)			14,326				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	01/29/2021	01/28/2022	119	349,844	2932.87		(6,726)		(1,962)		(11,239)			4,764				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	01/29/2021	01/28/2022	1,754	6,514,220	3714.24		(336,304)		(98,089)		(593,421)			238,215				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	01/28/2021	01/28/2022	726	2,748,905	3787.38		(116,429)		(33,958)		(188,601)			82,470				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	01/29/2021	01/30/2022	16	58,547	3714.24		(1,030)		(301)		(3,612)			730				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	01/29/2021	01/31/2022	347	596,887	1717.956		(15,997)		(4,666)		(25,874)			11,331				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	01/29/2021	01/31/2022	577	2,142,308	3714.24		(130,701)		(38,121)		(236,539)			92,580				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	02/01/2021	02/01/2022	183	314,317	1721.431		(8,612)		(3,230)		(13,048)			5,383				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	02/01/2021	02/01/2022	54	158,636	2938.9		(3,102)		(1,163)		(4,925)			1,939				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	02/01/2021	02/01/2022	951	3,589,072	3773.86		(178,833)		(67,062)		(302,240)			111,771				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	02/02/2021	02/02/2022	74	128,232	1726.112		(3,001)		(1,125)		(5,013)			1,875				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	02/02/2021	02/02/2022	27	79,198	2946.97		(1,806)		(677)		(2,246)			1,129				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	02/02/2021	02/02/2022	773	2,957,573	3826.31		(96,921)		(36,346)		(147,543)			60,576				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	02/03/2021	02/03/2022	675	1,165,679	1727.005		(29,725)		(11,147)		(45,067)			18,578				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	02/03/2021	02/03/2022	49	143,853	2948.54		(2,805)		(1,052)		(4,025)			1,753				
S&P Digital		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	02/03/2021	02/03/2022	522	2,000,203	3830.17		(71,954)		(26,983)		(112,678)			44,971				
UST 0.875% 11/15/30 Total Return Options		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	02/03/2021	02/04/2022	190	18,600	98		(202)		(76)		(246)			126				
UST 0.875% 11/15/30 Total Return Options		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	02/03/2021	02/04/2022	28	2,800	100		(44)		(17)		(13)			28				

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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)		(7,496)		(29,048)			12,493				
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)		(7,690)		(26,098)			12,816				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	02/05/2021	02/04/2022	60	178,318	2962.47		(3,924)		(1,471)		(4,234)			2,452				
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)		(38,360)		(153,597)			63,934				
S&P Digital		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	02/05/2021	02/04/2022	1,871	7,273,626	3886.83		(318,167)		(119,313)		(482,473)			198,855				
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)		(1,052)		(3,556)			1,754				
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)		(33,002)		(134,523)			55,004				
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)		(5,006)		(15,443)			8,343				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	02/08/2021	02/08/2022	19	56,307	2970.18		(1,065)		(399)		(1,244)			666				
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)		(73,415)		(288,665)			122,359				
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)		(3,381)		(11,768)			5,635				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	02/09/2021	02/09/2022	14	41,764	2968.86		(829)		(311)		(995)			518				
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)		(40,351)		(153,511)			67,252				
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)		(2,966)		(10,274)			4,943				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	02/10/2021	02/10/2022	38	113,447	2971.91		(2,292)		(859)		(2,185)			1,432				
S&P Digital		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	02/10/2021	02/10/2022	444	1,736,203	3909.88		(57,560)		(21,585)		(82,523)			35,975				
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)		(15)		(46)			25				
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)		(13,315)		(46,796)			22,192				
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)		(9,071)		(28,647)			15,119				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	02/11/2021	02/11/2022	1	2,365	2969.42		(38)		(14)		(43)			24				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	02/12/2021	02/11/2022	71	210,352	2972.59		(4,445)		(1,667)		(4,431)			2,778				

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 Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	02/11/2021	02/11/2022	966	3,781,298	3916.38		(145,150)		(54,431)		(206,905)			90,719				
S&P Digital		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	02/12/2021	02/11/2022	1,589	6,254,079	3934.83		(296,099)		(111,037)		(419,242)			185,062				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	02/12/2021	02/12/2022	2	8,631	3934.83		(129)		(48)		(242)			80				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	02/12/2021	02/13/2022	9	35,023	3934.83		(480)		(180)		(1,026)			300				
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)		(1,020)		(3,220)			1,699				
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)		(49,561)		(187,605)			82,602				
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)		(3,720)		(11,760)			6,200				
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)		(42,307)		(160,791)			70,511				
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)		(5,309)		(18,538)			8,848				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	02/16/2021	02/16/2022	61	180,058	2968.68		(3,530)		(1,324)		(4,292)			2,206				
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)		(29,376)		(109,268)			48,960				
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)		(22,005)		(77,823)			36,676				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	02/17/2021	02/17/2022	35	105,239	2969.74		(1,821)		(683)		(2,113)			1,138				
S&P Digital		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	02/17/2021	02/17/2022	494	1,943,528	3931.33		(59,709)		(22,391)		(83,556)			37,318				
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)		(1,656)		(5,869)			2,760				
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)		(23,705)		(78,157)			39,508				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	02/19/2021	02/18/2022	134	398,832	2968.16		(8,320)		(3,120)		(8,777)			5,200				
S&P Digital		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	02/19/2021	02/18/2022	2,156	8,421,785	3906.71		(429,259)		(160,972)		(632,349)			268,287				
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)		(24,427)		(93,902)			40,712				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	02/19/2021	02/19/2022	4	15,697	3906.71		(253)		(95)		(595)			158				
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)		(1,381)		(4,682)			2,302				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	02/22/2021	02/22/2022	96	285,661	2973.38		(5,049)		(1,893)		(5,661)			3,156				

