LIFE, ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF MARCH 31, 2023

OF THE CONDITION AND AFFAIRS OF THE

American Equity Investment Life Insurance Company

NAIC Group Code 2658 (Current) 2658 (Prior) NAIC Company Code 92738 Employer's ID Number 42-1153896

Organized under the Laws of Iowa, State of Domicile or Port of Entry IA

Country of Domicile United States of America

Licensed as business type: Life, Accident and Health [X] Fraternal Benefit Societies [ ]

Incorporated/Organized 12/19/1980 Commenced Business 01/01/1981

Statutory Home Office 6000 Westown Parkway (Street and Number), West Des Moines, IA, US 50266-5921 (City or Town, State, Country and Zip Code)

Main Administrative Office 6000 Westown Parkway (Street and Number)
West Des Moines, IA, US 50266-5921 (City or Town, State, Country and Zip Code), 515-221-0002 (Area Code) (Telephone Number)

Mail Address PO Box 71216 (Street and Number or P.O. Box), Des Moines, IA, US 50325 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 6000 Westown Parkway (Street and Number)
West Des Moines, IA, US 50266-5921 (City or Town, State, Country and Zip Code), 515-221-0002 (Area Code) (Telephone Number)

Internet Website Address www.american-equity.com

Statutory Statement Contact Chelsea Jennifer Fichtner (Name), 515-273-3876 (Area Code) (Telephone Number)
chelsea.fichtner@american-equity.com (E-mail Address), 515-440-2715 (FAX Number)

OFFICERS

Chief Executive Officer and President	Anant Bhalla	Senior Vice President and Chief Accounting Officer	Jimmy Dewayne Lummus
Chief of Staff and Secretary	Shari Wood	Senior Vice President & Chief Corporate Actuary	Christopher Alan Plucar

OTHER

DIRECTORS OR TRUSTEES

Axel Andre	Anant Bhalla	Ronald James Grensteiner
James Louis Hamalainen	Jeff David Lorenzen	

State of Iowa
County of Polk SS:

The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statement of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions therefrom for the period ended, and have been completed in accordance with the NAIC Annual Statement Instructions and Accounting Practices and Procedures manual except to the extent that: (1) state law may differ; or, (2) that state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required, that is an exact copy (except for formatting differences due to electronic filing) of the enclosed statement. The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed statement.

Anant Bhalla Chief Executive Officer & President	Shari Wood Chief of Staff and Secretary	Jimmy Dewayne Lummus Senior Vice President and Chief Accounting Officer

Subscribed and sworn to before me this 5 day of May 2023

JaWon Matthews
Finance and Accounting Analyst
02/16/2026

a. Is this an original filing? ..... Yes [X] No [ ]
b. If no,
1. State the amendment number.....
2. Date filed .....
3. Number of pages attached.....

NOTARIAL SEAL IOWA
JAWON MATTHEWS
Commission Number 846029
My Commission Expires
02/16/2026

ASSETS

		Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1.	Bonds	43,428,023,345		43,428,023,345	44,406,672,883
2.	Stocks:				
	2.1 Preferred stocks	35,576,066		35,576,066	35,423,918
	2.2 Common stocks	442,457,021		442,457,021	488,631,155
3.	Mortgage loans on real estate:				
	3.1 First liens	7,834,744,902		7,834,744,902	7,650,631,822
	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 ($ (20,788,656)), cash equivalents ($ 2,057,738,307) and short-term investments ($ 695,294,164)	2,732,243,815		2,732,243,815	2,516,191,533
6.	Contract loans (including $ ..... premium notes)	701,190		701,190	733,562
7.	Derivatives	394,574,770		394,574,770	393,140,280
8.	Other invested assets	1,641,626,379		1,641,626,379	1,448,477,893
9.	Receivables for securities	96,762,814		96,762,814	702,523,858
10.	Securities lending reinvested collateral assets				
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	56,606,710,302		56,606,710,302	57,642,426,904
13.	Title plants less $ ..... charged off (for Title insurers only)				
14.	Investment income due and accrued	507,109,516	5,741,216	501,368,300	491,351,628
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	959,552	894,913	64,639	73,562
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)	936,105		936,105	970,793
	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	551,581,450	237,694,389	313,887,061	298,596,478
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon				
18.2	Net deferred tax asset	172,223,384		172,223,384	158,211,986
19.	Guaranty funds receivable or on deposit				
20.	Electronic data processing equipment and software	11,417,808	10,479,282	938,526	1,084,318
21.	Furniture and equipment, including health care delivery assets ($ .....)	7,488,536	7,488,536		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	3,246,026		3,246,026	857,088
24.	Health care ($ .....) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	406,459,251	4,255,173	402,204,078	398,765,688
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	58,268,131,930	266,553,509	58,001,578,421	58,992,338,445
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28.	Total (Lines 26 and 27)	58,268,131,930	266,553,509	58,001,578,421	58,992,338,445
	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	399,998,007		399,998,007	397,683,129
2502.	PREPAID ASSETS	3,435,985	3,435,985		
2503.	MISCELLANEOUS RECEIVABLES	2,897,285	819,188	2,078,097	1,053,027
2598.	Summary of remaining write-ins for Line 25 from overflow page	127,974		127,974	29,532
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	406,459,251	4,255,173	402,204,078	398,765,688

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 44,596,284,082 less $ ..... included in Line 6.3 (including $ 6,547,998,096 Modco Reserve)	44,596,284,082	44,731,059,744
2.	Aggregate reserve for accident and health contracts (including $ ..... Modco Reserve)	435,669	452,845
3.	Liability for deposit-type contracts (including $ 758,109 Modco Reserve)	294,083,011	500,651,636
4.	Contract claims:		
	4.1 Life	194,957,737	186,255,148
	4.2 Accident and health	5,000	3,000
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 $ 2,846 accident and health premiums	20,903	25,081
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	(25,871,657)	(8,003,217)
10.	Commissions to agents due or accrued-life and annuity contracts $ 6,346,910 , accident and health $ ..... and deposit-type contract funds $	6,346,910	17,725,214
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	23,695,800	37,491,632
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	225,298	98,103
15.1	Current federal and foreign income taxes, including $ ..... on realized capital gains (losses)	3,841,962	208,079,610
15.2	Net deferred tax liability		
16.	Unearned investment income	106,122	
17.	Amounts withheld or retained by reporting entity as agent or trustee	9,310,665	5,861,826
18.	Amounts held for agents' account, including $ ..... agents' credit balances		
19.	Remittances and items not allocated	44,990,857	32,762,822
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	557,455,476	512,999,156
	24.02 Reinsurance in unauthorized and certified ($ .....) companies	62,621,113	59,240,448
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ .....) reinsurers	7,073,203,278	7,172,941,409
	24.04 Payable to parent, subsidiaries and affiliates	907,512	2,505,931
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance	685,045,547	676,383,290
	24.08 Derivatives		
	24.09 Payable for securities	47,291,233	405,601,003
	24.10 Payable for securities lending		
	24.11 Capital notes $ ..... and interest thereon $		
25.	Aggregate write-ins for liabilities	769,713,226	757,601,983
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	54,344,669,744	55,299,736,664
27.	From Separate Accounts Statement		
28.	Total liabilities (Lines 26 and 27)	54,344,669,744	55,299,736,664
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	1,596,442,452	1,596,229,012
34.	Aggregate write-ins for special surplus funds	7,776,389	
35.	Unassigned funds (surplus)	1,999,189,836	2,042,872,769
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)	3,654,408,677	3,690,101,781
38.	Totals of Lines 29, 30 and 37	3,656,908,677	3,692,601,781
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	58,001,578,421	58,992,338,445
	DETAILS OF WRITE-INS		
2501.	INTEREST RATE DERIVATIVE COLLATERAL	625,433,865	441,346,289
2502.	AMOUNT DUE REINSURERS	140,146,901	315,079,912
2503.	INT EXP D&A INT RATE SWAPS	3,806,460	951,615
2598.	Summary of remaining write-ins for Line 25 from overflow page	326,000	224,167
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	769,713,226	757,601,983
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.	MISC LIABILITY	7,776,389	
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)	7,776,389	

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	495,625,213	531,751,835	(2,299,042,944)
2.	Considerations for supplementary contracts with life contingencies	3,356,059	887,834	5,391,023
3.	Net investment income	530,236,183	619,817,520	2,143,581,387
4.	Amortization of Interest Maintenance Reserve (IMR)	713,454	(390,544)	(8,065,827)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded	78,050,985	55,741,106	329,450,822
7.	Reserve adjustments on reinsurance ceded	70,980,582	8,445,590	175,428,265
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	(1,539,909)	880	1,140
9.	Totals (Lines 1 to 8.3)	1,177,422,567	1,216,254,223	346,743,866
10.	Death benefits	873,982	665,824	2,426,731
11.	Matured endowments (excluding guaranteed annual pure endowments)			
12.	Annuity benefits	314,933,221	310,795,469	1,206,220,905
13.	Disability benefits and benefits under accident and health contracts	23,176	18,464	80,010
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	681,504,122	517,679,069	2,240,031,002
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	1,094,504	1,996,173	6,971,197
18.	Payments on supplementary contracts with life contingencies	4,110,818	4,220,650	17,094,366
19.	Increase in aggregate reserves for life and accident and health contracts	(134,792,837)	114,115,716	(4,018,856,332)
20.	Totals (Lines 10 to 19)	867,746,986	949,491,366	(546,032,121)
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	84,009,720	71,824,942	269,565,469
22.	Commissions and expense allowances on reinsurance assumed	11,122,882	1,392,875	17,689,998
23.	General insurance expenses and fraternal expenses	51,735,364	33,450,813	159,102,867
24.	Insurance taxes, licenses and fees, excluding federal income taxes	5,628,046	5,796,068	21,607,729
25.	Increase in loading on deferred and uncollected premiums	(2,224)	(10,213)	(13,020)
26.	Net transfers to or (from) Separate Accounts net of reinsurance			
27.	Aggregate write-ins for deductions	51,894,372	58,499,019	176,018,389
28.	Totals (Lines 20 to 27)	1,072,135,146	1,120,444,870	97,939,311
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	105,287,421	95,809,352	248,804,555
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)	105,287,421	95,809,352	248,804,555
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	23,462,464	8,701,318	77,973,918
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)	81,824,957	87,108,034	170,830,636
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 5,378,386 (excluding taxes of $ (5,493,089) transferred to the IMR)	14,565,001	(3,818,890)	(18,973,304)
35.	Net income (Line 33 plus Line 34)	96,389,958	83,289,144	151,857,332
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	3,692,601,781	4,078,531,864	4,078,531,864
37.	Net income (Line 35)	96,389,958	83,289,144	151,857,332
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (8,027,087)	(35,210,799)	32,299,905	86,128,368
39.	Change in net unrealized foreign exchange capital gain (loss)			
40.	Change in net deferred income tax	5,984,311	169,739	57,784,217
41.	Change in nonadmitted assets	(33,770,493)	(14,274,387)	(75,387,043)
42.	Change in liability for reinsurance in unauthorized and certified companies	(3,380,740)		(59,240,448)
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			
44.	Change in asset valuation reserve	(44,456,320)	(45,349,185)	(165,491,327)
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	190,571		
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance			
52.	Dividends to stockholders			(325,000,000)
53.	Aggregate write-ins for gains and losses in surplus	(21,439,593)	(24,041,952)	(56,581,182)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(35,693,105)	32,093,264	(385,930,083)
55.	Capital and surplus, as of statement date (Lines 36 + 54)	3,656,908,676	4,110,625,128	3,692,601,781
	DETAILS OF WRITE-INS			
08.301.	MISCELLANEOUS INCOME (EXPENSE)	(1,539,909)	880	1,140
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)	(1,539,909)	880	1,140
2701.	INCOME ON FUNDS HELD UNDER REINSURANCE TREATIES WITH UNAUTHORIZED REINSURERS	39,309,370	49,867,134	192,624,032
2702.	DEFERRAL OF REINSURANCE GAIN AND TRANSFER OF IMR ON AEL RE VERMONT	8,055,631	(81,622)	30,869,487
2703.	DEFERRAL OF REINSURANCE GAIN AND TRANSFER OF IMR ON AEL RE BERMUDA	3,417,685	(6,062)	3,257,961
2798.	Summary of remaining write-ins for Line 27 from overflow page	1,111,686	8,719,570	(50,733,091)
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	51,894,372	58,499,020	176,018,389
5301.	AEL RE VERMONT REINSURANCE TRANSACTION	(19,397,643)	(20,688,550)	(193,949,388)
5302.	STOCK-BASED COMPENSATION	7,776,389	3,644,812	9,607,470
5303.	BROOKFIELD REINSURANCE TRANSACTION	(5,705,348)	(5,442,328)	7,601,850
5398.	Summary of remaining write-ins for Line 53 from overflow page	(4,112,991)	(1,555,886)	120,158,886
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	(21,439,593)	(24,041,952)	(56,581,182)

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	499,022,401	532,660,918	(2,293,567,804)
2.	Net investment income	673,768,138	759,927,425	3,007,409,628
3.	Miscellaneous income	16,387,733	12,687,799	(3,489,436,887)
4.	Total (Lines 1 to 3)	1,189,178,272	1,305,276,142	(2,775,595,063)
5.	Benefit and loss related payments	992,745,035	809,038,286	3,461,091,929
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7.	Commissions, expenses paid and aggregate write-ins for deductions	172,890,858	130,076,105	466,099,265
8.	Dividends paid to policyholders			
9.	Federal and foreign income taxes paid (recovered) net of $ ..... tax on capital gains (losses)	227,585,410		(98,334,130)
10.	Total (Lines 5 through 9)	1,393,221,303	939,114,390	3,828,857,064
11.	Net cash from operations (Line 4 minus Line 10)	(204,043,031)	366,161,752	(6,604,452,127)
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	2,894,326,020	1,880,935,228	11,017,325,958
	12.2 Stocks	42,906,114	4,519,865	132,658,531
	12.3 Mortgage loans	309,349,396	535,967,322	1,954,865,605
	12.4 Real estate			
	12.5 Other invested assets	8,247,293	11,489,318	997,769,168
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	245,978	(273,956)	(3,084,084)
	12.7 Miscellaneous proceeds			
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	3,255,074,801	2,432,637,777	14,099,535,178
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	1,943,718,003	3,429,838,216	8,629,143,850
	13.2 Stocks	21,901,223	22,223,969	153,190,243
	13.3 Mortgage loans	502,179,366	590,927,787	3,430,502,344
	13.4 Real estate			
	13.5 Other invested assets	199,023,652	118,627,614	933,580,550
	13.6 Miscellaneous applications	186,848,014	170,278,260	729,518,739
	13.7 Total investments acquired (Lines 13.1 to 13.6)	2,853,670,258	4,331,895,846	13,875,935,726
14.	Net increase (or decrease) in contract loans and premium notes	(32,372)	(17,749)	(18,827)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	401,436,915	(1,899,240,320)	223,618,279
	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			(91,286)
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(207,663,129)	196,695,833	279,890,410
	16.5 Dividends to stockholders			325,000,000
	16.6 Other cash provided (applied)	226,321,528	(462,952,697)	5,123,960,421
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	18,658,399	(266,256,864)	5,078,759,545
	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)	216,052,283	(1,799,335,433)	(1,302,074,303)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	2,516,191,533	3,818,265,839	3,818,265,836
	19.2 End of period (Line 18 plus Line 19.1)	2,732,243,815	2,018,930,407	2,516,191,533

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

20.0001. STOCK BASED COMPENSATION	7,989,829	3,665,814	9,719,759
20.0002. UNREALIZED VALUATION INC/(DEC) OF CASH EQUIVALENTS AND SHORT TERM INVESTMENTS		1,225	3,150

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	665,678	635,746	2,496,945
3.	Ordinary individual annuities	892,585,581	767,889,096	2,765,603,731
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)	893,251,259	768,524,842	2,768,100,676
12.	Fraternal (Fraternal Benefit Societies Only)			
13.	Subtotal (Lines 11 through 12)	893,251,259	768,524,842	2,768,100,676
14.	Deposit-type contracts	396,686	4,938,110	7,213,407
15.	Total (Lines 13 and 14)	893,647,945	773,462,951	2,775,314,083
	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

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 #	March 31, 2023	December 31, 2022
NET INCOME					
(1) Net income (loss), Iowa basis				$ 96,389,958	$ 151,857,332
State Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
IAC 191-97					
(a) Net investment income - derivatives	86	4	3	1,395,200	(38,408,521)
(b) Change in reserves	51	4	19	68,080,380	(288,641,686)
IAC 191-43					
(c) Change in reserves, net	51	4	19	603,678	16,960,004
(2) Net Income (loss), NAIC SAP (1-a-b-c=2)				$ 26,310,700	$ 461,947,535
SURPLUS					
Statutory Surplus, Iowa Basis				$ 3,656,908,677	$ 3,692,601,781
(3) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
IAC 191-97					
(a) Derivative instruments	86	2, 4	7, 3	(129,620,565)	28,666,183
(b) Reserves for indexed annuities	51	3, 4	1, 19	144,512,322	76,431,942
(c) Tax impact	101	2	18.2	(3,127,269)	(22,070,606)
IAC 191-43					
(d) Change in reserves	51	3, 4	1, 19	96,368,829	95,765,151
(e) Tax impact	101	2	18.2	(20,237,454)	(20,110,682)
(4) Statutory surplus, NAIC SAP (3-a-b-c-d-e=4)				$ 3,569,012,814	$ 3,533,919,793

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

No significant changes have occurred in disclosure from December 31, 2022.