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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 '5KCJSCUB87L0CN2G7947	02/22/2021	02/22/2022	766	2,970,111	3876.5		(127,325)		(47,747)		(194,090)			79,578				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	02/23/2021	02/23/2022	78	135,876	1742.401		(3,506)		(1,315)		(4,334)			2,191				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	02/23/2021	02/23/2022	101	299,399	2975.45		(5,411)		(2,029)		(6,090)			3,382				
S&P Digital		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	02/23/2021	02/23/2022	815	3,162,734	3881.37		(108,277)		(40,604)		(158,890)			67,673				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	02/24/2021	02/24/2022	104	181,531	1748.224		(4,919)		(1,845)		(5,327)			3,075				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	02/24/2021	02/24/2022	998	3,919,190	3925.43		(119,556)		(44,833)		(168,022)			74,722				
UST 1.125% 02/15/31 Total Return Options		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	02/24/2021	02/25/2022	241	23,600	98		(279)		(105)		(165)			174				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	02/26/2021	02/25/2022	541	936,156	1731.505		(23,966)		(8,987)		(34,752)			14,978				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	02/25/2021	02/25/2022	906	1,576,118	1739.659		(40,349)		(15,131)		(52,384)			25,218				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	02/26/2021	02/25/2022	156	461,360	2956.8		(8,544)		(3,204)		(11,653)			5,340				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	02/25/2021	02/25/2022	15	43,480	2970.71		(661)		(248)		(641)			413				
S&P Digital		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	02/26/2021	02/25/2022	1,823	6,947,435	3811.15		(316,587)		(118,720)		(521,230)			197,867				
S&P Digital		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	02/25/2021	02/25/2022	1,267	4,852,022	3829.34		(197,404)		(74,027)		(311,950)			123,378				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	02/26/2021	02/26/2022	1	4,489	3811.15		(61)		(23)		(182)			38				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	02/26/2021	02/27/2022	1	4,069	3811.15		(61)		(23)		(176)			38				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	02/26/2021	02/28/2022	82	142,825	1731.505		(3,671)		(1,376)		(5,316)			2,294				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	02/26/2021	02/28/2022	745	2,837,514	3811.15		(166,347)		(62,380)		(284,229)			103,967				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	03/01/2021	03/01/2022	340	593,210	1743.419		(15,127)		(6,933)		(18,788)			8,194				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	03/01/2021	03/01/2022	18	54,000	2977.24		(1,062)		(487)		(1,223)			575				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	03/01/2021	03/01/2022	1,193	4,655,109	3901.82		(205,225)		(94,061)		(310,085)			111,163				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	03/02/2021	03/02/2022	469	817,153	1742.76		(20,919)		(9,588)		(26,154)			11,331				
S&P Digital		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	03/02/2021	03/02/2022	898	3,474,022	3870.29		(123,035)		(56,391)		(187,053)			66,644				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	03/03/2021	03/03/2022	366	638,056	1741.125		(16,526)		(7,574)		(20,920)			8,951				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	03/03/2021	03/03/2022	19	56,007	2973.41		(1,283)		(588)		(1,292)			695				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	03/03/2021	03/03/2022	810	3,095,174	3819.72		(111,871)		(51,274)		(179,003)			60,597				
UST 1.125% 02/15/31 Total Return Options		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	03/03/2021	03/04/2022	51	5,000	98		(58)		(27)		(26)			31				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	03/04/2021	03/04/2022	739	1,280,541	1732.794		(33,166)		(15,201)		(47,037)			17,965				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	03/05/2021	03/04/2022	1,043	1,823,316	1748.625		(46,495)		(21,310)		(53,784)			25,185				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	03/04/2021	03/04/2022	34	101,338	2959.13		(1,490)		(683)		(1,887)			807				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	03/05/2021	03/04/2022	109	325,568	2986.33		(6,371)		(2,920)		(6,681)			3,451				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	03/04/2021	03/04/2022	1,243	4,685,787	3768.47		(200,299)		(91,804)		(341,038)			108,496				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	03/05/2021	03/04/2022	1,661	6,382,109	3841.94		(283,968)		(130,152)		(458,439)			153,816				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	03/05/2021	03/05/2022	6	23,423	3841.94		(391)		(179)		(1,004)			212				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	03/05/2021	03/07/2022	56	98,082	1748.625		(2,501)		(1,146)		(2,905)			1,355				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	03/05/2021	03/07/2022	31	91,895	2986.33		(1,870)		(857)		(1,972)			1,013				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	03/05/2021	03/07/2022	556	2,135,289	3841.94		(105,339)		(48,280)		(171,463)			57,059				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	03/08/2021	03/08/2022	1,211	2,126,767	1755.804		(54,020)		(24,759)		(56,710)			29,261				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	03/08/2021	03/08/2022	90	268,593	2998.59		(4,535)		(2,079)		(3,954)			2,457				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	03/08/2021	03/08/2022	1,244	4,753,801	3821.35		(187,766)		(86,059)		(310,698)			101,707				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	03/09/2021	03/09/2022	680	1,193,318	1753.627		(30,430)		(13,947)		(32,930)			16,483				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	03/09/2021	03/09/2022	16	46,823	2994.92		(810)		(371)		(752)			439				
S&P Digital		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	03/09/2021	03/09/2022	677	2,623,857	3875.44		(94,681)		(43,396)		(147,321)			51,286				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	03/10/2021	03/10/2022	345	607,547	1761.349		(15,371)		(7,045)		(14,923)			8,326				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	03/10/2021	03/10/2022	30	91,585	3008.17		(1,546)		(709)		(1,238)			838				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P Digital		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	03/10/2021	03/10/2022	831	3,238,673	3898.81		(97,253)		(44,574)		(142,373)			52,679				
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)		(152)		(360)			179				
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)		(4,854)		(10,500)			5,737				
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)		(23,218)		(40,433)			27,440				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	03/11/2021	03/11/2022	6	17,318	3007.35		(395)		(181)		(286)			214				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	03/12/2021	03/11/2022	129	389,625	3015.15		(8,231)		(3,773)		(5,506)			4,459				
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)		(63,233)		(203,868)			74,730				
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)		(154,958)		(494,536)			183,132				
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)		(1,175)		(2,057)			1,388				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	03/12/2021	03/14/2022	2	4,828	3015.15		(117)		(54)		(80)			63				
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)		(46,689)		(149,658)			55,177				
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)		(5,183)		(9,645)			6,126				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	03/15/2021	03/15/2022	56	170,081	3021.44		(3,132)		(1,436)		(2,192)			1,697				
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)		(72,720)		(225,103)			85,941				
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)		(8,916)		(17,719)			10,537				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	03/16/2021	03/16/2022	11	34,472	3014.29		(676)		(310)		(534)			366				
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)		(54,940)		(170,793)			64,929				
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)		(8,907)		(16,668)			10,526				
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)		(40,432)		(123,377)			47,783				
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)		(154)		(65)			182				
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)		(8,777)		(16,983)			10,373				

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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.	EGL '5KCJSCUB87L0CN2G7947	03/18/2021	03/18/2022	566	997,758	1763.666		(25,742)		(11,798)		(23,979)			13,944				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	03/19/2021	03/18/2022	168	505,316	3008.3		(9,898)		(4,537)		(8,395)			5,361				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	03/18/2021	03/18/2022	116	349,884	3012.25		(7,026)		(3,220)		(5,654)			3,806				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	03/19/2021	03/18/2022	2,327	9,104,881	3913.1		(478,961)		(219,524)		(765,823)			259,437				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	03/18/2021	03/18/2022	745	2,918,223	3915.46		(123,183)		(56,459)		(190,255)			66,724				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	03/19/2021	03/21/2022	436	768,496	1761.322		(21,595)		(9,898)		(19,250)			11,697				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	03/19/2021	03/21/2022	34	103,119	3008.3		(2,052)		(941)		(1,756)			1,112				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	03/19/2021	03/21/2022	560	2,192,055	3913.1		(122,591)		(56,187)		(197,304)			66,403				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	03/22/2021	03/22/2022	169	298,342	1762.833		(7,638)		(3,501)		(7,315)			4,137				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	03/22/2021	03/22/2022	78	235,646	3010.89		(4,693)		(2,151)		(3,917)			2,542				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	03/22/2021	03/22/2022	1,198	4,721,517	3940.59		(212,494)		(97,393)		(326,253)			115,101				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	03/23/2021	03/23/2022	547	961,142	1758.449		(24,990)		(11,454)		(25,224)			13,536				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	03/23/2021	03/23/2022	1,449	5,665,595	3910.52		(207,819)		(95,251)		(320,614)			112,569				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	03/24/2021	03/24/2022	730	1,285,202	1760.594		(32,773)		(15,021)		(32,714)			17,752				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	03/24/2021	03/24/2022	136	407,910	3007.1		(8,778)		(4,023)		(6,490)			4,755				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	03/24/2021	03/24/2022	1,121	4,360,171	3889.14		(147,733)		(67,711)		(229,612)			80,022				
UST 1.125% 02/15/31 Total Return Options		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	03/24/2021	03/25/2022	259	25,400	98		(292)		(134)		(78)			158				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	03/25/2021	03/25/2022	853	1,507,337	1767.614		(37,985)		(17,410)		(34,501)			20,575				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	03/26/2021	03/25/2022	927	1,649,314	1778.712		(42,552)		(19,503)		(31,529)			23,049				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	03/25/2021	03/25/2022	10	29,639	3019.16		(622)		(285)		(483)			337				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	03/26/2021	03/25/2022	122	372,110	3038.16		(7,400)		(3,392)		(4,582)			4,008				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	03/25/2021	03/25/2022	991	3,874,532	3909.52		(197,736)		(90,629)		(326,596)			107,107				

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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)		(142,153)		(472,076)			167,999				
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)		(1,889)		(3,063)			2,232				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	03/26/2021	03/28/2022	70	211,635	3038.16		(4,325)		(1,982)		(2,727)			2,342				
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)		(69,913)		(230,530)			82,625				
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)		(11,254)		(17,128)			13,301				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	03/29/2021	03/29/2022	35	105,900	3037.7		(2,101)		(963)		(1,325)			1,138				
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)		(116,605)		(393,483)			137,806				
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)		(15,335)		(26,490)			18,123				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	03/30/2021	03/30/2022	8	23,570	3034.57		(556)		(255)		(303)			301				
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)		(63,611)		(211,049)			75,176				
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)		(10,672)		(17,172)			12,613				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	03/31/2021	03/31/2022	17	52,911	3030.15		(1,048)		(480)		(719)			567				
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)		(49,942)		(156,388)			59,022				
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)		(27,993)		(40,712)			23,686				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	04/01/2021	04/01/2022	104	314,526	3035.69		(6,146)		(3,329)		(3,930)			2,817				
S&P Digital		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	04/01/2021	04/01/2022	3,156	12,687,088	4019.87		(537,862)		(291,342)		(785,254)			246,520				
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)		(564)		(1,397)			477				
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)		(2,878)		(4,214)			2,436				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	04/01/2021	04/04/2022	5	15,542	3035.69		(309)		(168)		(201)			142				
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)		(84,989)		(232,767)			71,914				
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)		(10,289)		(13,527)			8,706				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	04/05/2021	04/05/2022	224	682,732	3045.55		(14,195)		(7,689)		(8,465)			6,506				

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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)		(118,482)		(294,685)			100,254				
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)		(9,122)		(11,864)			7,719				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	04/06/2021	04/06/2022	8	25,837	3046.14		(452)		(245)		(246)			207				
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)		(51,059)		(125,580)			43,204				
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)		(21,496)		(29,523)			18,189				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	04/07/2021	04/07/2022	38	114,090	3040.39		(1,971)		(1,068)		(1,128)			904				
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)		(64,481)		(155,791)			54,561				
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)		(135)		(74)			114				
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)		(4,139)		(5,359)			3,502				
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)		(17,686)		(21,540)			14,965				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	04/08/2021	04/08/2022	1	4,516	3038.7		(95)		(51)		(50)			44				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	04/09/2021	04/08/2022	133	404,387	3045.17		(8,286)		(4,489)		(5,013)			3,798				
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)		(83,772)		(204,524)			70,884				
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)		(171,841)		(395,771)			145,404				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	04/09/2021	04/09/2022	1	2,579	4128.8		(43)		(23)		(61)			20				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	04/09/2021	04/10/2022	5	18,973	4128.8		(438)		(237)		(685)			201				
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)		(7,626)		(9,353)			6,453				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	04/09/2021	04/11/2022	10	28,951	3045.17		(605)		(328)		(374)			277				
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)		(58,210)		(134,154)			49,255				
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)		(8,188)		(9,922)			6,928				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	04/12/2021	04/12/2022	118	360,515	3050.11		(7,535)		(4,081)		(4,416)			3,453				
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)		(79,044)		(181,208)			66,883				

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 '5KCJSCUB87L0CN2G7947	04/13/2021	04/13/2022	426	758,904	1782.379		(19,732)		(10,688)		(14,268)			9,044				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	04/13/2021	04/13/2022	31	94,665	3045.04		(2,046)		(1,108)		(1,041)			938				
S&P Digital		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	04/13/2021	04/13/2022	861	3,565,301	4141.59		(120,752)		(65,408)		(148,158)			55,345				
UST 1.125% 02/15/31 Total Return Options		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	04/14/2021	04/14/2022	224	22,000	98		(239)		(129)		(79)			109				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	04/14/2021	04/14/2022	554	987,930	1783.241		(25,785)		(13,967)		(18,356)			11,818				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	04/15/2021	04/14/2022	449	803,236	1787.831		(21,045)		(11,399)		(13,831)			9,646				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	04/16/2021	04/14/2022	2,016	3,613,143	1792.589		(92,858)		(50,298)		(57,384)			42,560				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	04/15/2021	04/14/2022	132	403,627	3054.42		(7,139)		(3,867)		(3,564)			3,272				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	04/16/2021	04/14/2022	117	357,927	3062.52		(6,887)		(3,730)		(3,275)			3,156				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	04/14/2021	04/14/2022	614	2,531,433	4124.66		(69,398)		(37,591)		(86,427)			31,807				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	04/15/2021	04/14/2022	1,059	4,416,955	4170.42		(178,780)		(96,839)		(208,377)			81,941				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	04/16/2021	04/14/2022	1,706	7,142,203	4185.47		(316,359)		(171,361)		(357,677)			144,998				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	04/16/2021	04/18/2022	547	980,459	1792.589		(25,296)		(13,702)		(15,739)			11,594				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	04/16/2021	04/18/2022	2	5,536	3062.52		(118)		(64)		(60)			54				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	04/16/2021	04/18/2022	606	2,534,703	4185.47		(118,936)		(64,424)		(134,557)			54,512				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	04/19/2021	04/19/2022	227	406,169	1792.077		(11,535)		(6,248)		(6,594)			5,287				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	04/19/2021	04/19/2022	6	17,698	3061.74		(361)		(196)		(183)			166				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	04/19/2021	04/19/2022	814	3,389,380	4163.26		(122,510)		(66,359)		(143,501)			56,150				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	04/20/2021	04/20/2022	210	375,549	1791.967		(9,914)		(5,370)		(6,124)			4,544				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	04/20/2021	04/20/2022	12	37,566	3061.59		(793)		(429)		(408)			363				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	04/20/2021	04/20/2022	945	3,905,794	4134.94		(132,522)		(71,783)		(159,430)			60,739				

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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	04/21/2021	04/21/2022	243	436,569	1800.153		(11,656)		(6,314)		(6,199)			5,343				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	04/21/2021	04/21/2022	12	37,894	3075.62		(883)		(478)		(326)			405				
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)		(65,418)		(140,264)			55,354				
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)		(6,199)		(6,710)			5,245				
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)		(31,254)		(31,726)			26,445				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	04/22/2021	04/22/2022	9	27,272	3067.51		(477)		(259)		(198)			219				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	04/23/2021	04/22/2022	82	252,016	3075.16		(4,753)		(2,574)		(1,921)			2,178				
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)		(63,662)		(143,656)			53,868				
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)		(170,895)		(356,509)			144,604				
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)		(3,205)		(3,300)			2,712				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	04/23/2021	04/25/2022	35	107,078	3075.16		(2,046)		(1,108)		(836)			938				
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)		(76,159)		(158,848)			64,442				
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)		(13,134)		(12,659)			11,113				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	04/26/2021	04/26/2022	8	24,573	3070.49		(499)		(270)		(230)			229				
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)		(78,229)		(162,279)			66,194				
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)		(14,106)		(15,146)			11,935				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	04/27/2021	04/27/2022	1	2,948	3071.22		(51)		(28)		(21)			24				
S&P Digital		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	04/27/2021	04/27/2022	1,069	4,474,620	4186.72		(141,794)		(76,805)		(161,260)			64,989				
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)		(11,948)		(12,994)			10,110				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	04/28/2021	04/28/2022	9	28,327	3069.91		(599)		(325)		(233)			275				
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)		(52,827)		(112,475)			44,700				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	04/30/2021	04/29/2022	257	462,409	1800.736		(12,115)		(6,562)		(6,651)			5,553				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	04/29/2021	04/29/2022	457	824,001	1804.332		(23,566)		(12,765)		(11,132)			10,801				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	04/30/2021	04/29/2022	93	287,243	3076.89		(6,559)		(3,553)		(2,356)			3,006				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	04/29/2021	04/29/2022	27	84,294	3082.94		(1,849)		(1,001)		(624)			847				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	04/30/2021	04/29/2022	1,638	6,848,758	4181.17		(327,312)		(177,294)		(369,878)			150,018				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	04/29/2021	04/29/2022	618	2,603,484	4211.47		(104,536)		(56,624)		(114,032)			47,912				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	04/30/2021	05/01/2022	1	4,150	4181.17		(95)		(52)		(114)			44				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	04/30/2021	05/02/2022	96	172,253	1800.736		(4,547)		(2,463)		(2,499)			2,084				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	04/30/2021	05/02/2022	12	36,947	3076.89		(931)		(504)		(345)			427				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	04/30/2021	05/02/2022	501	2,096,237	4181.17		(95,145)		(51,537)		(107,800)			43,608				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	05/03/2021	05/03/2022	254	459,240	1808.487		(12,078)		(7,549)		(5,836)			4,529				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	05/03/2021	05/03/2022	1,122	4,703,526	4192.66		(174,968)		(109,355)		(196,709)			65,613				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	05/04/2021	05/04/2022	412	746,516	1812.882		(19,857)		(12,411)		(8,795)			7,446				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	05/04/2021	05/04/2022	15	46,797	3097.74		(1,012)		(633)		(351)			380				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	05/04/2021	05/04/2022	721	3,004,552	4164.66		(109,175)		(68,234)		(126,879)			40,940				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	05/05/2021	05/05/2022	472	856,971	1815.107		(22,795)		(14,247)		(9,728)			8,548				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	05/05/2021	05/05/2022	43	133,741	3101.57		(2,982)		(1,863)		(816)			1,118				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	05/05/2021	05/05/2022	767	3,198,414	4167.59		(92,353)		(57,721)		(107,977)			34,632				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	05/06/2021	05/06/2022	114	208,059	1819.129		(6,075)		(3,797)		(2,201)			2,278				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	05/07/2021	05/06/2022	1,176	2,144,511	1823.258		(55,586)		(34,741)		(20,996)			20,845				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	05/07/2021	05/06/2022	72	224,926	3115.64		(5,068)		(3,167)		(1,168)			1,900				

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.	EGL '5KCJSCUB87L0CN2G7947	05/06/2021	05/06/2022	640	2,688,272	4201.62		(89,090)		(55,681)		(98,836)			33,409				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	05/07/2021	05/06/2022	1,533	6,489,328	4232.6		(272,281)		(170,176)		(288,820)			102,105				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	05/07/2021	05/07/2022	2	10,463	4232.6		(239)		(149)		(256)			89				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	05/07/2021	05/09/2022	152	276,267	1823.258		(7,092)		(4,432)		(2,735)			2,659				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	05/07/2021	05/09/2022	4	13,187	3115.64		(314)		(196)		(75)			118				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	05/07/2021	05/09/2022	505	2,135,831	4232.6		(95,850)		(59,906)		(101,531)			35,944				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	05/10/2021	05/10/2022	597	1,091,005	1827.243		(28,912)		(18,070)		(10,056)			10,842				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	05/10/2021	05/10/2022	8	24,323	3122.54		(552)		(345)		(122)			207				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	05/10/2021	05/10/2022	1,210	5,065,934	4188.43		(195,106)		(121,941)		(225,143)			73,165				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	05/11/2021	05/11/2022	299	542,907	1817.683		(14,441)		(9,026)		(6,001)			5,415				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	05/11/2021	05/11/2022	5	15,290	3106.16		(297)		(185)		(74)			111				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	05/11/2021	05/11/2022	945	3,924,195	4152.1		(121,009)		(75,631)		(142,618)			45,378				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	05/12/2021	05/12/2022	430	775,553	1802.846		(20,630)		(12,894)		(11,157)			7,736				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	05/12/2021	05/12/2022	30	93,017	3080.89		(1,764)		(1,102)		(723)			661				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	05/12/2021	05/12/2022	746	3,032,958	4063.04		(95,564)		(59,727)		(121,323)			35,836				
UST 1.125% 02/15/31 Total Return Options		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	05/12/2021	05/13/2022	457	44,800	98		(515)		(322)		(166)			193				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	05/13/2021	05/13/2022	221	402,056	1816.024		(10,654)		(6,659)		(4,610)			3,995				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	05/14/2021	05/13/2022	817	1,486,900	1820.969		(39,403)		(24,627)		(15,584)			14,776				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	05/13/2021	05/13/2022	1	4,090	3103.47		(82)		(51)		(28)			31				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	05/14/2021	05/13/2022	52	160,519	3111.93		(3,824)		(2,390)		(1,004)			1,434				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	05/13/2021	05/13/2022	485	1,996,422	4112.5		(92,701)		(57,938)		(116,611)			34,763				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	05/14/2021	05/13/2022	1,252	5,224,492	4173.85		(248,483)		(155,302)		(289,587)			93,181				