C. Accounting Policy

1. No significant changes have occurred in disclosure from December 31, 2022.

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, 2022.

4. No significant changes have occurred in disclosure from December 31, 2022.

NOTES TO FINANCIAL STATEMENTS

5. No significant changes have occurred in disclosure from December 31, 2022.

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, 2022.

8. No significant changes have occurred in disclosure from December 31, 2022.

9. No significant changes have occurred in disclosure from December 31, 2022.

10. No significant changes have occurred in disclosure from December 31, 2022.

11. No significant changes have occurred in disclosure from December 31, 2022.

12. No significant changes have occurred in disclosure from December 31, 2022.

13. No significant changes have occurred in disclosure from December 31, 2022.

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, 2022.

NOTE 3 Business Combinations and Goodwill

No significant changes have occurred in disclosure from December 31, 2022.

NOTE 4 Discontinued Operations

No significant changes have occurred in disclosure from December 31, 2022.

NOTE 5 Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

No significant changes have occurred in disclosure from December 31, 2022.

B. Debt Restructuring

No significant changes have occurred in disclosure from December 31, 2022.

C. Reverse Mortgages

No significant changes have occurred in disclosure from December 31, 2022.

NOTES TO FINANCIAL STATEMENTS

D. Loan-Backed Securities

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

(2) For the three months ended March 31, 2023, the Company recognized other than temporary impairments ("OTTI") on its loan-backed securities on the basis of intent to sell and on the basis of the inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis as follows:

	1	2		3
		Other-than-Temporary Impairment Recognized in Loss		
	Amortized Cost Basis Before Other-than-Temporary Impairment	2a Interest	2b Non-interest	Fair Value 1 - (2a + 2b)
(2) OTTI recognized 1st Quarter				
a. Intent to sell	$ 5,295,358		$ 519,636	$ 4,775,722
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis				$ -
c. Total 1st Quarter (a+b)	$ 5,295,358	$ -	$ 519,636	$ 4,775,722
OTTI recognized 2nd Quarter				
d. Intent to sell				$ -
e. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis				$ -
f. Total 2nd Quarter (d+e)	$ -	$ -	$ -	$ -
OTTI recognized 3rd Quarter				
g. Intent to sell				$ -
h. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis				$ -
i. Total 3rd Quarter (g+h)	$ -	$ -	$ -	$ -
OTTI recognized 4th Quarter				
j. Intent to sell				$ -
k. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis				$ -
l. Total 4th Quarter (j+k)	$ -	$ -	$ -	$ -
m. Annual Aggregate Total (c+f+i+l)	$ 5,295,358	$ -	$ 519,636	$ 4,775,722

(3) The following table lists the loan-backed securities held by the Company at March 31, 2023 for which the present value of cash flows expected to be collected was less than amortized cost, and as a result OTTI was recorded during the three months ended March 31, 2023:

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
45660L-4E-6	$ 1,562,698	$ 1,224,664	$ 338,034	$ 1,224,664	$ 1,224,664	03/31/2023
16165L-AF-7	4,504,668	4,438,002	66,666	4,438,002	4,438,002	03/31/2023
12641T-AS-5	1,351,947	1,314,558	37,389	1,314,558	1,314,558	03/31/2023
07388D-AC-2	919,636	830,148	89,488	830,148	830,148	03/31/2023
126694-K3-1	131,778	115,589	16,189	115,589	115,589	03/31/2023
Total	$ 8,470,727	$ 7,922,961	$ 547,766	$ 7,922,961	$ 7,922,961	

Total OTTI recognized under SSAP 43R the three months ended March 31, 2023: $547,766

(4) For loan-backed and structured securities with unrealized losses as of March 31, 2023, 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 $ 303,366,394
2. 12 Months or Longer $ 713,075,638

b)The aggregate related fair value of securities with unrealized losses:

1. Less than 12 Months $ 4,512,131,297
2. 12 Months or Longer $ 5,760,306,195

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

At March 31, 2023 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.

NOTES TO FINANCIAL STATEMENTS

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

(1) As of March 31, 2023 there were no securities lending programs.

(2) There were no assets pledged as collateral as part of a dollar repurchase agreement or securities lending transaction as of March 31, 2023.

(3) There was no collateral received as of March 31, 2023.

(4) The Company has no active securities lending program as of March 31,2023.

(5) The Company has no active securities lending program as of March 31,2023.

(6) The Company has no active securities lending program as of March 31,2023.

(7) The Company has no active securities lending program as of March 31,2023.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

The Company did not have any repurchase agreements accounted for as secured borrowing as of March 31, 2023.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

The Company did not have any reverse repurchase agreements transactions accounted for as secured borrowing as of March 31, 2023.

H. Repurchase Agreements Transactions Accounted for as a Sale

The Company did not have any repurchase agreements transactions accounted for as a sale as of March 31, 2023.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

The Company did not have any reverse repurchase agreements transactions accounted for as a sale as of March 31, 2023.

J. Real Estate

The Company did not have any investments in real estate as of March 31, 2023.

K. Low Income Housing tax Credits (LIHTC)

The Company did not have any investments in low-income housing tax credits as of March 31, 2023.

L. Restricted Assets

1. Restricted Assets (Including Pledged)

	Gross (Admitted & Nonadmitted) Restricted						
	Current Year					6	7
	1	2	3	4	5		
Restricted Asset Category	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)
a. Subject to contractual obligation for which liability is not shown					$ -		$ -
b. Collateral held under security lending agreements					$ -		$ -
c. Subject to repurchase agreements					$ -		$ -
d. Subject to reverse repurchase 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	$ 14,000,000				$ 14,000,000	$ 22,000,000	$ (8,000,000)
j. On deposit with states	$ 1,910,976				$ 1,910,976	$ 2,412,736	$ (501,760)
k. On deposit with other regulatory bodies					$ -		$ -
l. Pledged collateral to FHLB (including assets backing funding agreements)	$ 1,604,966,289				$ 1,604,966,289	$ 1,328,473,902	$ 276,492,387
m. Pledged as collateral not captured in other categories					$ -		$ -
n. Other restricted assets	$ 14,003,874,433				$ 14,003,874,433	$ 13,945,137,865	$ 58,736,568
o. Total Restricted Assets (Sum of a through n)	$ 15,624,751,698	$ -	$ -	$ -	$ 15,624,751,698	$ 15,298,024,503	$ 326,727,195

(a) Subset of Column 1

(b) Subset of Column 3

NOTES TO FINANCIAL STATEMENTS

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		$ 14,000,000	0.0%	0.0%
j. On deposit with states		$ 1,910,976	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)		$ 1,604,966,289	2.8%	2.8%
m. Pledged as collateral not captured in other categories		$ -	0.0%	0.0%
n. Other restricted assets		$ 14,003,874,433	24.0%	24.1%
o. Total Restricted Assets (Sum of a through n)	$ -	$ 15,624,751,698	26.8%	26.9%

(c) Column 5 divided by Asset Page, Column 1, Line 28

(d) Column 9 divided by Asset Page, Column 3, Line 28

2. Detail of Assets Pledged as Collateral Not Captured in Other Categories (Contracts That Share Similar Characteristics, Such as Reinsurance and Derivatives, Are Reported in the Aggregate)

None.

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
Athene Funds withheld assets	$ 663,516,313				$ 663,516,313	$ 679,057,249	$ (15,540,936)	$ 663,516,313	1.1%	1.1%
Athene Mod-co assets	$ 2,133,353,447				$ 2,133,353,447	$ 2,278,733,001	$ (145,379,554)	$ 2,133,353,447	3.7%	3.7%
Bermuda FW assets	$ 3,302,002,216				$ 3,302,002,216	$ 3,446,215,612	$ (144,213,396)	$ 3,302,002,216	5.7%	5.7%
Vermont FW assets	$ 676,144,534				$ 676,144,534	$ 625,395,130	$ 50,749,404	$ 676,144,534	1.2%	1.2%
Brookfield assets	$ 4,222,600,909				$ 4,222,600,909	$ 3,952,405,088	$ 270,195,821	$ 4,222,600,909	7.2%	7.3%
Ithaca FW assets	$ 3,006,257,014				$ 3,006,257,014	$ 2,963,331,785	$ 42,925,229	$ 3,006,257,014	5.2%	5.2%
Total (c)	$ 14,003,874,433	$ -	$ -	$ -	$ 14,003,874,433	$ 13,945,137,865	$ 58,736,568	$ 14,003,874,433	24.0%	24.1%

(a) Subset of column 1

(b) Subset of column 3

(c) Total Line for Columns 1 through 7 should equal 5L(1)n Columns 1 through 7 respectively and Total Line for Columns 8 through 10 should equal 5L(1)n Columns 9 through 11 respectively.

4. Collateral Received and Reflected as Assets Within the Reporting Entity's Financial Statements

None.

M. Working Capital Finance Investments

The Company did not have any working capital finance investments as of March 31, 2023.

N. Offsetting and Netting of Assets and Liabilities

The Company did not have any offsetting and netting of assets and liabilities as of March 31, 2023.

O. 5GI Securities

The Company did not have any investments in 5GI securities as of March 31, 2023.

P. Short Sales

The Company did not have unsettled and settled short sale transactions outstanding as of March 31, 2023.

NOTES TO FINANCIAL STATEMENTS

Q. Prepayment Penalty and Acceleration Fees

	General Account	Separate Account
1. Number of CUSIPs	1	
2. Aggregate Amount of Investment Income	$ 370,434	

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

	Asset Type	Percent Share
(1)	Cash	-0.8%
(2)	Cash Equivalents	75.4%
(3)	Short-Term Investments	25.4%
(4)	Total	100.0%

NOTE 6 Joint Ventures, Partnerships and Limited Liability Companies

No significant changes have occurred in disclosure from December 31, 2022.

NOTE 7 Investment Income

No significant changes have occurred in disclosure from December 31, 2022.

NOTE 8 Derivative Instruments

A. Derivatives under SSAP No. 86—Derivatives

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 one-year appreciation of various published indices. The term of the call options is generally one year. The Company pays cash to the counterparty based upon an agreed to price at the outset of the contract. The counterparty usually pays a single payment at each due date.

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

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

For the three months ended March 31, 2023, proceeds received upon expiration of options and amortization of options included as components of net investment income were as follows:

	03/31/2023
Proceeds received upon expiration	$ 5,613,449
Amortization	(184,244,321)
	(178,630,872)
Less ceded options	(51,791,951)
	$ (126,838,921)

Interest Rate Swaps: The Company uses interest rate swaps to reduce market risk from changes in fair value due to changes in interest rates. Our interest rate swaps allow us to pay a fixed rate and receive a variable rate at specified intervals based on a notional amount.

Interest rate swaps are used to manage interest rate risk and, to the extent they qualify, are treated as a fair value hedge. In accordance with SSAP No. 86-Derivatives, derivatives that are designated in a hedge accounting relationship are recorded in a manner consistent with the hedged asset or liability.

Interest rate swaps that are used to hedge bonds are reported by the Company at amortized cost in Schedule DB at the reporting date. Amortized cost of the interest rate swaps is zero. Upon termination of swaps that qualified for hedge accounting, the gain or loss on the swap will adjust the basis of the hedged items.

There were no derivatives with financing premiums for the quarter ended March 31, 2023.

There was no net gain or loss recognized in unrealized gains or losses during the reporting period representing a component of the derivative instruments' gain or loss excluded from the assessment of hedge effectiveness.

There was no net gain or loss recognized in unrealized gain or losses during the period resulting from derivatives that no longer qualify for hedge accounting.

As of the reporting period, we do not have cash flow hedges of a forecasted transaction.

B. As of the reporting period, the Company has no derivatives accounted for under SSAP 108.

NOTES TO FINANCIAL STATEMENTS

NOTE 9 Income Taxes

A. No significant changes have occurred in disclosure from December 31, 2022.

B. No significant changes have occurred in disclosure from December 31, 2022.

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

	(1) As of End of Current Period	(2) 12/31/2022	(3) (Col. 1 - 2) Change
1. Current Income Tax			
(a) Federal	$ 23,462,464	$ 77,973,918	$ (54,511,454)
(b) Foreign			$ -
(c) Subtotal (1a+1b)	$ 23,462,464	$ 77,973,918	$ (54,511,454)
(d) Federal income tax on net capital gains	$ (114,703)	$ (15,386,742)	$ 15,272,039
(e) Utilization of capital loss carry-forwards			$ -
(f) Other			$ -
(g) Federal and foreign income taxes incurred (1c+1d+1e+1f)	$ 23,347,761	$ 62,587,176	$ (39,239,415)

2. No significant changes have occurred in disclosure from December 31, 2022.

3. No significant changes have occurred in disclosure from December 31, 2022.

4. No significant changes have occurred in disclosure from December 31, 2022.

D. Analysis of Actual Income Tax Expense

The Company's income tax expense differs from the amount obtained by applying the statutory rate of 21% to pretax net income for the following reasons at March 31, 2023:

	Amounts	Effective Tax Rate (%)
Provisions computed at statutory rate	$ 20,805,383	21.00%
Tax exempt income deducted	(244,308)	-0.25%
Dividends received deduction	-	0.00%
Nondeductible Expenses	27,571	0.03%
IMR	(149,825)	-0.15%
Nonadmitted Assets	(6,889,851)	-6.95%
Stock compensation	(396,618)	-0.41%
Change in surplus as a result of reinsurance	(6,978,845)	-7.04%
Company owned life insurance	(486,124)	-0.49%
Income inclusion of disregarded subsidiary	-	0.00%
Other	11,676,067	11.79%
Rate Differential	-	0.00%
Total	$ 17,363,450	17.53%
Federal income tax incurred	$ 23,347,761	23.57%
Change in net deferred income taxes	(5,984,311)	-6.04%
Total statutory income tax	$ 17,363,450	17.53%

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

1. The Company had no net operating loss carryforwards as of March 31, 2023.

2. No significant changes have occurred in disclosure from December 31, 2022.

F. Consolidated Federal Income Tax Return

No significant changes have occurred in disclosure from December 31, 2022.

G. Federal or Foreign Federal Income Tax Loss Contingencies

No significant changes have occurred in disclosure from December 31, 2022.

H. Repatriation Transition Tax (RTT)

No significant changes have occurred in disclosure from December 31, 2022.

I. Alternative Minimum Tax (AMT) Credit

No significant changes have occurred in disclosure from December 31, 2022.

NOTE 10 Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

A. The Company is wholly owned by American Equity Investment Life Holding Company (the “Holding Company”), an insurance holding company domiciled in the State of Iowa. The Company owns 100% of the outstanding common stock of American Equity Investment Life Insurance Company of New York (“American Equity NY”), Eagle Life Insurance Company (“Eagle Life”), and AEL RE Vermont.

During Q1 2023, the Holding Company acquired an Arizona-domiciled life insurance company for use in the sale of life and annuity products.

During Q1 2023, the Company established a joint venture LLC for the purpose of investing in privately sourced assets. AEILIC is the 98% owner of the joint venture.

NOTES TO FINANCIAL STATEMENTS

NOTE 11 Debt

A. Through Q1 2023, AEILIC had borrowings totaling $100M under the funding agreement with the Federal Home Loan Bank. Proceeds were used to purchase invested assets at attractive yields, in line with the Company's investment policy.

B. FHLB (Federal Home Loan Bank) Agreements

(1) The Company is a member of the FHLB Des Moines. Through its membership, the Company has issued a fund arrangement to the FHLB in exchange for cash advances. It is part of the Company's strategy to utilize funds borrowed from the FHLB for investment spread activities.Funds obtained from the FHLB are accounted for in accordance with SSAP No. 15, Debt and Holding Company Obligations (SSAP No. 15), as borrowed money. The collateral pledged to FHLB is reported as admitted assets in accordance with admissibility testing under SSAP No. 30. The table below indicates the amount of FHLB stock purchased, collateral pledged, and assets and liabilities related to the agreement with the FHLB of Des Moines.

(2) FHLB Capital Stock

a. Aggregate Totals

	(1) Total 2+3	(2) General Account	(3) Separate Accounts
1. Current Year			
(a) Membership Stock - Class A	$ 10,000,000	$ 10,000,000	$ -
(b) Membership Stock - Class B	$ -	$ -	$ -
(c) Activity Stock	$ 4,000,000	$ 4,000,000	$ -
(d) Excess Stock	$ -	$ -	$ -
(e) Aggregate Total (a+b+c+d)	$ 14,000,000	$ 14,000,000	$ -
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 1,311,319,657	XXX	XXX
2. Prior Year-end			
(a) Membership Stock - Class A	$ 10,000,000	$ 10,000,000	$ -
(b) Membership Stock - Class B	$ -	$ -	$ -
(c) Activity Stock	$ 12,000,000	$ 12,000,000	$ -
(d) Excess Stock	$ -	$ -	$ -
(e) Aggregate Total (a+b+c+d)	$ 22,000,000	$ 22,000,000	$ -
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 1,069,815,328	XXX	XXX

b. Membership Stock (Class A and B) Eligible and Not Eligible for Redemption

	(1) Current Year Total (2+3+4+5+6)	(2) Not Eligible for Redemption	Eligible for Redemption (3) Less Than 6 Months	(4) 6 Months to Less Than 1 Year	(5) 1 to Less Than 3 Years	(6) 3 to 5 Years
Membership Stock						
1. Class A	$ 10,000,000	$ 10,000,000	$ -	$ -	$ -	$ -
2. Class B	$ -	$ -	$ -	$ -	$ -	$ -

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	(1) Fair Value	(2) Carrying Value	(3) Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	$ 1,456,931,345	$ 1,604,966,289	$ 100,000,000
2. Current Year General Account Total Collateral Pledged	$ 1,456,931,345	$ 1,604,966,289	$ 100,000,000
3. Current Year Separate Accounts Total Collateral Pledged	$ -	$ -	$ -
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	$ 1,183,507,010	$ 1,328,473,902	$ 300,000,000

b. Maximum Amount Pledged During Reporting Period

	(1) Fair Value	(2) Carrying Value	(3) Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	$ 1,456,931,345	$ 1,604,966,289	$ 200,000,000
2. Current Year General Account Maximum Collateral Pledged	$ 1,456,931,345	$ 1,604,966,289	$ 200,000,000
3. Current Year Separate Accounts Maximum Collateral Pledged	$ -	$ -	$ -
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	$ 1,271,617,041	$ 1,355,074,563	$ 300,000,000

NOTES TO FINANCIAL STATEMENTS

(4) Borrowing from FHLB

a. Amount as of Reporting Date

	(1) Total 2+3	(2) General Account	(3) Separate Accounts	(4) Funding Agreements Reserves Established
1. Current Year				
(a) Debt	$ -	$ -	$ -	XXX
(b) Funding Agreements	$ 100,000,000	$ 100,000,000	$ -	$ -
(c) Other	$ -	$ -	$ -	XXX
(d) Aggregate Total (a+b+c)	$ 100,000,000	$ 100,000,000	$ -	$ -
2. Prior Year end				
(a) Debt	$ -	$ -	$ -	XXX
(b) Funding Agreements	$ 300,000,000	$ 300,000,000	$ -	$ -
(c) Other	$ -	$ -	$ -	XXX
(d) Aggregate Total (a+b+c)	$ 300,000,000	$ 300,000,000	$ -	$ -

b. Maximum Amount During Reporting Period (Current Year)

	(1) Total 2+3	(2) General Account	(3) Separate Accounts
1. Debt	$ -	$ -	$ -
2. Funding Agreements	$ 200,000,000	$ 200,000,000	$ -
3. Other	$ -	$ -	$ -
4. Aggregate Total (1+2+3)	$ 200,000,000	$ 200,000,000	$ -

c. FHLB - Prepayment Obligations

	Does the company have prepayment obligations under the following arrangements (YES/NO)?
1. Debt	No
2. Funding Agreements	Yes
3. Other	No

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

A. Defined Benefit Plan

The company did not have a Defined Benefit Plan as of March 31, 2023.

B-I. No significant changes have occurred in disclosure from December 31, 2022.

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

A-I. No significant changes have occurred in disclosure from December 31, 2022.

J. The change in unassigned funds (surplus) due to unrealized losses net of tax was $(35,210,799).

K-M. No significant changes have occurred in disclosure from December 31, 2022.

NOTE 14 Liabilities, Contingencies and Assessments

A-E. No significant changes have occurred in disclosure from December 31, 2022.

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 its 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 will establish 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, 2022.

NOTES TO FINANCIAL STATEMENTS

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 as of the period indicated:

	ASSETS		LIABILITIES	
	3/31/2023	12/31/2022	3/31/2023	12/31/2022
a. Swaps	$ 408,368,504	$ 408,368,504		
b. Futures				
c. Options	$ 394,574,770	$ 393,140,280		
d. Total (a+b+c)	$ 802,943,274	$ 801,508,784	$ -	$ -

(2) No significant changes have occurred in disclosure from December 31, 2022.

(3) No significant changes have occurred in disclosure from December 31, 2022.

(4) As of March 31, 2023, the Company held $625,433,865 of cash and cash equivalents received from counterparties for derivative collateral, which is included in other liabilities in the financial statements. See Schedule DB of the Company's annual statement for additional detail.

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

A. Transfers of Receivables Reported as Sales

No significant changes have occurred in disclosure from December 31, 2022.

B. Transfer and Servicing of Financial Assets

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 three months ended March 31, 2023, 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, 2022.

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

No significant changes have occurred in disclosure from December 31, 2022.

NOTE 20 Fair Value Measurements

A.

(1) Fair Value Measurements at Reporting Date

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 - Corporate		$ 49,486,500			$ 49,486,500
Bonds - Mortgage Backed		640,460			640,460
Preferred Stock		3,075,000			3,075,000
Total assets at fair value/NAV	$ -	$ 53,201,960	$ -	$ -	$ 53,201,960

(2) Fair Value Measurements in (Level 3) of the Fair Value hierarchy - None.

(3) Policy on Transfers Into and Out of Level 3.

No significant changes since December 31, 2022.

(4) Inputs and Techniques Used for Level 2 and Level 3 Fair Values.

No significant changes since December 31, 2022.

(5) Derivative Fair Values - None.

B. Other Fair Value Disclosures - None.

NOTES TO FINANCIAL STATEMENTS

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.

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets							
Bonds	$ 39,323,949,311	$ 43,428,023,345	$ 21,464,328	$ 38,108,841,817	$ 1,193,643,166		
Preferred stock	$ 26,153,866	$ 35,576,066		$ 26,153,866			
Common stock - unaffiliated	$ 14,000,000	$ 14,000,000		$ 14,000,000			
Mortgage loans on real-estate	$ 7,202,701,321	$ 7,834,744,902			$ 7,202,701,321		
Derivatives instruments	$ 620,381,706	$ 394,574,770		$ 620,381,706			
Policy loans	$ 701,190	$ 701,190					$ 701,190
Other invested assets	$ 1,612,327,155	$ 1,641,626,379		$ 404,789,548	$ 1,207,537,607		
Cash and cash equivalents	$ 2,036,949,651	$ 2,036,949,651	$ 2,036,949,651				
Short-term investments	$ 691,855,942	$ 695,294,164	$ 149,085,160	$ 542,770,782			
Liabilities							
Policy benefit reserves	$ 37,251,379,473	$ 44,426,326,358	$ -	$ -	$ 37,251,379,473	$ -	$ -

The following methods and assumptions were used by the Company in estimating the fair values of financial instruments.

Bonds: The fair values of bonds are obtained from third parties and are based on quoted market prices when available. The third parties use yield data and other factors relating to instruments or securities with similar characteristics to determine fair value for securities that are not actively traded.

Preferred and common stock: The fair values of preferred and unaffiliated common stocks are based on quoted market prices.

Mortgage loans on real estate: The fair values of mortgage loans on real estate are calculated using discounted expected cash flows using current competitive market interest rates currently being offered for similar loans. The fair values of impaired mortgage loans on real estate that the Company has considered to be collateral dependent are based on the fair value of the real estate collateral (based on appraised values) less estimated costs to sell. The inputs utilized to determine fair value of all mortgage loans are unobservable market data (competitive market interest rates); therefore, fair value of mortgage loans falls into Level 3 in the fair value hierarchy.

Other invested assets: The fair values of other invested assets are obtained from third parties and are based on quoted market prices when available. The third parties use yield data and other factors relating to instruments or securities with similar characteristics to determine fair value for securities that are not actively traded.

Derivatives: The fair values of call options are based upon the amount of cash that the Company will receive to settle each derivative instrument on the reporting date. These amounts are determined by our investment team using industry accepted valuation models. Inputs include market volatility and risk free interest rates and are used in income valuation techniques in arriving at a fair value for each option contract. The Company has no performance obligations related to the call options purchased to fund our fixed index annuity policy liabilities. The fair values of interest rate swaps are determined using internal valuation models that generate discounted expected future cash flows by constructing a projected Secured Overnight Financing Rate (SOFR) curve over the term of the swap.

Policy loans: The Company has not attempted to determine the fair values associated with its policy loans as management believes any differences between the Company's carrying value and the fair values afforded these instruments are immaterial to the Company's financial position and, accordingly, the cost to provide such disclosure is not worth the benefit to be derived.

Cash and cash equivalents: Amounts reported in the statutory- basis balance sheets for these instruments are reported at their historical cost which approximates fair value due to the nature of the assets assigned to this category.

Policy benefit reserves: The fair values of the liabilities under contracts are stated at the cost the Company would incur to extinguish the liability (i.e., the cash surrender value). For period-certain annuity benefit contracts, the fair value is determined by discounting the benefits at the interest rates currently in effect for newly issued immediate annuity contracts.

D. Not Practicable to Estimate Fair Value

Type or Class of Financial Instrument	Carrying Value	Effective Interest Rate	Maturity Date	Explanation
Policy loans	$ 701,190			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. Estimates using NAV practical expedient

The Company does not have any assets measured using the NAV practical expedient as of March 31, 2023.

NOTE 21 Other Items

No significant changes have occurred in disclosure from December 31, 2022.

NOTES TO FINANCIAL STATEMENTS

NOTE 22 Events Subsequent

Type I – Recognized Subsequent Events:

Subsequent events have been considered through May 5, 2023.

Based on events that occurred subsequent to March 31, 2023, we expect to realize losses on a regional bank security held in our bond portfolio in the second quarter of 2023. We do not expect the losses to be material.

Type II – Nonrecognized Subsequent Events:

Subsequent events have been considered through May 5, 2023.

There are no subsequent events to report.

The Company is not subject to an annual fee under Section 9010 of the Federal Affordable Care Act.

NOTE 23 Reinsurance

No significant changes have occurred in disclosure from December 31, 2022.

NOTE 24 Retrospectively Rated Contracts & Contracts Subject to Redetermination

A-D. No significant changes have occurred in disclosure from December 31, 2022.

E. Risk Sharing Provisions of the Affordable Care Act

The Company did not have any risk-sharing provisions of the Affordable Care Act for the three months ended March 31, 2023.

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 March 31, 2023.

NOTE 26 Intercompany Pooling Arrangements

No significant changes have occurred in disclosure from December 31, 2022.

NOTE 27 Structured Settlements

No significant changes have occurred in dicslosure from December 31, 2022.

NOTE 28 Health Care Receivables

No significant changes have occurred in dicslosure from December 31, 2022.

NOTE 29 Participating Policies

No significant changes have occurred in disclosure from December 31, 2022.

NOTE 30 Premium Deficiency Reserves

No significant changes have occurred in disclosure from December 31, 2022.

NOTE 31 Reserves for Life Contracts and Annuity Contracts

No significant changes have occurred in disclosure from December 31, 2022.

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	$ 17,753,205,567			$ 17,753,205,567	31.10%
b. At book value less current surrender charge of 5% or more	$ 20,436,106,778			$ 20,436,106,778	35.80%
c. At fair value				$ -	
d. Total with market value adjustment or at fair value (total of a through c)	$ 38,189,312,345	$ -	$ -	$ 38,189,312,345	66.90%
e. At book value without adjustment (minimal or no charge or adjustment)	$ 18,525,796,823			$ 18,525,796,823	32.50%
(2) Not subject to discretionary withdrawal	$ 341,805,664			$ 341,805,664	0.60%
(3) Total (gross: direct + assumed)	$ 57,056,914,832	$ -	$ -	$ 57,056,914,832	100.0%
(4) Reinsurance ceded	$ 12,485,278,780			$ 12,485,278,780	
(5) Total (net)* (3) - (4)	$ 44,571,636,052	$ -	$ -	$ 44,571,636,052	
(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:	$ 3,498,527,592			$ 3,498,527,592	

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

B. GROUP ANNUITIES:

The Company did not have any Group Annuities as of March 31, 2023.