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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.	EGL '5KCJSCUB87LQCN2G7947	05/14/2021	05/16/2022	305	555,681	1820.969		(14,781)		(9,238)		(5,885)			5,543				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	05/14/2021	05/16/2022	20	61,112	3111.93		(1,548)		(967)		(418)			580				
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)		(60,286)		(112,778)			36,172				
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)		(31,173)		(20,584)			18,704				
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)		(87,008)		(163,031)			52,205				
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)		(18,109)		(13,177)			10,866				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	05/18/2021	05/18/2022	42	129,751	3100.36		(2,906)		(1,816)		(883)			1,090				
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)		(81,345)		(161,158)			48,807				
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)		(19,422)		(15,328)			11,653				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	05/19/2021	05/19/2022	9	29,334	3094.54		(531)		(332)		(189)			199				
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)		(76,573)		(146,224)			45,944				
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)		(8,035)		(5,214)			4,821				
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)		(18,687)		(12,006)			11,212				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	05/20/2021	05/20/2022	2	6,050	3102.38		(123)		(77)		(43)			46				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	05/21/2021	05/20/2022	175	542,928	3103.69		(11,221)		(7,013)		(3,291)			4,208				
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)		(185,811)		(353,467)			111,486				
S&P Digital		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	05/20/2021	05/20/2022	687	2,856,824	4159.12		(107,868)		(67,418)		(126,725)			40,451				
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)		(5,954)		(3,862)			3,573				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	05/21/2021	05/23/2022	9	26,775	3103.69		(664)		(415)		(206)			249				
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)		(88,827)		(168,961)			53,296				
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)		(17,225)		(12,090)			10,335				

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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	05/24/2021	05/24/2022	18	54,863	3106.57		(1,340)		(837)		(402)			502				
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)		(124,654)		(226,194)			74,792				
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)		(17,052)		(12,358)			10,231				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	05/25/2021	05/25/2022	7	21,105	3103.08		(492)		(307)		(151)			184				
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)		(72,798)		(132,176)			43,679				
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)		(24,263)		(17,571)			14,558				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	05/26/2021	05/26/2022	70	217,673	3103.49		(4,112)		(2,570)		(1,421)			1,542				
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)		(78,228)		(140,829)			46,937				
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)		(94)		(77)			56				
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)		(8,635)		(6,015)			5,181				
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)		(31,227)		(21,305)			18,736				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	05/27/2021	05/27/2022	40	125,307	3107.26		(2,190)		(1,369)		(583)			821				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	05/28/2021	05/27/2022	311	966,642	3109.31		(20,929)		(13,081)		(5,833)			7,848				
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)		(25,686)		(46,330)			15,411				
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)		(227,913)		(425,962)			136,748				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	05/28/2021	05/30/2022	6	25,263	4204.11		(584)		(365)		(596)			219				
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)		(4,668)		(3,213)			2,801				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	05/28/2021	05/31/2022	24	76,038	3109.31		(1,972)		(1,233)		(591)			740				
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)		(87,905)		(165,753)			52,743				
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)		(25,731)		(15,306)			10,595				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	06/01/2021	06/01/2022	59	182,735	3111.73		(3,775)		(2,674)		(1,293)			1,101				
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)		(104,296)		(168,434)			42,945				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	06/02/2021	06/02/2022	336	612,262	1821.855		(16,286)		(11,536)		(6,753)			4,750				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	06/02/2021	06/02/2022	47	145,878	3114.01		(2,624)		(1,859)		(682)			765				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	06/02/2021	06/02/2022	831	3,496,210	4208.12		(99,777)		(70,675)		(111,152)			29,102				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	06/03/2021	06/03/2022	245	446,815	1820.546		(11,519)		(8,159)		(5,059)			3,360				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	06/04/2021	06/03/2022	367	669,615	1825.404		(17,812)		(12,617)		(6,959)			5,195				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	06/04/2021	06/03/2022	106	329,660	3120.09		(6,176)		(4,375)		(1,800)			1,801				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	06/03/2021	06/03/2022	597	2,507,377	4202.04		(98,167)		(69,535)		(111,221)			28,632				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	06/04/2021	06/03/2022	1,225	5,179,818	4229.89		(224,013)		(158,676)		(247,622)			65,337				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	06/04/2021	06/04/2022	10	41,011	4229.89		(878)		(622)		(797)			256				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	06/04/2021	06/06/2022	34	62,263	1825.404		(1,662)		(1,178)		(654)			485				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	06/04/2021	06/06/2022	222	693,904	3120.09		(14,065)		(9,963)		(4,370)			4,102				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	06/04/2021	06/06/2022	742	3,136,898	4229.89		(147,524)		(104,496)		(163,561)			43,028				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	06/07/2021	06/07/2022	542	987,040	1822.296		(26,453)		(18,737)		(10,976)			7,715				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	06/07/2021	06/07/2022	6	19,843	3114.84		(418)		(296)		(136)			122				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	06/07/2021	06/07/2022	837	3,536,797	4226.52		(148,241)		(105,004)		(163,619)			43,237				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	06/08/2021	06/08/2022	426	776,332	1822.668		(21,039)		(14,902)		(8,604)			6,136				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	06/08/2021	06/08/2022	11	33,458	3115.53		(677)		(480)		(215)			198				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	06/08/2021	06/08/2022	1,091	4,610,997	4227.26		(138,050)		(97,786)		(150,789)			40,265				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	06/09/2021	06/09/2022	215	390,300	1819.18		(10,499)		(7,437)		(4,608)			3,062				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	06/09/2021	06/09/2022	41	126,423	3109.54		(3,171)		(2,246)		(945)			925				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	06/09/2021	06/09/2022	880	3,713,271	4219.55		(124,477)		(88,171)		(137,041)			36,306				

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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	06/10/2021	06/10/2022	644	1,171,904	1819.916		(31,641)		(22,413)		(13,704)			9,229				
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)		(20,495)		(12,223)			8,439				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	06/11/2021	06/10/2022	78	242,675	3114.12		(4,752)		(3,366)		(1,495)			1,386				
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)		(69,143)		(106,955)			28,471				
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)		(139,442)		(217,203)			57,417				
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)		(254)		(152)			104				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	06/11/2021	06/13/2022	28	87,435	3114.12		(1,746)		(1,237)		(553)			509				
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)		(90,319)		(140,575)			37,190				
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)		(8,215)		(5,373)			3,382				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	06/14/2021	06/14/2022	10	32,455	3107.68		(693)		(491)		(261)			202				
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)		(98,011)		(148,309)			40,357				
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)		(32,471)		(20,591)			13,370				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	06/15/2021	06/15/2022	27	83,371	3109.15		(1,299)		(920)		(392)			379				
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)		(55,948)		(85,026)			23,037				
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)		(20,765)		(14,854)			8,550				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	06/16/2021	06/16/2022	12	36,713	3096.19		(804)		(569)		(283)			234				
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)		(79,171)		(119,761)			32,600				
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)		(34,938)		(36,003)			14,386				
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)		(9,590)		(7,837)			3,949				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	06/18/2021	06/17/2022	68	209,123	3057.71		(4,107)		(2,909)		(2,515)			1,198				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	06/17/2021	06/17/2022	8	23,998	3081.81		(533)		(377)		(220)			155				

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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	06/18/2021	06/17/2022	1,460	6,084,637	4166.45		(273,583)		(193,788)		(329,087)			79,795				
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)		(77,146)		(121,768)			31,766				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	06/18/2021	06/20/2022	53	162,446	3057.71		(3,463)		(2,453)		(2,199)			1,010				
S&P Digital		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	06/18/2021	06/20/2022	496	2,065,106	4166.45		(107,628)		(76,237)		(131,733)			31,392				
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)		(17,128)		(14,101)			7,053				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	06/21/2021	06/21/2022	40	124,558	3082.81		(2,615)		(1,852)		(1,288)			763				
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)		(118,196)		(183,220)			48,669				
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)		(9,565)		(7,751)			3,938				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	06/22/2021	06/22/2022	24	73,289	3085.2		(1,578)		(1,118)		(654)			460				
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)		(82,329)		(124,244)			33,900				
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)		(12,319)		(10,496)			5,072				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	06/23/2021	06/23/2022	14	43,403	3080.39		(1,100)		(779)		(478)			321				
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)		(38,537)		(58,604)			15,868				
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)		(46)		(46)			19				
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)		(18,257)		(14,953)			7,518				
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)		(60,146)		(45,174)			24,766				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	06/25/2021	06/24/2022	124	384,751	3093.16		(8,863)		(6,278)		(3,355)			2,585				
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)		(76,551)		(115,492)			31,521				
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)		(166,241)		(248,547)			68,452				
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)		(4,911)		(3,716)			2,022				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	06/25/2021	06/27/2022	2	6,735	3093.16		(169)		(119)		(65)			49				
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)		(72,191)		(108,110)			29,726				