NOTES TO FINANCIAL STATEMENTS

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	$ 197,717,691			$ 197,717,691	100.0%
(3) Total (gross: direct + assumed)	$ 197,717,691	$ -	$ -	$ 197,717,691	100.0%
(4) Reinsurance ceded	$ 3,634,680			$ 3,634,680	
(5) Total (net)* (3) - (4)	$ 194,083,011	$ -	$ -	$ 194,083,011	

(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)	$ 44,443,027,380
(2)	Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)	$ 128,608,672
(3)	Exhibit 7, Deposit-Type Contracts, Line 14, Column 1	$ 294,083,011
(4)	Subtotal (1+2+3)	$ 44,865,719,063
	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 (5+6+7+8+9+10)	$ -
(12)	Combined Total (4+11)	$ 44,865,719,063

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	$ 1,729,853	$ 1,729,853	$ 1,729,853
c. Universal Life with Secondary Guarantees			
d. Indexed Universal Life			
e. Indexed Universal Life with Secondary Guarantees			
f. Indexed Life			
g. Other Permanent Cash Value Life Insurance	$ -	$ 20,615,500	$ 22,610,824
h. Variable Life			
i. Variable Universal Life			
j. Miscellaneous Reserves	$ -	$ 744,619	$ 816,689
(2) Not subject to discretionary withdrawal or no cash values:			
a. Term Policies without Cash Value	XXX	XXX	$ 43,345
b. Accidental Death Benefits	XXX	XXX	$ 168
c. Disability - Active Lives	XXX	XXX	$ 397
d. Disability - Disabled Lives	XXX	XXX	$ 46,772
e. Miscellaneous Reserves	XXX	XXX	
(3) Total (gross: direct + assumed)	$ 1,729,853	$ 23,089,972	$ 25,248,048
(4) Reinsurance ceded	$ -	$ 502,215	$ 600,018
(5) Total (net) (3) - (4)	$ 1,729,853	$ 22,587,757	$ 24,648,030

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

NOTES TO FINANCIAL STATEMENTS

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

	Amount
D. Life & Accident & Health Annual Statement:	
(1) Exhibit 5, Life Insurance Section, Total (net)	$ 23,784,172
(2) Exhibit 5, Accidental Death Benefits Section, Total (net)	$ -
(3) Exhibit 5, Disability - Active Lives Section, Total (net)	$ 397
(4) Exhibit 5, Disability - Disabled Lives Section, Total (net)	$ 46,772
(5) Exhibit 5, Miscellaneous reserves Section, Total (net)	$ 816,689
(6) Subtotal (1+2+3+4+5)	$ 24,648,030
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 (7+8+9)	$ -
(11) Combined Total (6+10)	$ 24,648,030

NOTE 34 Premium & Annuity Considerations Deferred and Uncollected

No significant changes have occurred in disclosure from December 31, 2022.

NOTE 35 Separate Accounts

No significant changes have occurred in disclosure from December 31, 2022.

NOTE 36 Loss/Claim Adjustment Expenses

No significant changes have occurred in disclosure from December 31, 2022.

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.
During Q1 2023, the Holding Company acquired an Arizona-domiciled life insurance company for use in the sale of life and annuity products. During Q1 2023, the Company established a joint venture LLC for the purpose of investing in privately sourced assets. AEILIC is the 98% owner of the joint venture. .....

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]

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: ..... $ 2,544,979

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	$ 452,739,767	$ 428,457,021
14.24 Short-Term Investments	$	$
14.25 Mortgage Loans on Real Estate	$	$
14.26 All Other	$ 486,925	$ 872,809
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 453,226,692	$ 429,329,830
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

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

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

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

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

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 FINANCIAL MANAGEMENT INC.	U
BROOKFIELD ASSET MANAGEMENT REINSURANCE ADVISOR LLC	U
CONTERRA	U
METLIFE INVESTMENT MANAGEMENT, LLC	U
OAKTREE CAPITAL MANAGEMENT, L.P.	U
PRETIUM MORTGAGE CREDIT MANAGEMENT, LLC	U
VOYA INVESTMENT MANAGEMENT CO. LLC	U
OCTAGON CREDIT INVESTORS, LLC	U
CONNING ASSET MANAGEMENT	U
26NORTH HOLDINGS LP	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 [X] No [ ]

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 [X] No [ ]

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
107105	BLACKROCK FINANCIAL MANAGEMENT INC.	549300LVXYIVJKE13M84	SEC #801-48433	NO
312792	BROOKFIELD ASSET MANAGEMENT REINSURANCE ADVISOR LLC	254900HOHYXPY9MJ6D52	SEC #801-120634	NO
	CONTERRA			NO
142463	METLIFE INVESTMENT MANAGEMENT, LLC	EAU072Q8FCR1S0XGYJ21	SEC #801-67314	NO
106793	OAKTREE CAPITAL MANAGEMENT, L.P.	J0AJT0QKF9HWVYTX5K56	SEC #801-48923	NO
171026	PRETIUM MORTGAGE CREDIT MANAGEMENT, LLC	549300E8PSWPQKEDX975	SEC #801-79924	NO
106494	VOYA INVESTMENT MANAGEMENT CO. LLC	L1XJE5NM4QE6WXSI2J24	SEC #801-9046	NO
1717906	OCTAGON CREDIT INVESTORS, LLC	5493008X1UBLOD3JDQ57	SEC #801-71998	NO
03654447	CONNING ASSET MANAGEMENT	549300IHNQOYDXR20U02	SEC	NO
322923	26NORTH HOLDINGS LP		SEC #801-126520	NO

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

18.2 If no, list exceptions:

.....

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

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

	1 Amount
1.1 Long-Term Mortgages In Good Standing	
1.11 Farm Mortgages	$ 560,500,545
1.12 Residential Mortgages	$ 3,463,424,702
1.13 Commercial Mortgages	$ 3,740,414,703
1.14 Total Mortgages in Good Standing	$ 7,764,339,950
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	$ 2,203,344
1.32 Residential Mortgages	$ 7,818,828
1.33 Commercial Mortgages	$ 28,488,379
1.34 Total Mortgages with Interest Overdue more than Three Months	$ 38,510,551
1.4 Long-Term Mortgage Loans in Process of Foreclosure	
1.41 Farm Mortgages	$ 1,563,833
1.42 Residential Mortgages	$ 25,754,556
1.43 Commercial Mortgages	$ 4,576,012
1.44 Total Mortgages in Process of Foreclosure	$ 31,894,401
1.5 Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 7,834,744,902
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 [X]

5.2 If no, explain:

.....

6.1 Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus? ..... Yes [ ] No [ ]

6.2 If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

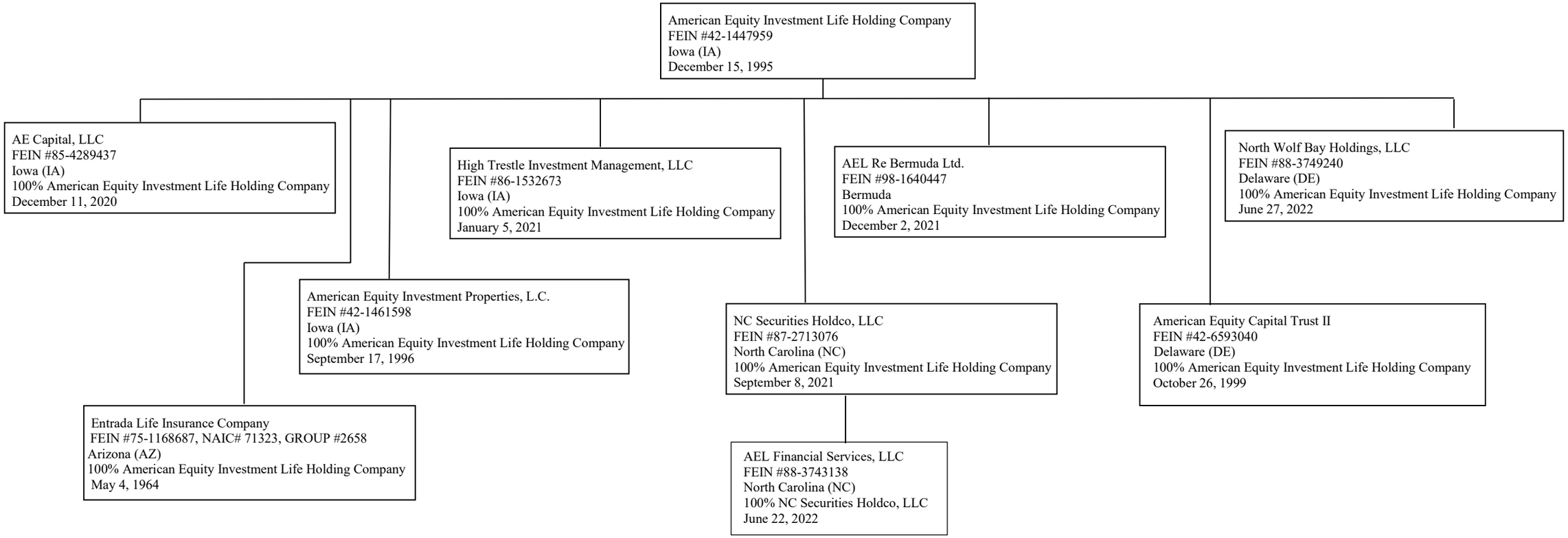
Current Year To Date - Allocated by States and Territories

		1	Direct Business Only					
			Life Contracts		4	5	6	7
			2	3				
States, Etc.		Active Status (a)	Life Insurance Premiums	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	59,373	6,306,147			6,365,520	
2. Alaska	AK	L		450,172			450,172	
3. Arizona	AZ	L	4,657	25,149,735			25,154,392	60,772
4. Arkansas	AR	L	55,942	1,739,818			1,795,759	
5. California	CA	L	2,207	46,760,863			46,763,069	
6. Colorado	CO	L	3,562	28,927,735			28,931,298	176,829
7. Connecticut	CT	L	144	16,898,650			16,898,794	90,162
8. Delaware	DE	L	312	9,995,395			9,995,707	
9. District of Columbia	DC	L	171	413,756			413,928	
10. Florida	FL	L	52,200	87,004,021			87,056,221	
11. Georgia	GA	L	73,211	18,207,326			18,280,537	
12. Hawaii	HI	L	335	2,421,791			2,422,126	
13. Idaho	ID	L		6,241,006			6,241,006	
14. Illinois	IL	L	3,643	44,137,034			44,140,677	
15. Indiana	IN	L	6,332	17,429,608			17,435,940	
16. Iowa	IA	L	2,063	14,978,920			14,980,983	
17. Kansas	KS	L	13,420	5,498,489			5,511,908	
18. Kentucky	KY	L	10,405	13,895,077			13,905,482	
19. Louisiana	LA	L	17,155	7,871,864			7,889,019	
20. Maine	ME	L		2,333,373			2,333,373	
21. Maryland	MD	L	77	23,056,963			23,057,040	
22. Massachusetts	MA	L	1,230	22,995,638			22,996,868	
23. Michigan	MI	L	2,975	37,972,682			37,975,656	
24. Minnesota	MN	L		17,416,333			17,416,333	
25. Mississippi	MS	L	3,781	1,876,695			1,880,476	
26. Missouri	MO	L	8,921	27,966,961			27,975,882	
27. Montana	MT	L	2,474	3,697,168			3,699,642	
28. Nebraska	NE	L	1,083	6,170,250			6,171,332	
29. Nevada	NV	L	1,053	3,479,425			3,480,478	
30. New Hampshire	NH	L	412	5,025,626			5,026,038	68,923
31. New Jersey	NJ	L	5,053	38,715,687			38,720,740	
32. New Mexico	NM	L	346	1,962,335			1,962,681	
33. New York	NY	N	813	393,915			394,727	
34. North Carolina	NC	L	64,517	40,169,172			40,233,689	
35. North Dakota	ND	L		1,922,906			1,922,906	
36. Ohio	OH	L	17,854	35,532,005			35,549,859	
37. Oklahoma	OK	L	3,349	7,519,313			7,522,662	
38. Oregon	OR	L	168	10,862,130			10,862,298	
39. Pennsylvania	PA	L	1,653	45,522,998			45,524,651	
40. Rhode Island	RI	L		4,724,258			4,724,258	
41. South Carolina	SC	L	1,411	34,534,551			34,535,963	
42. South Dakota	SD	L	1,907	4,051,984			4,053,891	
43. Tennessee	TN	L	59,363	21,340,507			21,399,871	
44. Texas	TX	L	197,334	70,677,286			70,874,620	
45. Utah	UT	L		8,742,379			8,742,379	
46. Vermont	VT	L	103	509,134			509,237	
47. Virginia	VA	L	3,646	19,317,712			19,321,358	
48. Washington	WA	L	1,233	20,600,814			20,602,047	
49. West Virginia	WV	L	7,373	1,671,238			1,678,611	
50. Wisconsin	WI	L	331	15,176,081			15,176,412	
51. Wyoming	WY	L		2,269,210			2,269,210	
52. American Samoa	AS	N						
53. Guam	GU	N						
54. Puerto Rico	PR	N		33,396			33,396	
55. U.S. Virgin Islands	VI	N						
56. Northern Mariana Islands	MP	N						
57. Canada	CAN	N						
58. Aggregate Other Aliens	OT	XXX		18,049			18,049	
59. Subtotal		XXX	693,589	892,585,581			893,279,170	396,686
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	693,589	892,585,581			893,279,170	396,686
96. Plus Reinsurance Assumed		XXX	47,804	246,171,151	12,788		246,231,743	
97 Totals (All Business)		XXX	741,393	1,138,756,732	12,788		1,139,510,913	396,686
98. Less Reinsurance Ceded		XXX	18,525	643,826,045			643,844,570	
99. Totals (All Business) less Reinsurance Ceded		XXX	722,868	494,930,687	12,788		495,666,343	396,686
DETAILS OF WRITE-INS								
58001. MILITARY		XXX		18,049			18,049	
58002.		XXX						
58003.		XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page		XXX						
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)		XXX		18,049			18,049	
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						

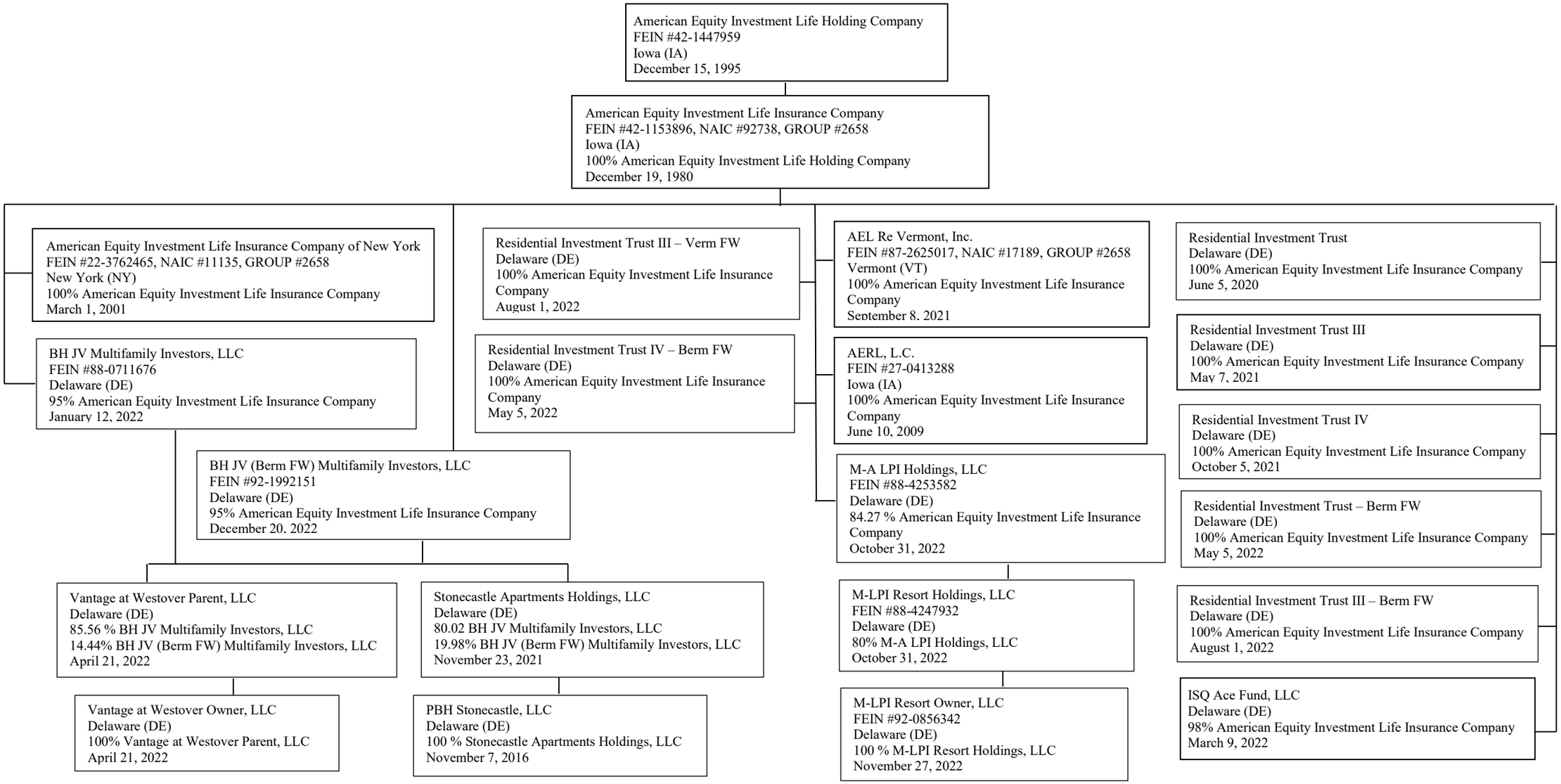
(a) Active Status Counts:

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 50
2. R - Registered - Non-domiciled RRGs .....
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state .....
4. Q - Qualified - Qualified or accredited reinsurer .....
5. N - None of the above - Not allowed to write business in the state 7

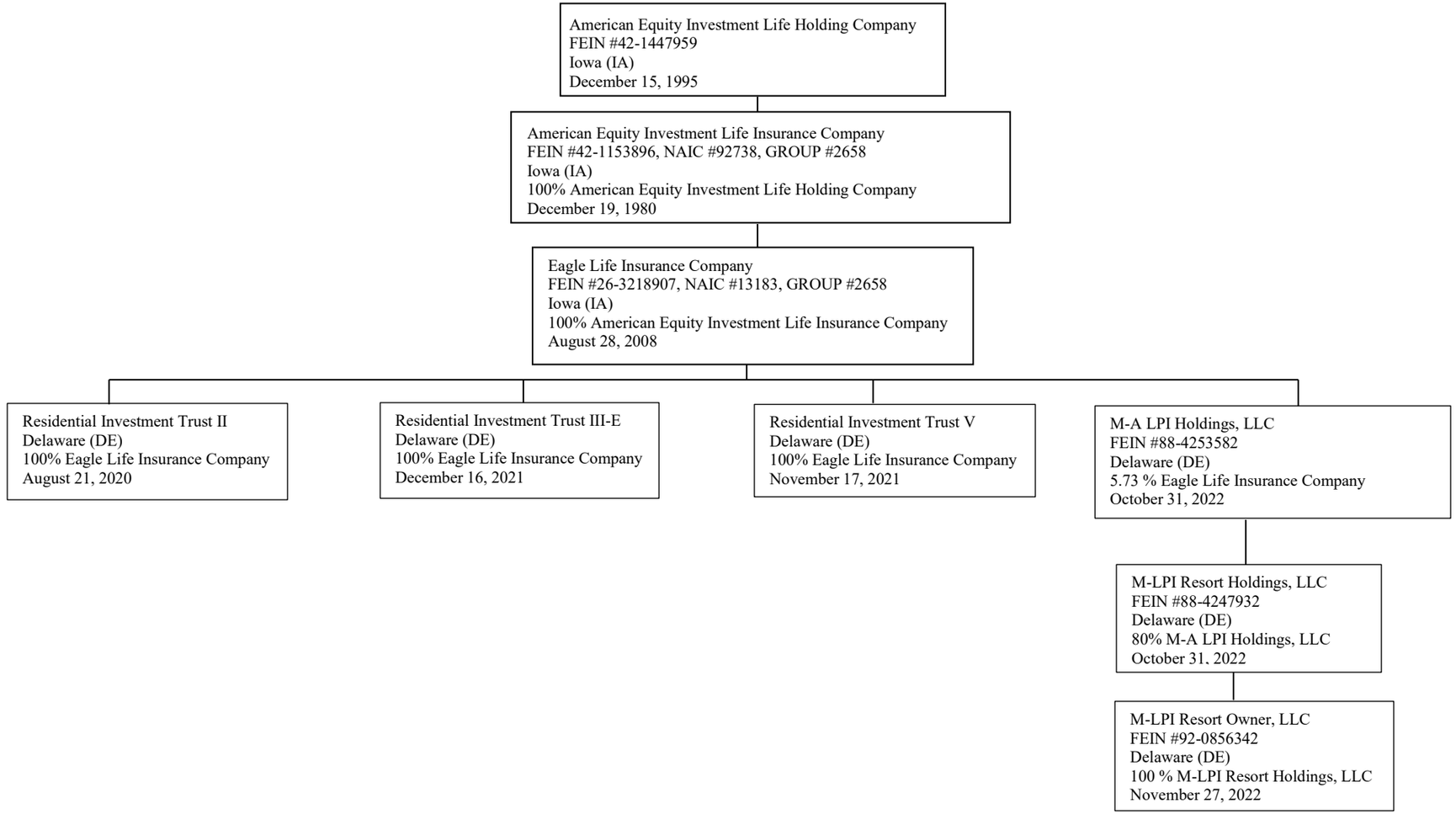
SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART



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



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? (Yes/No)	16 *
			42-1447959	3981379	0001039828	NEW YORK STOCK EXCHANGE	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	IA	UIP	SHAREHOLDERS	Ownership	100.000	SHAREHOLDERS	NO	
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	NO	
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	NO	
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	NO	
2658	AMERICAN EQUITY INVESTMENT GROUP	17189	87-2625017				AEL RE VERMONT INC	VT	IA	AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
2658	AMERICAN EQUITY INVESTMENT GROUP	71323	75-1168687				ENTRADA LIFE INSURANCE COMPANY	AZ	IA	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
			27-0413288				AERL, LC	IA	IA	AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	YES	
			88-0711676				BH JV MULTIFAMILY INVESTORS, LLC	DE	NIA	AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY	Ownership	95.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
							VANTAGE AT WESTOVER PARENT, LLC	DE	NIA	BH JV MULTIFAMILY INVESTORS, LLC	Ownership	85.560	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
							STONECASTLE APARTMENTS HOLDINGS, LLC	DE	NIA	BH JV MULTIFAMILY INVESTORS, LLC	Ownership	80.020	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
							RESIDENTIAL INVESTMENT TRUST	DE	NIA	AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
							RESIDENTIAL INVESTMENT TRUST III	DE	NIA	AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
							RESIDENTIAL INVESTMENT TRUST IV	DE	NIA	AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
							RESIDENTIAL INVESTMENT TRUST - BERM FW	DE	NIA	AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
							RESIDENTIAL INVESTMENT TRUST III - BERM FW	DE	NIA	AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
							RESIDENTIAL INVESTMENT TRUST IV - BERM FW	DE	NIA	AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
							RESIDENTIAL INVESTMENT TRUST III - VERM FW	DE	NIA	AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
							ISQ ACE FUND, LLC	DE	NIA	AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY	Ownership	98.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
			92-1992151				BH JV (BERM FW) MULTIFAMILY INVESTORS, LLC	DE	NIA	AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY	Ownership	95.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
							VANTAGE AT WESTOVER PARENT, LLC	DE	NIA	BH JV (BERM FW) MULTIFAMILY INVESTORS, LLC	Ownership	14.440	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
							VANTAGE AT WESTOVER OWNER, LLC	DE	NIA	VANTAGE AT WESTOVER PARENT, LLC	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
							STONECASTLE APARTMENTS HOLDINGS, LLC	DE	NIA	BH JV (BERM FW) MULTIFAMILY INVESTORS, LLC	Ownership	19.980	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
							PBH STONECASTLE, LLC	DE	NIA	STONECASTLE APARTMENTS HOLDINGS, LLC	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
			88-4253582				M-A LPI HOLDINGS, LLC	DE	NIA	AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY	Ownership	84.270	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
							RESIDENTIAL INVESTMENT TRUST II	DE	NIA	EAGLE LIFE INSURANCE COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
							RESIDENTIAL INVESTMENT TRUST III-E	DE	NIA	EAGLE LIFE INSURANCE COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	

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? (Yes/No)	16 *
							RESIDENTIAL INVESTMENT TRUST V	DE	NIA	EAGLE LIFE INSURANCE COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
			88-4253582				M-A LPI HOLDINGS, LLC	DE	NIA	EAGLE LIFE INSURANCE COMPANY	Ownership	5.730	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
			88-4247932				M-LPI RESORT HOLDINGS, LLC	DE	NIA	M-A LPI HOLDINGS, LLC	Ownership	80.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
			92-0856342				M-LPI RESORT OWNER, LLC	DE	NIA	M-LPI RESORT HOLDINGS, LLC	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
			85-4289437				AE CAPITAL, LLC	IA	NIA	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
			98-1640447				AEL RE BERMUDA LTD	BMU	IA	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
			42-6593040				AMERICAN EQUITY CAPITAL TRUST II	DE	NIA	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
			42-1461598				AMERICAN EQUITY INVESTMENT PROPERTIES, L.C.	IA	NIA	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
			86-1532673				HIGH TRESTLE INVESTMENT MANAGEMENT, LLC	IA	NIA	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
			88-3749240				NORTH WOLF BAY HOLDINGS, LLC	DE	NIA	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
			87-2713076				NC SECURITIES HOLDCO, LLC	NC	NIA	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
			88-3743138				AEL FINANCIAL SERVICES, LLC	NC	NIA	NC SECURITIES HOLDCO, LLC	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	

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. In the case of an ongoing statement of exemption, enter "SEE EXPLANATION" and provide as an explanation that the company is utilizing an ongoing statement of exemption.	N/A
	AUGUST FILING	
9.	Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? 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]

9 2 7 3 8 2 0 2 3 4 9 0 0 0 0 0 1
9 2 7 3 8 2 0 2 3 3 6 5 0 0 0 0 1
9 2 7 3 8 2 0 2 3 4 4 5 0 0 0 0 1
9 2 7 3 8 2 0 2 3 4 4 7 0 0 0 0 1
9 2 7 3 8 2 0 2 3 4 4 8 0 0 0 0 1
9 2 7 3 8 2 0 2 3 4 4 9 0 0 0 0 1

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
2504. OTHER ASSETS	127,974		127,974	29,532
2597. Summary of remaining write-ins for Line 25 from overflow page	127,974		127,974	29,532

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. INVESTMENT EXPENSE DUE & ACCRUED	326,000	224,167
2597. Summary of remaining write-ins for Line 25 from overflow page	326,000	224,167

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. REINSURANCE EXPENSE- ITHACA	1,293,334		(80,762,677)
2705. DEFERRAL OF REINSURANCE GAIN AND TRANSFER OF IMR ON BROOKFIELD	(1,205,954)	7,716,552	25,952,833
2706. INTEREST ON SURPLUS NOTES	1,020,000	1,020,000	4,080,000
2707. SETTLEMENT - SC	4,306	(16,982)	(3,247)
2797. Summary of remaining write-ins for Line 27 from overflow page	1,111,686	8,719,570	(50,733,091)

Additional Write-ins for Summary of Operations Line 53

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
5304. ITHACA REINSURANCE TRANSACTION	(2,746,383)		126,127,140
5305. AEL RE BERMUDA REINSURANCE TRANSACTION	(1,389,478)	(1,576,888)	(5,989,256)
5306. ACQUISITION OF PARENT COMPANY COMMON STOCK	22,870	21,002	21,002
5397. Summary of remaining write-ins for Line 53 from overflow page	(4,112,991)	(1,555,886)	120,158,886

SCHEDULE A - VERIFICATION

Real Estate

NONE

		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)		

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	7,650,631,822	6,192,693,809
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	418,611,158	3,173,532,586
	2.2 Additional investment made after acquisition	83,568,208	256,844,390
3.	Capitalized deferred interest and other		125,368
4.	Accrual of discount	296,994	854,245
5.	Unrealized valuation increase (decrease)	(7,401,387)	(10,797,879)
6.	Total gain (loss) on disposals	(1,174,549)	(2,573,425)
7.	Deduct amounts received on disposals	309,349,396	1,954,865,605
8.	Deduct amortization of premium and mortgage interest points and commitment fees	437,947	2,310,763
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		
10.	Deduct current year's other than temporary impairment recognized		2,870,904
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	7,834,744,903	7,650,631,822
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	7,834,744,903	7,650,631,822
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	7,834,744,903	7,650,631,822

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	1,448,477,893	1,338,723,889
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	98,627,451	301,869,158
	2.2 Additional investment made after acquisition	100,396,201	633,232,476
3.	Capitalized deferred interest and other		
4.	Accrual of discount	378,882	568,144
5.	Unrealized valuation increase (decrease)	3,274,655	155,830,554
6.	Total gain (loss) on disposals		21,540,023
7.	Deduct amounts received on disposals	8,247,293	997,769,169
8.	Deduct amortization of premium and depreciation	1,281,410	5,517,183
9.	Total foreign exchange change in book/adjusted carrying value		
10.	Deduct current year's other than temporary impairment recognized		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,641,626,379	1,448,477,893
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	1,641,626,379	1,448,477,893

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	44,930,727,958	47,654,880,595
2.	Cost of bonds and stocks acquired	1,965,619,226	8,673,030,538
3.	Accrual of discount	16,915,402	259,951,623
4.	Unrealized valuation increase (decrease)	(37,885,668)	(54,231,506)
5.	Total gain (loss) on disposals	(14,994,336)	(48,569,845)
6.	Deduct consideration for bonds and stocks disposed of	2,936,937,933	11,224,252,930
7.	Deduct amortization of premium	17,982,934	292,977,831
8.	Total foreign exchange change in book/adjusted carrying value	4,003,763	(13,290,197)
9.	Deduct current year's other than temporary impairment recognized	3,779,480	32,247,657
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	370,434	8,435,168
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	43,906,056,432	44,930,727,958
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	43,906,056,432	44,930,727,958

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)	27,327,940,093	18,170,047,914	18,371,604,773	32,174,398	27,158,557,632			27,327,940,093
2. NAIC 2 (a)	17,884,008,997	1,078,403,548	1,528,639,135	(25,146,630)	17,408,626,780			17,884,008,997
3. NAIC 3 (a)	758,434,398	40,387,929	35,827,045	14,630,537	777,625,819			758,434,398
4. NAIC 4 (a)	148,873,334		6,618,565	41,854,401	184,109,170			148,873,334
5. NAIC 5 (a)	59,489,285		73,556	(50,588,905)	8,826,824			59,489,285
6. NAIC 6 (a)	10,045,467		3,020,782	1,338,534	8,363,219			10,045,467
7. Total Bonds	46,188,791,574	19,288,839,391	19,945,783,856	14,262,335	45,546,109,444			46,188,791,574
PREFERRED STOCK								
8. NAIC 1								
9. NAIC 2	35,083,600			190,800	35,274,400			32,500,000
10. NAIC 3	340,238			(38,972)	301,266			340,238
11. NAIC 4								
12. NAIC 5								
13. NAIC 6	80			320	400			80
14. Total Preferred Stock	35,423,918			152,148	35,576,066			32,840,318
15. Total Bonds and Preferred Stock	46,224,215,492	19,288,839,391	19,945,783,856	14,414,483	45,581,685,510			46,221,631,892

(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 $ 1,882,075,518 ; NAIC 2 $ 236,010,578 ; 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
7709999999 Totals	695,294,164	XXX	694,009,833	11,039,959	(132,015)

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	1,320,702,847	876,553,498
2.	Cost of short-term investments acquired	170,915,430	1,528,385,834
3.	Accrual of discount	5,349,049	621,714
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	372,274	(2,398,938)
6.	Deduct consideration received on disposals	801,875,064	1,081,469,056
7.	Deduct amortization of premium	698	2,225
8.	Total foreign exchange change in book/adjusted carrying value		(987,980)
9.	Deduct current year's other than temporary impairment recognized	169,674	
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	695,294,164	1,320,702,847
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	695,294,164	1,320,702,847

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)	393,140,279
2.	Cost Paid/(Consideration Received) on additions	186,848,014
3.	Unrealized Valuation increase/(decrease)	(1,073,902)
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	8,008,338
6.	Considerations received/(paid) on terminations	8,103,638
7.	Amortization	(184,244,321)
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)	394,574,770
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	394,574,770