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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)		(34,048)		(26,843)			14,020				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	06/28/2021	06/28/2022	63	194,973	3089.81		(4,146)		(2,937)		(1,939)			1,209				
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)		(74,473)		(108,293)			30,665				
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)		(11,031)		(8,891)			4,542				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	06/29/2021	06/29/2022	25	75,896	3088.06		(1,623)		(1,149)		(795)			473				
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)		(106,982)		(155,014)			44,051				
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)		(9,109)		(7,084)			3,751				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	06/30/2021	06/30/2022	51	157,615	3091.47		(3,624)		(2,567)		(1,408)			1,057				
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)		(43,913)		(62,767)			18,082				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	07/01/2021	07/01/2022	592	1,071,950	1812.083		(29,157)		(23,083)		(15,101)			6,074				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	07/02/2021	07/01/2022	382	692,902	1813.597		(18,320)		(14,504)		(9,529)			3,817				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	07/02/2021	07/01/2022	255	789,309	3100.25		(14,763)		(11,688)		(5,690)			3,076				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	07/01/2021	07/01/2022	767	3,312,830	4319.94		(106,220)		(84,091)		(104,087)			22,129				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	07/02/2021	07/01/2022	1,455	6,331,909	4352.34		(235,771)		(186,652)		(219,577)			49,119				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	07/02/2021	07/05/2022	101	182,490	1813.597		(4,843)		(3,834)		(2,535)			1,009				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	07/02/2021	07/05/2022	13	39,025	3100.25		(823)		(652)		(343)			171				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	07/02/2021	07/05/2022	598	2,600,970	4352.34		(121,757)		(96,391)		(112,703)			25,366				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	07/06/2021	07/06/2022	268	483,904	1808.576		(12,819)		(10,148)		(7,288)			2,671				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	07/06/2021	07/06/2022	77	238,174	3091.79		(5,638)		(4,463)		(2,310)			1,175				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	07/06/2021	07/06/2022	507	2,203,825	4343.54		(82,123)		(65,014)		(77,287)			17,109				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	07/07/2021	07/07/2022	398	722,816	1814.827		(19,588)		(15,507)		(9,896)			4,081				

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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.	EGL '5KCJSCUB87L0CN2G7947	07/07/2021	07/07/2022	60	186,550	3102.51		(4,221)		(3,342)		(1,450)			879				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	07/07/2021	07/07/2022	840	3,661,556	4358.13		(119,275)		(94,426)		(110,748)			24,849				
UST 1.625% 05/15/31 Total Return Options		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	07/07/2021	07/08/2022	345	33,800	98		(456)		(361)		(430)			95				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	07/08/2021	07/08/2022	158	285,375	1807.01		(7,505)		(5,942)		(4,423)			1,564				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	07/09/2021	07/08/2022	546	992,434	1816.894		(26,696)		(21,135)		(13,182)			5,562				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	07/08/2021	07/08/2022	4	13,175	3089.25		(262)		(208)		(120)			55				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	07/09/2021	07/08/2022	80	248,917	3106.19		(4,965)		(3,930)		(1,936)			1,034				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	07/08/2021	07/08/2022	580	2,508,026	4320.82		(81,754)		(64,722)		(78,457)			17,032				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	07/09/2021	07/08/2022	1,019	4,452,199	4369.55		(177,168)		(140,258)		(160,151)			36,910				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	07/09/2021	07/11/2022	187	339,753	1816.894		(9,139)		(7,235)		(4,547)			1,904				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	07/09/2021	07/11/2022	19	58,444	3106.19		(1,274)		(1,009)		(526)			265				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	07/09/2021	07/11/2022	452	1,974,801	4369.55		(77,087)		(61,027)		(69,890)			16,060				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	07/12/2021	07/12/2022	297	539,606	1819.632		(14,677)		(11,620)		(6,932)			3,058				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	07/12/2021	07/12/2022	589	2,580,761	4384.63		(99,004)		(78,379)		(87,259)			20,626				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	07/13/2021	07/13/2022	776	1,407,937	1813.764		(32,101)		(25,413)		(19,891)			6,688				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	07/13/2021	07/13/2022	17	51,394	3100.79		(1,151)		(911)		(421)			240				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	07/13/2021	07/13/2022	528	2,305,364	4369.21		(83,445)		(66,061)		(75,543)			17,384				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	07/14/2021	07/14/2022	357	648,526	1814.546		(14,916)		(11,809)		(9,073)			3,108				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	07/14/2021	07/14/2022	18	54,914	3102.19		(1,321)		(1,045)		(473)			275				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	07/14/2021	07/14/2022	490	2,142,167	4374.3		(64,938)		(51,410)		(58,534)			13,529				
UST 1.625% 05/15/31 Total Return Options		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	07/14/2021	07/15/2022	163	16,000	98		(205)		(162)		(189)			43				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	07/16/2021	07/15/2022	590	1,070,208	1812.716		(29,110)		(23,045)		(15,441)			6,065				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	07/15/2021	07/15/2022	427	775,805	1815.772		(21,024)		(16,644)		(10,674)			4,380				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	07/16/2021	07/15/2022	153	473,061	3099.03		(9,504)		(7,524)		(4,199)			1,980				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	07/15/2021	07/15/2022	89	275,539	3104.3		(5,924)		(4,690)		(2,017)			1,234				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	07/16/2021	07/15/2022	1,114	4,821,421	4327.16		(191,092)		(151,281)		(184,038)			39,811				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	07/15/2021	07/15/2022	1,117	4,869,595	4360.03		(170,677)		(135,120)		(155,032)			35,558				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	07/16/2021	07/18/2022	237	430,161	1812.716		(11,743)		(9,297)		(6,250)			2,447				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	07/16/2021	07/18/2022	55	171,045	3099.03		(3,550)		(2,811)		(1,593)			740				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	07/16/2021	07/18/2022	578	2,500,100	4327.16		(119,957)		(94,966)		(115,028)			24,991				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	07/19/2021	07/19/2022	257	462,127	1801.276		(12,200)		(9,658)		(7,988)			2,542				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	07/19/2021	07/19/2022	48	147,634	3079.53		(3,204)		(2,536)		(1,787)			667				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	07/19/2021	07/19/2022	644	2,743,819	4258.49		(120,131)		(95,104)		(124,215)			25,027				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	07/20/2021	07/20/2022	678	1,228,408	1812.375		(33,290)		(26,354)		(18,025)			6,935				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	07/20/2021	07/20/2022	664	2,870,499	4323.06		(86,700)		(68,637)		(83,522)			18,062				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	07/21/2021	07/21/2022	690	1,252,721	1815.66		(33,310)		(26,370)		(17,518)			6,940				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	07/21/2021	07/21/2022	47	147,119	3104.12		(2,802)		(2,219)		(1,152)			584				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	07/21/2021	07/21/2022	569	2,481,371	4358.69		(73,627)		(58,288)		(68,234)			15,339				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	07/22/2021	07/22/2022	364	659,860	1812.625		(17,684)		(14,000)		(9,690)			3,684				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	07/23/2021	07/22/2022	857	1,559,564	1818.866		(43,044)		(34,076)		(20,800)			8,967				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	07/23/2021	07/22/2022	42	130,019	3109.73		(2,589)		(2,049)		(1,016)			539				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	07/22/2021	07/22/2022	414	1,806,891	4367.48		(65,730)		(52,037)		(59,192)			13,694				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	07/23/2021	07/22/2022	1,353	5,969,349	4411.79		(245,744)		(194,547)		(203,214)			51,197				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	07/23/2021	07/25/2022	302	549,603	1818.866		(15,224)		(12,052)		(7,384)			3,172				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	07/23/2021	07/25/2022	68	212,009	3109.73		(4,464)		(3,534)		(1,802)			930				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	07/23/2021	07/25/2022	489	2,158,783	4411.79		(86,272)		(68,299)		(71,816)			17,973				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	07/26/2021	07/26/2022	269	489,218	1820.536		(13,307)		(10,534)		(6,420)			2,772				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	07/26/2021	07/26/2022	25	76,470	3112.61		(1,568)		(1,241)		(625)			327				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	07/26/2021	07/26/2022	877	3,877,447	4422.3		(147,109)		(116,461)		(120,440)			30,648				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	07/27/2021	07/27/2022	370	674,866	1821.791		(18,626)		(14,746)		(8,706)			3,880				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	07/27/2021	07/27/2022	36	110,798	3114.75		(2,346)		(1,857)		(926)			489				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	07/27/2021	07/27/2022	765	3,366,608	4401.46		(114,164)		(90,380)		(97,478)			23,784				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	07/28/2021	07/28/2022	485	881,188	1818.594		(24,145)		(19,114)		(11,976)			5,030				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	07/28/2021	07/28/2022	35	107,744	3109.31		(2,307)		(1,826)		(788)			481				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	07/28/2021	07/28/2022	743	3,267,522	4400.64		(94,151)		(74,536)		(82,618)			19,615				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	07/30/2021	07/29/2022	877	1,600,033	1824.242		(43,841)		(34,707)		(19,962)			9,134				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	07/29/2021	07/29/2022	438	800,119	1826.565		(21,595)		(17,096)		(9,622)			4,499				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	07/30/2021	07/29/2022	42	131,561	3119.03		(3,224)		(2,552)		(1,028)			672				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	07/29/2021	07/29/2022	37	115,393	3122.97		(2,804)		(2,220)		(854)			584				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	07/30/2021	07/29/2022	1,389	6,103,977	4395.26		(249,947)		(197,874)		(213,487)			52,072				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	07/29/2021	07/29/2022	479	2,115,178	4419.15		(72,973)		(57,770)		(61,303)			15,203				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	07/30/2021	08/01/2022	371	676,536	1824.242		(18,537)		(14,675)		(8,505)			3,862				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	07/30/2021	08/01/2022	22	68,860	3119.03		(1,723)		(1,364)		(556)			359				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	07/30/2021	08/01/2022	817	3,591,050	4395.26		(181,592)		(143,760)		(152,428)			37,832				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	08/02/2021	08/02/2022	513	934,762	1822.766		(26,080)		(22,820)		(12,055)			3,260				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	08/02/2021	08/02/2022	46	141,880	3116.62		(2,795)		(2,446)		(1,061)			349				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	08/02/2021	08/02/2022	985	4,321,740	4387.16		(169,400)		(148,225)		(148,661)			21,175				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	08/03/2021	08/03/2022	365	667,447	1828.799		(18,422)		(16,119)		(7,850)			2,303				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	08/03/2021	08/03/2022	57	176,905	3126.9		(4,214)		(3,688)		(1,255)			527				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	08/03/2021	08/03/2022	706	3,122,923	4423.15		(100,190)		(87,666)		(83,981)			12,524				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	08/04/2021	08/04/2022	523	953,044	1821.464		(26,304)		(23,016)		(12,603)			3,288				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	08/04/2021	08/04/2022	1	2,778	3114.39		(68)		(59)		(23)			8				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	08/04/2021	08/04/2022	1,206	5,310,764	4402.66		(148,463)		(129,905)		(131,568)			18,558				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	08/05/2021	08/05/2022	181	330,270	1823.267		(8,802)		(7,701)		(4,258)			1,100				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	08/06/2021	08/05/2022	918	1,676,513	1826.698		(46,775)		(40,928)		(20,488)			5,847				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	08/05/2021	08/05/2022	133	413,976	3117.48		(6,995)		(6,121)		(2,487)			874				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	08/06/2021	08/05/2022	236	737,988	3123.34		(13,993)		(12,244)		(4,897)			1,749				
S&P Digital		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	08/05/2021	08/05/2022	604	2,675,788	4429.1		(99,153)		(86,759)		(81,112)			12,394				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	08/06/2021	08/05/2022	1,301	5,771,618	4436.52		(258,404)		(226,104)		(205,588)			32,301				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	08/06/2021	08/06/2022	10	46,464	4436.52		(1,171)		(1,025)		(669)			146				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	08/06/2021	08/08/2022	272	496,271	1826.698		(13,846)		(12,115)		(6,111)			1,731				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	08/06/2021	08/08/2022	359	1,590,952	4436.52		(74,609)		(65,283)		(58,897)			9,326				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	08/09/2021	08/09/2022	300	548,159	1825.656		(15,020)		(13,142)		(6,878)			1,877				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	08/09/2021	08/09/2022	2	6,113	3121.58		(135)		(118)		(52)			17				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	08/09/2021	08/09/2022	684	3,030,393	4432.35		(107,059)		(93,677)		(88,211)			13,382				

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	08/10/2021	08/10/2022	359	658,557	1832.195		(18,176)		(15,904)		(7,476)			2,272				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	08/10/2021	08/10/2022	18	55,354	3132.79		(1,143)		(1,000)		(385)			143				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	08/10/2021	08/10/2022	592	2,625,867	4436.75		(81,309)		(71,145)		(67,455)			10,164				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	08/11/2021	08/11/2022	375	688,873	1838.51		(19,013)		(16,636)		(7,087)			2,377				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	08/11/2021	08/11/2022	36	112,319	3143.64		(2,485)		(2,174)		(625)			311				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	08/11/2021	08/11/2022	714	3,176,184	4447.7		(87,914)		(76,925)		(72,673)			10,989				
UST 1.625% 05/15/31 Total Return Options		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	08/11/2021	08/12/2022	394	38,600	98		(489)		(428)		(483)			61				
UST 1.625% 05/15/31 Total Return Options		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	08/11/2021	08/12/2022	28	2,800	100		(48)		(42)		(30)			6				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	08/12/2021	08/12/2022	980	1,802,336	1838.432		(49,925)		(43,684)		(18,617)			6,241				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	08/13/2021	08/12/2022	549	1,011,490	1840.783		(27,250)		(23,843)		(10,057)			3,406				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	08/13/2021	08/12/2022	23	71,903	3147.54		(1,659)		(1,452)		(401)			207				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	08/12/2021	08/12/2022	446	1,987,380	4460.83		(54,924)		(48,058)		(44,442)			6,865				
S&P Digital		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	08/13/2021	08/12/2022	990	4,421,967	4468		(169,312)		(148,148)		(129,072)			21,164				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	08/13/2021	08/15/2022	158	290,146	1840.783		(7,834)		(6,855)		(2,910)			979				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	08/13/2021	08/15/2022	21	66,183	3147.54		(1,628)		(1,424)		(401)			203				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	08/13/2021	08/15/2022	304	1,360,098	4468		(53,310)		(46,646)		(40,597)			6,664				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	08/16/2021	08/16/2022	213	392,474	1843.714		(11,107)		(9,719)		(3,764)			1,388				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	08/16/2021	08/16/2022	40	127,561	3152.6		(2,677)		(2,342)		(741)			335				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	08/16/2021	08/16/2022	543	2,431,414	4479.71		(88,831)		(77,727)		(66,500)			11,104				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	08/17/2021	08/17/2022	268	493,356	1838.001		(13,617)		(11,915)		(5,204)			1,702				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	08/17/2021	08/17/2022	102	320,077	3142.84		(7,633)		(6,679)		(2,016)			954				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	08/17/2021	08/17/2022	513	2,283,710	4448.08		(75,809)		(66,333)		(61,126)			9,476				