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	394,574,770	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		394,574,770
4.	Part D, Section 1, Column 6	435,768,763	
5.	Part D, Section 1, Column 7	(41,193,993)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

		Fair Value Check	
7.	Part A, Section 1, Column 16	620,381,706	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		620,381,706
10.	Part D, Section 1, Column 9	684,317,403	
11.	Part D, Section 1, Column 10	(63,935,697)	
12	Total (Line 9 minus Line 10 minus Line 11)		

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	7,844,973	
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 12	7,844,973	
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	1,291,254,075	2,982,174,279
2.	Cost of cash equivalents acquired	22,178,808,156	84,062,380,227
3.	Accrual of discount	9,966,126	14,935,606
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals		(165,446)
6.	Deduct consideration received on disposals	21,422,290,050	85,768,070,591
7.	Deduct amortization of premium		
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)	2,057,738,307	1,291,254,075
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	2,057,738,307	1,291,254,075

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
AG1015	KINGMAN	AZ		04/30/2020	7.840		4,000,000	68,476,431
AG1057	HEREFORD	TX		08/25/2022	10.110		8,350,000	25,300,000
AG1103	LOS BANOS	CA		08/18/2022	8.820	250,000		13,500,000
AG1107	SEMINOLE	TX		03/31/2023	6.600	1,420,000		2,366,669
AG1113	BAKERSFIELD	CA		01/31/2023	6.190	3,000,000		9,600,000
AG1115	VARIOUS	CA		02/03/2023	10.469	11,300,000		17,121,212
AG1116	VARIOUS	CA		02/03/2023	10.469	11,300,000		17,121,211
AG1117	PARADISE VALLEY	NV		02/21/2023	6.860	4,637,500		8,061,014
AG1118	HEREFORD	TX		03/22/2023	6.750	3,040,000		5,629,629
AG1119	WAPATO	WA		03/29/2023	7.050	27,840		3,333,333
0199999. Mortgages in good standing - Farm Mortgages						34,975,340	12,350,000	170,509,499
A150205	ALLENTOWN	PA		07/22/2021	12.200		45,500	500,000
A150233	PHILADELPHIA	PA		03/18/2022	9.000		22,850	1,150,000
A150261	PHILADELPHIA	PA		06/29/2022	8.000		56,115	210,000
A150265	PHILADELPHIA	PA		06/29/2022	8.000		59,365	195,000
A150272	PENN VALLEY	PA		07/18/2022	9.250		18,500	1,750,000
A150277	COATESVILLE	PA		09/09/2022	10.000		26,500	840,000
A150283	PHILADELPHIA	PA		01/23/2023	9.000	102,270		400,000
A150285	PHILADELPHIA	PA		01/31/2023	9.000		34,369	225,000
A150294	PHILADELPHIA	PA		02/23/2023	9.500	67,250		220,000
A170784	PLAINFIELD	NJ		12/13/2021	9.600		4,400	1,720,000
A170788	LINDEN	NJ		12/13/2021	8.600		5,700	5,235,001
A170837	WESTVILLE	NJ		10/04/2022	9.000		60,729	335,000
A170845	WOODLYNNE BOROUGH	NJ		11/16/2022	9.000		35,417	290,000
A170849	PENNSAUKEN	NJ		01/17/2023	9.000	139,608		230,000
A170857	NEWARK	NJ		02/10/2023	9.990	3,900,000		5,600,000
A200135	SILVER SPRING	MD		06/10/2022	8.750		6,400	660,000
A200143	BALTIMORE	MD		01/31/2023	10.120		10,000	190,000
A200150	PASADENA	MD		02/01/2023	9.000	277,200		400,000
A200154	HAMPSTEAD	MD		02/22/2023	9.000	153,000		240,000
A210287	RICHMOND	VA		10/01/2021	9.100		194,090	850,000
A210294	RICHMOND	VA		10/18/2021	9.100	64,415	77,760	260,000
A210295	RICHMOND	VA		09/24/2021	9.100		146,660	840,000
A210367	RICHMOND	VA		08/10/2022	8.500		14,325	350,000
A210387	RICHMOND	VA		01/31/2023	8.750	71,325		520,000
A210392	RICHMOND	VA		01/17/2023	8.750	108,750		145,000
A210393	LOCUST GROVE	VA		11/08/2022	9.750		149,200	465,000
A210400	RICHMOND	VA		01/17/2023	8.750	296,250		395,000
A210401	CHESTERFIELD	VA		01/17/2023	10.000	212,500		385,000
A210405	LEESBURG	VA		01/27/2023	9.000	121,680		180,000
A210407	WINCHESTER	VA		02/07/2023	9.000	108,916		200,000
A210408	PORTSMOUTH	VA		02/17/2023	9.000	131,250		175,000
A210409	VIRGINIA BEACH	VA		01/30/2023	9.500	171,000		250,000
A210413	RICHMOND	VA		01/27/2023	9.000	138,750		185,000
A210417	RICHMOND	VA		01/30/2023	9.000	75,000		100,000
A210425	YORKTOWN	VA		02/24/2023	9.000	327,600		455,000
A210426	SMITHFIELD	VA		02/22/2023	9.000	265,500		370,000
A240009	FALLING WATERS	WV		01/31/2023	9.000	29,300	15,300	430,000
A240011	HARPERS FERRY	WV		01/17/2023	9.000	198,000		290,002
A240013	MARTINSBURG	WV		01/17/2023	9.000	104,250	35,500	280,000
A240015	HARPERS FERRY	WV		01/17/2023	9.000	86,400		265,001
A240017	HARPERS FERRY	WV		02/16/2023	9.500	42,500		130,000
A240018	HARPERS FERRY	WV		02/16/2023	9.500	114,750		235,000
A240019	BUNKER HILL	WV		01/20/2023	9.000	109,650		285,000
A240020	CHARLES TOWN	WV		02/06/2023	9.500	249,454		365,000

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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						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
A240022	KEARNEYSVILLE	WV		02/27/2023	9.500	141,000		280,000
A270263	RAEFORD	NC		08/05/2021	10.200		255	125,000
A270267	LEICESTER	NC		07/19/2021	10.150		15,800	620,000
A270375	CHARLOTTE	NC		04/27/2022	8.000		64,610	410,000
A270700	CHARLOTTE	NC		03/03/2022	8.000		3,687	415,000
A270701	CHARLOTTE	NC		03/03/2022	9.000		53,994	385,000
A270767	SHELBY	NC		04/28/2022	8.000		79,981	280,000
A270770	SHELBY	NC		05/02/2022	8.000		82,482	280,000
A270779	WINSTON-SALEM	NC		04/28/2022	8.000		13,895	175,000
A270938	HICKORY	NC		01/31/2023	8.500	58,512	28,155	435,000
A270939	HICKORY	NC		04/21/2022	8.000		5,555	465,000
A270957	GASTONIA	NC		07/21/2022	8.000		59,209	375,000
A270960	SUPPLY	NC		06/03/2022	8.000		81,686	400,000
A270964	SUPPLY	NC		06/24/2022	8.000		63,177	400,000
A270965	SUPPLY	NC		05/20/2022	8.000		83,540	400,000
A271000	INDIAN TRAIL	NC		06/02/2022	8.000		8,909	385,000
A271051	MILLS RIVER	NC		05/25/2022	9.000		168,300	1,200,000
A271054	MILLS RIVER	NC		05/26/2022	9.000		189,300	1,200,000
A271103	CHARLOTTE	NC		05/20/2022	8.250		34,185	370,000
A271133	CLAREMONT	NC		07/08/2022	8.250	26,863		395,000
A271134	CLAREMONT	NC		07/08/2022	8.250	26,872		395,000
A271137	ROCKWELL	NC		06/16/2022	8.250		91,514	450,000
A271164	CHARLOTTE	NC		06/17/2022	8.250		15,200	825,000
A271199	CHARLOTTE	NC		07/26/2022	8.500		28,356	450,000
A271200	CHARLOTTE	NC		07/25/2022	8.500		24,822	450,000
A271228	CONCORD	NC		10/27/2022	9.500		62,500	325,000
A271264	KANNAPOLIS	NC		07/28/2022	9.500		51,825	500,000
A271266	KANNAPOLIS	NC		07/26/2022	9.500		51,500	265,000
A271267	NEWTON	NC		08/19/2022	9.500	33,281	18,500	275,000
A271269	MAIDEN	NC		07/29/2022	9.500		12,000	255,000
A271270	CHARLOTTE	NC		10/12/2022	9.500		103,188	450,000
A271277	CHARLOTTE	NC		10/11/2022	9.500		29,905	300,000
A271280	HIGH POINT	NC		07/25/2022	7.750		62,500	270,000
A271281	HICKORY	NC		01/31/2023	9.500	33,235	31,160	450,000
A271385	HUNTERSVILLE	NC		10/14/2022	9.500		44,841	365,000
A271390	SHELBY	NC		09/28/2022	9.500		83,246	250,000
A271391	SHELBY	NC		10/12/2022	9.500		83,746	250,000
A271393	CONOVER	NC		09/30/2022	9.500		24,844	300,000
A271405	CHARLOTTE	NC		10/27/2022	9.500		122,130	490,000
A271407	MOORESVILLE	NC		10/27/2022	9.500		89,821	395,000
A271410	GASTONIA	NC		10/11/2022	9.500		19,800	350,000
A271411	GASTONIA	NC		10/11/2022	9.500		19,800	350,000
A271416	CONCORD	NC		01/31/2023	9.500	38,200	22,150	310,000
A271422	CHARLOTTE	NC		01/31/2023	9.500	22,160	2,273	540,000
A271424	SUMMERFIELD	NC		10/21/2022	9.500		14,000	200,000
A271427	CONCORD	NC		11/04/2022	9.500		168	289,000
A271439	SALISBURY	NC		11/22/2022	9.500	47,048		415,000
A271440	KINGS MOUNTAIN	NC		01/11/2023	9.500	33,286	188,573	400,000
A271451	RALEIGH	NC		01/17/2023	9.000	543,494		1,000,000
A271453	RALEIGH	NC		01/17/2023	9.000	516,589		1,000,000
A271455	RALEIGH	NC		01/17/2023	9.000	521,799		1,000,000
A271476	SALISBURY	NC		01/04/2023	9.750	11,082	21,000	225,000
A271477	SALISBURY	NC		01/05/2023	9.750	27,700		220,000
A271478	SALISBURY	NC		01/05/2023	9.750	88,803	27,600	230,000
A271479	SALISBURY	NC		01/13/2023	9.750	14,200		215,000

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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
A271483	SALISBURY	NC		01/17/2023	9.750	16,000		225,000
A271487	TROUTMAN	NC		01/17/2023	8.500	127,575		195,000
A271499	WILMINGTON	NC		01/17/2023	9.500	391,500		525,000
A271500	HOPE MILLS	NC		01/17/2023	8.500	180,000		250,000
A271505	HOPE MILLS	NC		01/17/2023	8.500	166,797		235,000
A271510	THOMASVILLE	NC		01/17/2023	9.000	56,475		160,000
A271511	CHARLOTTE	NC		01/25/2023	10.000	497,000		710,000
A271512	GARNER	NC		01/17/2023	8.500	257,608		420,000
A271515	HICKORY	NC		01/19/2023	9.500	124,844		750,000
A271517	HOPE MILLS	NC		01/11/2023	8.500	108,900		190,000
A271522	RICHLANDS	NC		01/13/2023	8.750	156,150		230,000
A271525	HOPE MILLS	NC		01/13/2023	9.000	89,395		130,000
A271526	BEULAVILLE	NC		01/11/2023	9.250	106,250		225,000
A271531	CHARLOTTE	NC		01/12/2023	9.000	128,609		235,000
A271533	GARNER	NC		01/19/2023	9.000	221,000		345,000
A271536	HUNTERSVILLE	NC		01/27/2023	9.000	318,155		475,000
A271538	RICHLANDS	NC		01/26/2023	9.000	155,568		230,000
A271546	RALEIGH	NC		01/27/2023	9.000	131,750		240,000
A271547	CHARLOTTE	NC		02/06/2023	9.000	259,250		410,000
A271548	CHARLOTTE	NC		02/28/2023	9.000	110,490		210,000
A271550	GARNER	NC		02/13/2023	9.000	201,450		345,000
A271552	WAKE FOREST	NC		02/03/2023	9.000	148,750		265,000
A271556	CHARLOTTE	NC		02/16/2023	9.000	180,040		250,000
A271559	BURLINGTON	NC		02/28/2023	10.000	107,187		175,000
A271560	RALEIGH	NC		02/09/2023	9.000	169,150		280,000
A271561	HENDERSON	NC		02/15/2023	9.000	76,500		175,000
A290157	SPARTANBURG	SC		11/29/2022	8.500		48,700	190,000
A290158	ANDERSON	SC		01/17/2023	8.500	57,500		170,000
A303229	GAINESVILLE	GA		02/07/2022	10.150		45,800	375,000
A303308	MARTINEZ	GA		05/16/2022	8.250		2,053	240,000
A303407	SAVANNAH	GA		01/31/2023	9.380		29,374	295,000
A303491	ACWORTH	GA		01/17/2023	8.500	192,100		380,000
A303509	SNELLVILLE	GA		01/10/2023	8.500	193,800		292,000
A303526	STONE MOUNTAIN	GA		01/17/2023	8.500	77,350		265,000
A303538	LAGRANGE	GA		01/17/2023	8.500	91,800		155,000
A303559	MACON	GA		01/17/2023	8.500	88,825		155,000
A303560	FOREST PARK	GA		01/17/2023	8.500	107,100		195,000
A303561	ATLANTA	GA		01/17/2023	8.500	124,525		240,000
A303564	POWDER SPRINGS	GA		01/17/2023	8.500	139,400		225,000
A303570	FOREST PARK	GA		01/06/2023	9.000	87,550		235,000
A303573	LAWRENCEVILLE	GA		01/17/2023	9.500	187,100		320,000
A303577	LITHONIA	GA		02/24/2023	9.000	116,365		205,000
A303579	DOUGLASVILLE	GA		02/01/2023	9.000	102,510		170,000
A303583	ATLANTA	GA		02/28/2023	9.000	61,200		137,000
A303584	ATLANTA	GA		02/15/2023	9.750	446,241		785,000
A303585	CARROLLTON	GA		02/13/2023	9.000	116,450		190,000
A303586	CONYERS	GA		02/16/2023	9.000	129,200		260,000
A303597	STONE MOUNTAIN	GA		02/23/2023	9.000	71,400		120,000
A320891	GULFPORT	FL		06/24/2021	9.100		16,600	1,260,000
A320938	TAMPA	FL		07/22/2021	8.600		7,900	400,000
A320947	SAINT PETERSBURG	FL		07/23/2021	8.600		58,200	1,325,000
A320991	SOUTH PASADENA	FL		09/27/2021	9.100		6,500	550,000
A321161	MELBOURNE	FL		02/11/2022	9.100		25,000	225,000
A321225	SAINT PETERSBURG	FL		06/02/2022	7.500		13,500	400,000
A321257	SAINT PETERSBURG	FL		04/08/2022	8.500		30,100	900,000

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	2	3						
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A321289	VERO BEACH	FL		05/20/2022	9.750		8,107	660,000
A321322	MIAMI BEACH	FL		05/17/2022	8.000		157,500	3,200,000
A321359	SURFSIDE	FL		06/10/2022	8.000		479,838	11,000,000
A321385	HASTINGS	FL		07/08/2022	9.000		70,143	305,000
A321409	SAINT PETERSBURG	FL		07/12/2022	8.120		61,250	360,000
A321410	MIAMI BEACH	FL		07/25/2022	8.750		446,440	8,000,000
A321414	PINECREST	FL		01/31/2023	10.000	420,000	700,000	8,000,000
A321423	ORLANDO	FL		07/25/2022	8.620		42,625	500,000
A321431	TAMPA	FL		10/14/2022	9.000		3,000	185,000
A321459	PORT SAINT LUCIE	FL		01/09/2023	9.750	164,250		250,000
A321464	HASTINGS	FL		10/12/2022	10.250		70,703	300,000
A321483	SARASOTA	FL		09/23/2022	8.500		52,500	545,000
A321485	KEYSTONE HEIGHTS	FL		10/25/2022	10.250	26,028	14,690	260,000
A321488	HASTINGS	FL		10/28/2022	10.250	19,328	11,077	295,000
A321489	SURFSIDE	FL		10/13/2022	9.250		316,012	3,550,000
A321492	MELBOURNE	FL		02/16/2023	9.500	297,500		425,000
A321512	MIAMI	FL		01/17/2023	9.500	540,000		1,000,000
A321518	BRADENTON	FL		01/17/2023	9.000	1,305,000		2,100,000
A321524	NEW PORT RICHEY	FL		11/30/2022	9.000		83,000	260,000
A321526	WEST MELBOURNE	FL		11/15/2022	9.500		23,000	280,000
A321534	NEW PORT RICHEY	FL		01/17/2023	9.000	141,400	25,000	235,000
A321536	MELBOURNE	FL		01/17/2023	9.500	202,491		350,000
A321537	SEBASTIAN	FL		01/17/2023	9.750	202,500		320,000
A321540	PALM HARBOR	FL		01/30/2023	8.620	216,000		320,000
A321541	PALM BAY	FL		01/17/2023	9.750	192,600		280,000
A321545	SEFFNER	FL		01/17/2023	9.000	163,700	32,500	325,000
A321547	JACKSONVILLE	FL		01/17/2023	8.750	76,500		160,000
A321549	COCOA	FL		01/17/2023	9.500	121,491		225,000
A321550	ORLANDO	FL		01/17/2023	10.500	198,250		305,000
A321553	MELBOURNE	FL		01/13/2023	9.750	171,500		245,000
A321554	MIAMI	FL		01/27/2023	9.750	711,000		1,170,000
A321559	FORT LAUDERDALE	FL		02/06/2023	9.500	198,000		1,600,000
A321562	ALVA	FL		01/06/2023	9.500	318,750		550,000
A321570	JACKSONVILLE	FL		01/10/2023	9.500	72,125		245,000
A321571	JACKSONVILLE	FL		01/19/2023	9.500	74,375		130,000
A321574	SAINT PETERSBURG	FL		01/30/2023	9.500	159,000	41,000	315,000
A321576	PORT SAINT LUCIE	FL		02/14/2023	9.750	261,300		375,000
A321577	MERRITT ISLAND	FL		02/03/2023	9.750	227,950		365,000
A321578	ROCKLEDGE	FL		02/03/2023	9.750	213,275		325,000
A321584	OCALA	FL		01/31/2023	9.250	130,500		210,000
A321590	KISSIMMEE	FL		02/24/2023	9.750	565,500		870,000
A321591	DAVENPORT	FL		02/28/2023	9.750	654,500		1,015,000
A321592	JACKSONVILLE	FL		02/09/2023	9.500	71,750		130,000
A321595	NORTH PORT	FL		02/27/2023	9.500	191,250		440,000
A321600	CALLAHAN	FL		02/24/2023	9.500	122,250		190,000
A350175	SOMERVILLE	AL		08/24/2021	10.200		77,353	230,000
A350210	JEMISON	AL		11/03/2021	10.200		13,894	170,000
A350260	MONTGOMERY	AL		02/17/2023	9.000	95,000		130,000
A370267	WHITE BLUFF	TN		03/11/2022	9.000		17,997	380,000
A370268	NASHVILLE	TN		02/23/2022	9.000		25,911	640,000
A370328	KNOXVILLE	TN		05/25/2022	7.500		16,900	285,000
A370378	MEMPHIS	TN		01/17/2023	9.500	651,275		1,130,000
A370393	KNOXVILLE	TN		11/02/2022	8.500		3,000	230,000
A370397	HIXSON	TN		01/31/2023	8.500	39,700	4,650	180,000
A370398	KNOXVILLE	TN		11/22/2022	8.500		39,600	330,000

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	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
A370405	MARYVILLE	TN		01/17/2023	8.500	77,250	15,700	235,000
A370406	KNOXVILLE	TN		01/17/2023	8.500	118,750	26,080	265,000
A430621	GATES MILLS	OH		06/03/2022	9.000		5,862	1,000,000
A430701	CLEVELAND HEIGHTS	OH		06/06/2022	8.250		7,885	235,000
A460247	INDIANAPOLIS	IN		06/15/2021	10.470		91,226	430,000
A460289	GRANGER	IN		01/26/2023	10.250	120,275		235,000
A480452	ADRIAN	MI		11/22/2022	9.750		12,150	195,000
A590009	BILLINGS	MT		01/11/2023	10.250	240,500		370,000
A600520	LAKE IN THE HILLS	IL		09/27/2022	8.750		56,500	435,000
A600523	CHICAGO	IL		01/31/2023	10.250	131,631	125,994	1,650,000
A600529	CHICAGO	IL		02/01/2023	10.500	1,235,000		1,900,000
A630449	INDEPENDENCE	MO		09/29/2021	8.350		41,854	100,000
A630553	SAINT LOUIS	MO		01/31/2023	10.250	43,475		475,000
A630556	ST. LOUIS	MO		10/14/2022	10.250		33,500	620,000
A630565	GRAIN VALLEY	MO		01/17/2023	9.750	225,000		300,000
A630569	INDEPENDENCE	MO		01/17/2023	9.250	68,367	18,159	250,000
A630570	SAINT LOUIS	MO		01/17/2023	10.250	94,265		140,000
A630574	KANSAS CITY	MO		01/17/2023	9.000	194,580		285,000
A630576	ST. LOUIS	MO		01/17/2023	9.750	63,000		90,000
A630578	HOLT	MO		01/04/2023	9.000	203,580		295,000
A630582	BELTON	MO		01/19/2023	9.000	171,500		245,000
A630583	INDEPENDENCE	MO		01/19/2023	10.000	90,525		145,000
A630585	SAINT LOUIS	MO		01/30/2023	9.750	124,950		200,000
A630586	GRANDVIEW	MO		02/02/2023	9.500	119,000		210,000
A630587	INDEPENDENCE	MO		02/06/2023	9.000	112,262		180,000
A630590	GRAIN VALLEY	MO		02/23/2023	9.500	195,500		335,000
A750955	WEST LAKE HILLS	TX		05/20/2022	9.750		268,450	4,500,000
A751047	GREENVILLE	TX		07/19/2022	9.380		25,822	450,000
A751108	TOMBALL	TX		01/13/2023	9.000	161,000		230,000
A800082	DENVER	CO		06/16/2022	7.500		42,459	1,900,000
A800090	DENVER	CO		05/05/2022	7.500		310,782	1,150,000
A800096	DENVER	CO		01/31/2023	8.500	31,950	4,818	2,300,000
A800111	DENVER	CO		06/21/2022	7.500		42,348	2,500,000
A800113	DENVER	CO		07/08/2022	7.500		159,409	1,800,000
A800117	DENVER	CO		01/31/2023	10.000	3,118	3,207	2,900,000
A800122	ESTES PARK	CO		01/31/2023	8.750	38,250	23,750	825,000
A800125	PEYTON	CO		08/30/2022	9.500		461,602	5,375,000
A800129	DENVER	CO		10/04/2022	8.500		53,238	1,850,000
A800146	DENVER	CO		01/31/2023	10.250	180,000	195,000	3,000,000
A800153	PEYTON	CO		01/31/2023	9.500	763,694		1,175,000
A800156	PEYTON	CO		01/31/2023	9.500	742,516	33,004	1,175,000
A800158	PEYTON	CO		01/31/2023	9.500	674,934	58,301	1,175,000
A800159	PEYTON	CO		01/31/2023	9.500	639,875	153,375	1,100,000
A800162	PEYTON	CO		01/31/2023	9.500	628,203		1,175,000
A820006	GILLETTE	WY		01/17/2023	9.250	198,750		265,000
A850281	PHOENIX	AZ		03/17/2021	10.470		120,225	1,750,000
A850293	PARADISE VALLEY	AZ		05/10/2021	10.150		20,000	1,325,000
A850386	SCOTTSDALE	AZ		12/17/2021	8.000		82,248	1,550,000
A850402	LAKE HAVASU CITY	AZ		08/12/2022	9.500	8,950	40,500	1,300,000
A850403	SCOTTSDALE	AZ		02/18/2022	8.000		126,853	1,700,000
A850416	PHOENIX	AZ		07/15/2022	7.500		28,276	2,100,000
A850420	PHOENIX	AZ		01/31/2023	9.750	85,892	37,616	8,275,000
A850427	PHOENIX	AZ		04/27/2022	8.000		30,781	1,100,000
A850437	PHOENIX	AZ		04/28/2022	7.500		279,617	1,550,000
A850443	PHOENIX	AZ		05/23/2022	8.250		397,583	2,200,000

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A850446	PHOENIX	AZ		07/29/2022	8.500		32,886	2,100,000
A850447	PHOENIX	AZ		06/02/2022	7.500		137,955	1,950,000
A850455	SCOTTSDALE	AZ		06/17/2022	8.250		48,500	2,200,000
A850457	PHOENIX	AZ		06/29/2022	7.500		259,964	2,300,000
A850460	PHOENIX	AZ		08/02/2022	7.500		54,980	2,350,000
A850465	LAKE HAVASU CITY	AZ		01/31/2023	9.500	21,850	13,975	600,000
A850475	PHOENIX	AZ		09/21/2022	8.500		28,533	2,150,000
A850479	PHOENIX	AZ		10/06/2022	8.500		53,347	2,300,000
A850488	BULLHEAD CITY	AZ		01/17/2023	9.000	59,400		90,000
A850490	KINGMAN	AZ		01/17/2023	9.000	153,450		220,000
A850491	LAKE HAVASU CITY	AZ		02/06/2023	9.500	1,426,626		15,185,000
A850503	FOUNTAIN HILLS	AZ		01/17/2023	8.500	1,055,210		1,750,000
A870037	ALBUQUERQUE	NM		02/21/2023	10.000	144,500		350,000
A880723	LAS VEGAS	NV		01/19/2023	9.000	247,499		370,000
A880805	LAS VEGAS	NV		08/16/2021	9.700		62,500	1,000,000
A880869	LAS VEGAS	NV		09/20/2021	9.100		113,224	1,850,000
A880906	LAS VEGAS	NV		11/05/2021	9.200		148,075	2,350,000
A881166	LAS VEGAS	NV		06/13/2022	7.750		57,000	1,200,000
A881224	SPRING CREEK	NV		09/12/2022	10.750		3,729	240,000
A881239	SPRING CREEK	NV		09/16/2022	10.750		2,701	225,000
A881246	NORTH LAS VEGAS	NV		01/17/2023	9.000	283,500		439,000
A881265	LAS VEGAS	NV		10/20/2022	8.750		96,000	1,300,000
A881272	HENDERSON	NV		01/31/2023	9.750		47,480	1,550,000
A881279	RENO	NV		01/17/2023	10.750	217,500		290,000
A881280	PAHRUMP	NV		01/05/2023	9.000	139,500		200,000
A881283	LAS VEGAS	NV		01/05/2023	9.500	135,000		370,000
A881290	SUN VALLEY	NV		02/03/2023	9.000	174,250		315,000
A881291	LAS VEGAS	NV		02/10/2023	9.000	255,255		425,000
A881295	HENDERSON	NV		02/10/2023	9.000	259,250		405,000
A881296	LAS VEGAS	NV		02/28/2023	9.000	137,275		205,000
A881302	LAS VEGAS	NV		02/28/2023	9.000	238,000		415,000
A912398	NORTH HOLLYWOOD	CA		05/08/2019	10.950		345,134	7,500,000
A915252	WEST HOLLYWOOD	CA		09/24/2019	7.000		135,020	6,250,000
A915648	THOUSAND OAKS	CA		11/01/2019	11.300		136,000	6,000,000
A915954	RESEDA	CA		12/16/2019	11.100		12,650	800,000
A915984	ENCINO	CA		01/24/2020	8.600		220,000	13,500,000
A916005	WEST HOLLYWOOD	CA		02/20/2020	10.190		258,000	6,000,000
A916160	BELVEDERE TIBURON	CA		01/29/2020	10.100		238,500	3,400,000
A916632	PASADENA	CA		07/16/2020	10.150		43,313	2,500,000
A916956	PACIFIC PALISADES	CA		08/14/2020	10.000		17,654	5,500,000
A917079	LOS ANGELES	CA		09/15/2020	10.000		96,232	3,100,000
A917238	LOS ANGELES	CA		07/12/2021	8.500		136,000	2,650,000
A917327	PACIFIC PALISADES	CA		11/25/2020	9.000		178,292	13,500,000
A917377	TORRANCE	CA		01/20/2021	9.780		215,000	5,795,000
A917598	SAN PEDRO	CA		02/09/2021	10.100		8,405	875,000
A917640	SAN DIEGO	CA		06/30/2021	9.780		12,052	3,800,000
A917903	BURBANK	CA		03/29/2021	8.600		78,500	1,200,000
A917955	RESEDA	CA		04/08/2021	8.500		14,350	1,140,000
A917960	PALM SPRINGS	CA		04/27/2021	11.200		19,500	2,000,000
A917970	ENCINO	CA		05/06/2021	7.500		100,000	9,250,000
A917999	LOS ANGELES	CA		06/10/2021	9.100		429,900	5,250,000
A918003	LOS ANGELES	CA		04/23/2021	7.917		257,046	9,700,000
A918032	LOS ANGELES	CA		04/27/2021	10.000		98,072	3,800,000
A918094	SANTA CLARITA	CA		07/01/2021	10.470		185,472	11,850,000
A918141	SANTA ROSA	CA		06/01/2021	10.100		125,000	2,450,000