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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	08/18/2021	08/18/2022	574	1,050,082	1828.821		(29,087)		(25,451)		(12,830)			3,636				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	08/18/2021	08/18/2022	53	165,776	3127.14		(3,385)		(2,962)		(1,201)			423				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	08/18/2021	08/18/2022	883	3,884,785	4400.27		(108,995)		(95,370)		(96,660)			13,624				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	08/19/2021	08/19/2022	754	1,378,514	1827.672		(37,909)		(33,170)		(17,186)			4,739				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	08/20/2021	08/19/2022	814	1,492,100	1832.982		(40,884)		(35,773)		(17,132)			5,110				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	08/19/2021	08/19/2022	8	24,861	3125.17		(582)		(509)		(179)			73				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	08/20/2021	08/19/2022	143	449,263	3134.27		(10,049)		(8,793)		(2,899)			1,256				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	08/19/2021	08/19/2022	430	1,895,802	4405.8		(61,169)		(53,523)		(52,225)			7,646				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	08/20/2021	08/19/2022	1,290	5,729,949	4441.67		(213,640)		(186,935)		(170,276)			26,705				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	08/20/2021	08/20/2022	10	44,596	4441.67		(928)		(812)		(558)			116				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	08/20/2021	08/22/2022	202	370,013	1832.982		(10,175)		(8,903)		(4,282)			1,272				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	08/20/2021	08/22/2022	10	32,545	3134.27		(791)		(692)		(233)			99				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	08/20/2021	08/22/2022	306	1,358,501	4441.67		(62,629)		(54,801)		(48,559)			7,829				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	08/23/2021	08/23/2022	447	819,442	1834.368		(22,207)		(19,431)		(9,303)			2,776				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	08/23/2021	08/23/2022	595	2,663,551	4479.53		(110,819)		(96,967)		(81,633)			13,852				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	08/24/2021	08/24/2022	246	451,842	1834.474		(12,471)		(10,912)		(5,135)			1,559				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	08/24/2021	08/24/2022	17	52,550	3136.9		(1,229)		(1,075)		(351)			154				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	08/24/2021	08/24/2022	790	3,546,221	4486.23		(120,161)		(105,141)		(90,124)			15,020				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	08/25/2021	08/25/2022	1,232	2,264,020	1837.323		(60,676)		(53,091)		(24,670)			7,584				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	08/25/2021	08/25/2022	87	273,490	3141.85		(4,836)		(4,232)		(1,411)			605				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	08/25/2021	08/25/2022	824	3,705,307	4496.19		(97,712)		(85,498)		(75,942)			12,214				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	08/26/2021	08/26/2022	417	764,187	1831.706		(21,015)		(18,388)		(9,111)			2,627				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	08/27/2021	08/26/2022	606	1,112,969	1837.121		(30,829)		(26,976)		(12,198)			3,854				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	08/26/2021	08/26/2022	28	88,347	3132.25		(2,067)		(1,809)		(605)			258				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	08/27/2021	08/26/2022	183	574,930	3141.55		(12,608)		(11,032)		(3,424)			1,576				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	08/26/2021	08/26/2022	637	2,848,329	4470		(96,606)		(84,530)		(74,024)			12,076				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	08/27/2021	08/26/2022	1,134	5,113,568	4509.37		(183,953)		(160,959)		(130,994)			22,994				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	08/27/2021	08/29/2022	66	120,513	1837.121		(3,362)		(2,942)		(1,331)			420				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	08/27/2021	08/29/2022	373	1,680,796	4509.37		(63,151)		(55,257)		(44,524)			7,894				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	08/30/2021	08/30/2022	789	1,450,364	1838.738		(38,725)		(33,884)		(15,663)			4,841				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	08/30/2021	08/30/2022	10	31,817	3144.37		(603)		(528)		(186)			75				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	08/30/2021	08/30/2022	873	3,953,102	4528.79		(144,022)		(126,019)		(99,083)			18,003				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	08/31/2021	08/31/2022	672	1,236,597	1838.993		(34,006)		(29,756)		(13,337)			4,251				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	08/31/2021	08/31/2022	9	29,788	3144.82		(584)		(511)		(182)			73				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	08/31/2021	08/31/2022	1,019	4,609,020	4522.68		(143,175)		(125,278)		(102,398)			17,897				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	09/01/2021	09/01/2022	296	543,983	1837.961		(14,796)		(14,180)		(5,978)			617				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	09/01/2021	09/01/2022	35	108,850	3143.07		(2,163)		(2,073)		(676)			90				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	09/01/2021	09/01/2022	1,087	4,917,117	4524.09		(139,760)		(133,936)		(102,792)			5,823				
UST 1.25% 08/15/31 Total Return Options		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	09/01/2021	09/02/2022	53	5,200	98		(62)		(59)		(70)			3				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	09/03/2021	09/02/2022	1,054	1,937,863	1839.04		(53,291)		(51,071)		(20,995)			2,220				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	09/02/2021	09/02/2022	188	345,822	1842.612		(9,199)		(8,816)		(3,542)			383				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	09/03/2021	09/02/2022	12	39,225	3144.97		(742)		(711)		(223)			31				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P Digital		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	09/03/2021	09/02/2022	1,791	8,124,768	4535.43		(283,364)		(271,557)		(193,112)			11,807				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	09/02/2021	09/02/2022	233	1,058,184	4536.95		(30,543)		(29,271)		(21,571)			1,273				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	09/03/2021	09/06/2022	141	258,601	1839.04		(7,086)		(6,790)		(2,831)			295				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	09/03/2021	09/06/2022	20	61,428	3144.97		(1,290)		(1,236)		(414)			54				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	09/03/2021	09/06/2022	258	1,168,052	4535.43		(52,939)		(50,733)		(34,180)			2,206				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	09/07/2021	09/07/2022	139	253,699	1827.866		(6,748)		(6,467)		(3,299)			281				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	09/07/2021	09/07/2022	218	986,942	4520.03		(36,663)		(35,136)		(25,076)			1,528				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	09/08/2021	09/08/2022	379	694,268	1832.384		(18,676)		(17,898)		(8,457)			778				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	09/08/2021	09/08/2022	39	122,751	3133.67		(2,521)		(2,416)		(775)			105				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	09/08/2021	09/08/2022	836	3,771,899	4514.07		(113,639)		(108,904)		(83,790)			4,735				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	09/10/2021	09/09/2022	1,209	2,203,463	1822.57		(60,375)		(57,859)		(31,111)			2,516				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	09/09/2021	09/09/2022	354	647,403	1827.495		(17,609)		(16,876)		(8,504)			734				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	09/10/2021	09/09/2022	54	169,469	3116.93		(3,983)		(3,817)		(1,478)			166				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	09/09/2021	09/09/2022	111	347,839	3125.33		(7,240)		(6,938)		(2,857)			302				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	09/10/2021	09/09/2022	1,146	5,111,564	4458.58		(193,954)		(185,873)		(150,858)			8,081				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	09/09/2021	09/09/2022	469	2,105,735	4493.28		(61,973)		(59,391)		(47,351)			2,582				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	09/10/2021	09/12/2022	165	300,910	1822.57		(8,245)		(7,901)		(4,276)			344				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	09/10/2021	09/12/2022	3	8,737	3116.93		(229)		(219)		(86)			10				
S&P Digital		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	09/10/2021	09/12/2022	171	764,372	4458.58		(37,538)		(35,974)		(28,284)			1,564				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	09/13/2021	09/13/2022	307	559,370	1823.501		(15,439)		(14,795)		(7,859)			643				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	09/13/2021	09/13/2022	723	3,229,858	4468.73		(113,487)		(108,759)		(87,163)			4,729				

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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	09/14/2021	09/14/2022	637	1,158,316	1817.09		(31,738)		(30,415)		(17,876)			1,322				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	09/14/2021	09/14/2022	32	100,301	3107.6		(2,069)		(1,983)		(953)			86				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	09/14/2021	09/14/2022	520	2,308,852	4443.05		(79,213)		(75,912)		(64,270)			3,301				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	09/15/2021	09/15/2022	423	771,590	1823.951		(21,064)		(20,187)		(10,817)			878				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	09/15/2021	09/15/2022	32	99,800	3119.34		(2,399)		(2,299)		(860)			100				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	09/15/2021	09/15/2022	509	2,282,061	4480.7		(66,706)		(63,927)		(52,646)			2,779				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	09/17/2021	09/16/2022	866	1,569,850	1811.722		(43,171)		(41,372)		(26,216)			1,799				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	09/16/2021	09/16/2022	371	675,244	1820.812		(18,164)		(17,407)		(9,924)			757				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	09/17/2021	09/16/2022	33	102,092	3098.42		(2,671)		(2,560)		(1,181)			111				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	09/17/2021	09/16/2022	1,344	5,959,544	4432.99		(246,746)		(236,465)		(197,519)			10,281				
S&P Digital		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	09/16/2021	09/16/2022	566	2,531,511	4473.75		(77,915)		(74,669)		(61,223)			3,246				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	09/17/2021	09/19/2022	241	436,609	1811.722		(12,007)		(11,506)		(7,332)			500				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	09/17/2021	09/19/2022	6	19,698	3098.42		(490)		(470)		(219)			20				
S&P Digital		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	09/17/2021	09/19/2022	520	2,306,284	4432.99		(93,944)		(90,029)		(75,596)			3,914				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	09/20/2021	09/20/2022	618	1,112,143	1799.726		(29,138)		(27,924)		(21,983)			1,214				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	09/20/2021	09/20/2022	495	2,157,908	4357.73		(93,322)		(89,433)		(81,289)			3,888				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	09/21/2021	09/21/2022	978	1,757,966	1796.643		(47,641)		(45,656)		(36,234)			1,985				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	09/21/2021	09/21/2022	1	2,622	3072.68		(61)		(58)		(35)			3				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	09/21/2021	09/21/2022	1,025	4,463,058	4354.19		(146,833)		(140,715)		(134,161)			6,118				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	09/22/2021	09/22/2022	436	784,882	1801.966		(21,035)		(20,158)		(15,112)			876				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87LQCN2G7947	09/22/2021	09/22/2022	37	113,253	3081.77		(2,608)		(2,500)		(1,358)			109				

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S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	09/22/2021	09/22/2022	448	1,968,783	4395.64		(76,309)		(73,130)		(65,720)			3,180				
UST 1.25% 08/15/31 Total Return Options		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	09/22/2021	09/23/2022	90	8,800	98		(106)		(102)		(119)			4				
UST 1.25% 08/15/31 Total Return Options		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	09/22/2021	09/23/2022	34	3,400	100		(58)		(55)		(33)			2				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	09/24/2021	09/23/2022	1,864	3,373,986	1809.83		(91,772)		(87,949)		(58,565)			3,824				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	09/23/2021	09/23/2022	815	1,474,666	1809.923		(40,553)		(38,864)		(25,565)			1,690				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	09/24/2021	09/23/2022	172	532,011	3095.23		(11,028)		(10,569)		(6,155)			460				
S&P Digital		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	09/23/2021	09/23/2022	668	2,971,374	4448.98		(98,445)		(94,343)		(79,872)			4,102				
S&P Digital		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	09/24/2021	09/23/2022	1,357	6,047,185	4455.48		(225,770)		(216,363)		(178,747)			9,407				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	09/24/2021	09/24/2022	3	11,416	4455.48		(259)		(248)		(163)			11				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	09/24/2021	09/26/2022	544	984,140	1809.83		(26,867)		(25,748)		(17,173)			1,119				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	09/24/2021	09/26/2022	10	30,853	3095.23		(676)		(648)		(384)			28				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	09/24/2021	09/26/2022	414	1,842,355	4455.48		(89,569)		(85,837)		(69,039)			3,732				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	09/27/2021	09/27/2022	923	1,671,003	1810.246		(46,120)		(44,198)		(29,047)			1,922				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	09/27/2021	09/27/2022	7	21,983	3095.99		(580)		(556)		(272)			24				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	09/27/2021	09/27/2022	895	3,976,568	4443.11		(152,910)		(146,539)		(123,590)			6,371				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	09/28/2021	09/28/2022	390	701,477	1799.459		(18,940)		(18,151)		(14,091)			789				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	09/28/2021	09/28/2022	136	418,503	3077.56		(8,673)		(8,301)		(5,384)			361				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	09/28/2021	09/28/2022	580	2,522,829	4352.63		(94,845)		(90,893)		(86,967)			3,952				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	09/29/2021	09/29/2022	1,010	1,821,823	1804.149		(49,189)		(47,140)		(34,473)			2,050				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	09/29/2021	09/29/2022	38	117,458	3085.6		(2,305)		(2,209)		(1,200)			96				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	09/29/2021	09/29/2022	1,431	6,238,745	4359.46		(185,794)		(178,053)		(170,840)			7,741				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL '5KCJSCUB87L0CN2G7947	09/30/2021	09/30/2022	738	1,321,107	1789.265		(36,264)		(34,753)		(30,302)			1,511				

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S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/30/2021	09/30/2022	705	3,036,517	4307.54		(90,241)		(86,481)		(87,940)			3,767				
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)		(3,830)		(33,249)			26,696				
0699999999. Subtotal - Written Options - Hedging Other - Other										(9,076,878)	(43,345,777)		(28,474,464)	XXX	(67,020,701)			22,817,471			XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										(9,076,878)	(43,345,777)		(28,474,464)	XXX	(67,020,701)			22,817,471			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										(9,076,878)	(43,345,777)		(28,474,464)	XXX	(67,020,701)			22,817,471			XXX	XXX
0989999999. Total Written Options										(9,076,878)	(43,345,777)		(28,474,464)	XXX	(67,020,701)			22,817,471			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										176,839,677	508,662,646		353,709,952	XXX	926,313,574			(307,860,317)			XXX	XXX
1719999999. Subtotal - Replication														XXX							XXX	XXX
1729999999. Subtotal - Income Generation														XXX							XXX	XXX
1739999999. Subtotal - Other											95,300		1,198,160	XXX	1,198,160	1,102,860					XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives														XXX							XXX	XXX
1759999999 - Totals										176,839,677	508,757,946		354,908,112	XXX	927,511,734	1,102,860		(307,860,317)			XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

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

N O N E

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

N O N E

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX		2,590,423		2,590,423	6,291,565		6,291,565		
BANK OF AMERICA	B4TYDEB6GKMZO031MB27	Y	Y	77,140,000		25,488,019	(540,536)		62,058,428	(723,022)			
EAGLE LIFE INSURANCE	5KCJSCUB87LQCN2G7947	Y	N				(24,401,632)			(62,527,783)			
BARCLAYS	G5GSEF7VJP5I7OUK5573	Y	Y	156,245,000		41,171,105			145,696,037				
CIBC	2IGI19DL770X0HC3ZE78	Y	Y	196,570,000		45,235,733	(3,528,481)		192,639,006	(3,736,647)			
CITI BANK	E57ODZWZ7FF32TWEFA76	Y	Y	85,360,000		22,303,395			72,818,189				
CREDIT SUISSE	E58DKGMJYYYJLN8C3868	Y	Y	121,830,000		35,095,532			102,878,196				
SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	Y	Y	71,510,000		31,988,961			60,748,955				
JP MORGAN	7H6GLXDRUGQFU57RNE97	Y	Y	58,420,000		34,831,534			47,526,826				
MORGAN STANLEY	4PQUHN3JPFGFNF3BB653	Y	Y	42,108,080		11,758,342			33,258,023				
ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	Y	Y	62,750,000		36,810,744	(3,814)		58,416,195	(33,248)			
TRUIST BANK	JJKC32MCHWDI71265Z06	Y	Y	66,290,000		25,454,542			58,879,272				
WACHOVIA/WELLS FARGO	KB1H1DSPRFMYMCUFXT09	Y	Y	167,300,000		69,456,086			152,123,583				
0299999999. Total NAIC 1 Designation				1,105,523,080		379,593,993	(28,474,463)		987,042,710	(67,020,700)			
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)						1,198,159		1,198,159	1,198,159		1,198,159		
0999999999 - Gross Totals				1,105,523,080		383,382,575	(28,474,463)	3,788,582	994,532,434	(67,020,700)	7,489,724		
1. Offset per SSAP No. 64						28,474,464	(28,474,464)						
2. Net after right of offset per SSAP No. 64						354,908,111	1						

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	77,140,000	77,140,000	XXX		
BARCLAYS G5GSEF7VJP5I70UK5573	Cash		CASH	156,245,000	156,245,000	XXX		
CITI BANK E57ODZWZ7FF32TWEFA76	Cash		CASH	85,360,000	85,360,000	XXX		
CREDIT SUISSE E58DKGMJYYYJLN8C3868	Cash		CASH	121,830,000	121,830,000	XXX		
CIBC 2IGI19DL770X0HC3ZE78	Cash		CASH	196,570,000	196,570,000	XXX		
JP MORGAN 7H6GLXDRUGQFU57RNE97	Cash		CASH	58,420,000	58,420,000	XXX		
MORGAN STANLEY 4PQUHN3JPFGFNF3BB653	Cash		CASH	42,108,080	42,108,080	XXX		
ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	Cash		CASH	62,750,000	62,750,000	XXX		
SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	Cash		CASH	71,510,000	71,510,000	XXX		
TRUIST BANK JJKC32MCHWDI71265Z06	Cash		CASH	66,290,000	66,290,000	XXX		
WACHOVIA/WELLS FARGO KB1H1DSPRFMYMCUFXT09	Cash		CASH	167,300,000	167,300,000	XXX		
0299999999 - Total				1,105,523,080	1,105,523,080	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							10,811,862	XXX
CITIBANK ..... NEW CASTLE, DELAWARE					410,604	183,720	77,474	XXX
CITIBANK ..... NEW YORK, NEW YORK					57,363,975	33,281,463	(54,646,479)	XXX
JPMORGAN CHASE BANK ..... NEW YORK, NEW YORK					156,725	209,835	276,034	XXX
METRO BANK ..... PELL CITY, ALABAMA					877,788	889,063	900,338	XXX
STATE STREET BANK ..... BOSTON, MASSACHUSETTS					1,351,925	(647,024)	(1,035,760)	XXX
STATE STREET BANK ..... BOSTON, MASSACHUSETTS	0				23,144	23,144	(1,062,465)	XXX
WEST BANK ..... WEST DES MOINES, IOWA		0.250	14,799		(54,855,384)	(78,776,604)	417,806	XXX
0199998. Deposits in ... 1 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX	3		75,267	75,346	75,451	XXX
0199999. Totals - Open Depositories	XXX	XXX	14,802		5,404,044	(44,761,057)	(44,185,738)	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	14,802		5,404,044	(44,761,057)	(44,185,738)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	150	150	150	XXX
0599999. Total - Cash	XXX	XXX	14,802		5,404,194	(44,760,907)	(44,185,588)	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	1,011	14,538
38141W-27-3	GOLDMAN SACHS MONEY MARKET		08/31/2021			2,225,987,000		345,431
4812A0-36-7	JPMorgan Prime Money Market Fu MONEY MARKET	C	06/21/2021			248,884,969	13,493	103,744
4812C0-67-0	JPMorgan US Government Money M MONEY MAR	C	06/21/2021			29,665,199	813	52,452
4812C0-67-0	JPMorgan US Government Money M MONEY MAR		08/31/2021			1,816,458,000	38,875	261,816
949921-12-6	Wells Fargo Government Money M Money Market		06/15/2021			1,783,216,000		304,281
94984B-79-3	Wells Fargo Heritage Money Mar MONEY MARKET	C	06/15/2021			81,466,719		26,337
52470G-88-2	Western Asset Institutional Li MONEY MARKET	C	09/23/2020			95,475,926		38,052
09248U-61-9	BLACKROCK PROVIDENT T-FUND MONEY MARKET	C	08/21/2020			45,745,355		14,400
09248U-64-3	BLACKROCK PROVIDENT T-FUND MONEY MARKET	C	08/21/2020			39,993,007		12,510
09248U-70-0	BLACKROCK PROVIDENT T-FUND MONEY MARKET	C	06/23/2021			100,681,562		17,312
09248U-70-0	BLACKROCK PROVIDENT T-FUND MONEY MARKET		09/29/2021			1,970,687,329		297,117
857492-70-6	STATE STREET INST US GOVT FUND		09/30/2021			2,217,804,246		313,100
857492-70-6	STATE STREET INST US GOVT FUND	O	09/30/2021			44,549,561		8,322
857492-70-6	STATE STREET INST US GOVT FUND	C	09/30/2021			116,157,904		62,279
8699999. Subtotal - All Other Money Market Mutual Funds						10,958,702,777	54,192	1,871,691
9999999 - Total Cash Equivalents						10,959,182,813	54,192	1,871,691