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A918207	HIDDEN HILLS	CA		06/02/2021	9.780		784,730	20,000,000
A918208	HIDDEN HILLS	CA		06/02/2021	9.780		363,804	19,000,000
A918212	SACRAMENTO	CA		06/08/2021	10.150		5,000	975,000
A918253	LA JOLLA	CA		06/29/2021	10.030		319,292	12,961,928
A918262	LA QUINTA	CA		05/16/2022	8.000		510,308	3,750,000
A918320	HIDDEN HILLS	CA		10/29/2021	7.000		688,598	10,000,000
A918364	LOS ANGELES	CA		07/23/2021	9.100		51,821	2,550,000
A918370	LOS ANGELES	CA		04/20/2022	8.000		596,685	4,500,000
A918375	SACRAMENTO	CA		08/17/2021	9.780		26,052	1,650,000
A918376	COMPTON	CA		07/27/2021	9.780		80,000	1,100,000
A918402	LOS ANGELES	CA		08/05/2021	9.100		138,000	4,250,000
A918406	SOMIS	CA		08/16/2021	10.680		64,000	1,700,000
A918415	LOS ANGELES	CA		07/16/2021	9.100		201,293	4,200,000
A918416	LOS ANGELES	CA		07/23/2021	8.500		30,025	3,150,000
A918444	LOS ANGELES	CA		08/30/2021	8.500		94,000	2,700,000
A918459	LOS ANGELES	CA		08/19/2021	10.430		52,680	3,000,000
A918471	SANTA BARBARA	CA		09/10/2021	10.150		18,000	5,750,000
A918476	SAN DIEGO	CA		07/26/2021	8.100		145,000	1,500,000
A918481	MALIBU	CA		08/18/2021	7.920		300,293	11,000,000
A918491	OCEANSIDE	CA		07/29/2021	8.100		37,500	1,450,000
A918653	SAN FRANCISCO	CA		09/09/2021	9.500		60,685	3,200,000
A918685	OAKLAND	CA		09/29/2021	9.500		124,865	2,150,000
A918712	LAWNDALE	CA		10/18/2021	10.200		42,750	1,100,000
A918761	LOS ANGELES	CA		10/08/2021	8.000		429,664	4,250,000
A918762	SAN DIEGO	CA		09/21/2021	9.100		72,000	1,500,000
A918776	BURLINGAME	CA		10/20/2021	7.500		547,194	11,550,000
A918785	LOS ANGELES	CA		10/13/2021	9.100		10,000	1,800,000
A918855	LOS ANGELES	CA		10/25/2021	8.000		422,700	3,700,000
A918887	SAN MARCOS	CA		10/20/2021	8.100		30,000	905,000
A918895	NORTH HOLLYWOOD	CA		03/08/2022	8.500		20,500	2,000,000
A918901	LOS ANGELES	CA		10/28/2021	7.500		284,757	3,650,000
A918904	LOS ANGELES	CA		11/03/2021	8.000		25,990	2,850,000
A918947	WOODLAND HILLS	CA		11/05/2021	10.000		70,000	2,000,000
A919002	STUDIO CITY	CA		06/21/2022	7.250		77,766	3,700,000
A919087	LOS ANGELES	CA		12/10/2021	7.500		222,700	2,800,000
A919129	ENCINO	CA		02/09/2022	7.000		622,401	16,000,000
A919152	LOS ANGELES	CA		12/10/2021	8.250		288,110	2,800,000
A919155	LOS ANGELES	CA		08/05/2022	8.500		460,284	6,750,000
A919161	NORTHRIDGE	CA		12/16/2021	7.000		75,000	1,225,000
A919165	LOS ANGELES	CA		12/22/2021	8.000		6,000	740,000
A919172	HUNTINGTON BEACH	CA		12/10/2021	10.600		57,000	1,350,000
A919183	LOS ANGELES	CA		01/09/2023	8.750	2,399,640		9,750,000
A919196	VAN NUYS	CA		12/15/2021	8.100		61,500	1,300,000
A919215	SAN DIEGO	CA		12/17/2021	9.100		20,000	1,650,000
A919223	LOS ANGELES	CA		07/29/2022	8.500		214,734	2,350,000
A919262	MANHATTAN BEACH	CA		07/27/2022	8.500		50,605	3,700,000
A919282	LA JOLLA	CA		01/18/2022	8.600		8,000	5,900,000
A919321	CULVER CITY	CA		07/27/2022	8.500		172,673	2,650,000
A919353	PITTSBURG	CA		06/29/2022	9.380		195,200	625,000
A919363	WESTMINSTER	CA		01/13/2022	9.600		77,000	1,300,000
A919374	LOS ANGELES	CA		02/14/2022	8.100		67,305	12,400,000
A919381	NORTHRIDGE	CA		02/02/2022	8.600		31,426	1,100,000
A919471	MOUNTAIN VIEW	CA		07/15/2022	7.500		88,265	4,500,000
A919493	PACOIMA	CA		03/28/2022	8.500		28,000	850,000
A919500	GARDEN GROVE	CA		02/02/2022	9.600		15,000	1,250,000

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A919511	SHERMAN OAKS	CA		07/15/2022	7.500		252,972	2,850,000
A919526	SAN JOSE	CA		10/21/2022	8.500		71,038	4,000,000
A919537	MENLO PARK	CA		07/25/2022	7.500		222,609	7,000,000
A919538	LOS ANGELES	CA		01/31/2023	9.250	351,928	14,789	4,750,000
A919548	SAN JOSE	CA		10/21/2022	8.500		115,259	3,600,000
A919598	SAN FRANCISCO	CA		04/07/2022	7.500		100,000	3,200,000
A919610	WOODLAND HILLS	CA		10/19/2022	10.000		307,375	3,700,000
A919677	GARDEN GROVE	CA		03/31/2022	8.000		462,386	5,800,000
A919689	LOS ANGELES	CA		01/31/2023	9.500	85,910	25,366	1,100,000
A919690	LOS ANGELES	CA		07/27/2022	9.250		86,506	2,250,000
A919699	LOS ANGELES	CA		03/11/2022	9.000		79,225	1,700,000
A919721	WOODLAND HILLS	CA		10/12/2022	10.000		678,108	3,400,000
A919736	CULVER CITY	CA		10/17/2022	8.500		112,081	2,800,000
A919764	NEWPORT BEACH	CA		03/10/2022	7.500		311,599	4,900,000
A919766	LOS ANGELES	CA		03/14/2022	7.500		138,524	2,300,000
A919770	SAN JOSE	CA		08/09/2022	8.500		122,413	3,000,000
A919785	VAN NUYS	CA		03/18/2022	8.100		119,000	1,250,000
A919787	WHITTIER	CA		04/11/2022	8.000		68,150	1,500,000
A919833	GARDEN GROVE	CA		04/14/2022	8.000		48,000	1,250,000
A919842	LAKE BALBOA	CA		03/22/2022	7.000		82,500	1,550,000
A919856	LOS ANGELES	CA		04/25/2022	8.000		57,250	2,000,000
A919897	LOS ANGELES	CA		04/04/2022	8.000		150,661	2,750,000
A919929	LOS ANGELES	CA		01/31/2023	8.500	65,055	22,871	3,300,000
A919950	LA MESA	CA		09/26/2022	8.500		44,650	950,000
A919953	LOS ANGELES	CA		06/23/2022	8.500		1,139,170	11,000,000
A919957	OAKLAND	CA		05/27/2022	8.000		400,000	2,000,000
A919963	LOS ANGELES	CA		07/13/2022	8.000		125,909	2,700,000
A919974	PERRIS	CA		06/07/2022	8.000		2,500	360,000
A920009	LOS ANGELES	CA		07/29/2022	10.000		70,000	1,700,000
A920017	TARZANA	CA		06/16/2022	8.000		476,201	4,850,000
A920034	MENLO PARK	CA		01/31/2023	7.500	298,764	59,900	7,350,000
A920036	MENLO PARK	CA		08/05/2022	7.500		362,274	5,900,000
A920071	EL CAJON	CA		04/13/2022	7.250		6,025	750,000
A920072	OAKLAND	CA		04/27/2022	8.000		90,000	3,100,000
A920074	ESCONDIDO	CA		04/15/2022	7.250		75,000	850,000
A920085	LOS ANGELES	CA		06/23/2022	7.000		26,871	4,300,000
A920094	ALPINE	CA		05/09/2022	7.250		120,000	3,500,001
A920129	BERKELEY	CA		04/29/2022	8.500		5,500	1,700,000
A920171	SANTA BARBARA	CA		05/16/2022	7.950		106,400	3,750,000
A920178	SOUTH PASADENA	CA		01/31/2023	9.000	114,031		2,650,000
A920208	MODESTO	CA		06/02/2022	7.250		25,500	420,000
A920222	INDIAN WELLS	CA		05/20/2022	8.000		7,000	2,400,000
A920245	MALIBU	CA		06/29/2022	8.500		670,991	15,000,000
A920264	MENLO PARK	CA		07/12/2022	7.500		190,671	4,300,000
A920269	LA JOLLA	CA		05/17/2022	7.750		248,160	5,100,000
A920273	NEWPORT BEACH	CA		06/13/2022	7.500		405,563	6,000,000
A920298	LOS ANGELES	CA		01/31/2023	8.500	46,166	12,995	7,500,000
A920312	SAN MATEO	CA		05/19/2022	7.750		130,409	3,400,000
A920339	SAN DIEGO	CA		06/06/2022	7.500		11,650	1,150,000
A920344	COSTA MESA	CA		06/08/2022	8.750		54,707	1,850,000
A920370	SAN MATEO	CA		06/07/2022	7.750		28,915	2,600,000
A920412	SAN DIEGO	CA		07/27/2022	7.500		100,000	2,000,000
A920414	LOS ANGELES	CA		06/07/2022	9.250		35,850	2,000,000
A920417	SAN DIEGO	CA		09/14/2022	8.500		275,000	2,400,000
A920419	LOS ANGELES	CA		06/23/2022	8.000		8,241	1,600,000

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1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
A920427	BUENA PARK	CA		06/07/2022	8.250		10,000	1,170,000
A920440	HIDDEN HILLS	CA		07/18/2022	9.130		111,065	16,000,000
A920465	LOS ANGELES	CA		06/22/2022	8.750		49,250	650,000
A920489	TUSTIN	CA		06/14/2022	8.500		10,000	1,200,000
A920492	FOUNTAIN VALLEY	CA		07/18/2022	8.500		12,000	1,610,000
A920493	LOS ANGELES	CA		07/05/2022	7.500		562,835	6,000,000
A920522	CATHEDRAL CITY	CA		06/27/2022	8.500		11,000	350,000
A920523	HIDDEN HILLS	CA		06/22/2022	8.000		340,000	9,750,000
A920558	SAN FRANCISCO	CA		07/28/2022	8.500		40,568	5,000,000
A920566	LOS ANGELES	CA		07/13/2022	8.500		8,750	2,550,000
A920571	NAPA	CA		07/14/2022	10.500		40,000	1,400,000
A920577	LOS ANGELES	CA		01/31/2023	9.750	98,500	80,537	2,500,000
A920590	COSTA MESA	CA		07/08/2022	8.750		29,902	1,900,000
A920636	HEMET	CA		07/21/2022	8.500		17,500	435,000
A920641	SUNNYVALE	CA		07/19/2022	8.500		37,000	1,750,000
A920642	SUNNYVALE	CA		07/29/2022	8.000		39,500	1,750,000
A920675	NAPA	CA		08/24/2022	9.250		48,511	1,350,000
A920684	NAPA	CA		01/31/2023	9.250	37,800	50,560	1,275,000
A920696	SPRING VALLEY	CA		01/31/2023	8.500	105,000	45,000	850,000
A920713	LOS ANGELES	CA		10/11/2022	9.620		30,000	1,600,000
A920718	BEVERLY HILLS	CA		01/31/2023	8.750	660,826	55,495	15,000,000
A920757	TEMPLE CITY	CA		08/31/2022	9.000		51,518	1,100,000
A920776	SANTA ROSA	CA		10/18/2022	10.000		181,545	2,350,000
A920785	SAN JOSE	CA		08/15/2022	8.500		33,000	1,750,000
A920793	TEMECULA	CA		08/24/2022	8.500		27,500	450,000
A920798	LOS ANGELES	CA		09/16/2022	9.750		837,919	6,300,000
A920803	VALLEY VILLAGE	CA		08/31/2022	9.000		18,000	2,750,000
A920814	SALINAS	CA		08/22/2022	8.500		80,000	800,000
A920816	SACRAMENTO	CA		08/31/2022	8.500		28,500	640,000
A920822	WHITTIER	CA		10/14/2022	9.500		690,387	11,500,000
A920829	EL DORADO HILLS	CA		08/31/2022	9.000		46,003	765,000
A920831	ARCADIA	CA		10/03/2022	10.000		97,247	2,400,000
A920837	LONG BEACH	CA		09/27/2022	8.750		83,442	2,750,000
A920856	SOUTH SAN FRANCISCO	CA		09/16/2022	9.000		144,800	1,800,000
A920882	SACRAMENTO	CA		08/31/2022	9.000		43,126	1,000,000
A920885	SUNNYVALE	CA		01/31/2023	10.000	152,139	68,384	2,100,000
A920886	LOS ANGELES	CA		01/31/2023	8.500	29,000	3,250	1,600,000
A920892	NOVATO	CA		01/31/2023	9.000	52,500		1,450,000
A920895	LOS ANGELES	CA		01/27/2023	10.000	848,000		1,200,000
A920915	WESTMINSTER	CA		09/13/2022	9.120		63,500	1,450,000
A920927	LOS ANGELES	CA		10/19/2022	9.750		1,000,580	17,000,000
A920931	FOUNTAIN VALLEY	CA		10/03/2022	9.120		72,000	1,550,000
A920934	FOUNTAIN VALLEY	CA		09/15/2022	9.120		84,000	1,700,000
A920936	SAN RAFAEL	CA		09/22/2022	9.000		50,000	2,100,000
A920950	FOUNTAIN VALLEY	CA		01/31/2023	9.120	105,000	10,000	1,600,000
A920953	TWENTYNINE PALMS	CA		01/31/2023	8.500	5,000	6,500	300,000
A920954	FRESNO	CA		02/17/2023	9.000	112,200		355,000
A920958	CARMICHAEL	CA		09/26/2022	9.000		54,903	570,000
A920969	SACRAMENTO	CA		09/29/2022	9.000		45,156	1,100,000
A920974	PERRIS	CA		10/17/2022	8.500		37,500	345,000
A920989	SAN DIEGO	CA		09/23/2022	8.500		27,377	1,075,000
A920994	TORRANCE	CA		10/03/2022	8.500		32,250	1,300,000
A920998	ORANGE	CA		11/04/2022	9.000		30,400	1,900,000
A921001	SAN BERNARDINO	CA		01/31/2023	9.000	69,100		420,000
A921002	LOS ANGELES	CA		01/31/2023	9.500		238,714	3,900,000

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A921006	OAKLAND	CA		10/12/2022	9.750		43,500	1,000,000
A921037	SAN DIEGO	CA		11/01/2022	8.750		76,515	1,225,000
A921041	SAN DIEGO	CA		10/06/2022	8.750		36,955	1,000,000
A921043	SANTA CLARA	CA		10/21/2022	9.750		19,908	2,250,000
A921047	HIDDEN HILLS	CA		11/03/2022	8.750		1,283,499	13,500,000
A921076	LONG BEACH	CA		01/17/2023	9.000	639,000		880,000
A921080	PITTSBURG	CA		10/28/2022	8.500		39,500	535,000
A921088	ALAMO	CA		01/17/2023	8.500	1,385,859	101,000	2,100,000
A921089	SAN DIEGO	CA		11/08/2022	8.750		78,326	840,000
A921090	HUNTINGTON BEACH	CA		01/31/2023	9.500	20,000		2,550,000
A921103	MENIFEE	CA		11/10/2022	8.500		11,500	385,000
A921105	SAN MARCOS	CA		10/27/2022	9.000		58,000	850,000
A921106	LOS ANGELES	CA		01/31/2023	8.500	17,500	34,000	1,650,000
A921113	SAN DIEGO	CA		10/25/2022	9.000		27,000	700,000
A921118	LOS ANGELES	CA		01/17/2023	9.250	137,947	1,007	600,000
A921119	SANTEE	CA		01/31/2023	9.000	17,000		535,000
A921120	SACRAMENTO	CA		01/31/2023	8.500	19,800	15,500	630,000
A921125	SACRAMENTO	CA		01/17/2023	9.000	533,700		750,000
A921128	BURBANK	CA		01/17/2023	9.000	2,472,213		5,500,000
A921129	LOS ANGELES	CA		01/17/2023	9.250	3,242,913		6,280,000
A921145	CANYON LAKE	CA		01/17/2023	9.750	410,500		630,000
A921149	WEST SACRAMENTO	CA		11/16/2022	8.500		51,100	400,000
A921158	LOS ANGELES	CA		01/17/2023	10.000	1,075,880	8,966	3,200,000
A921160	ROSEVILLE	CA		01/31/2023	8.500	52,950	67,050	625,000
A921167	SACRAMENTO	CA		01/31/2023	8.500	83,000		460,000
A921169	OAKLAND	CA		02/01/2023	9.500	892,500		2,700,000
A921176	CAMARILLO	CA		01/17/2023	8.750	337,276		775,000
A921179	TWENTYNINE PALMS	CA		01/17/2023	8.500	135,000	41,000	260,000
A921184	FAIRFIELD	CA		01/17/2023	8.500	383,000		535,000
A921186	LAKE ARROWHEAD	CA		01/17/2023	9.500	652,500		1,100,000
A921187	SAN DIEGO	CA		01/17/2023	8.500	656,250		875,000
A921189	SAN DIEGO	CA		01/17/2023	9.500	621,000		965,000
A921190	OAKLAND	CA		01/30/2023	9.500	328,000		1,250,000
A921195	UPLAND	CA		02/03/2023	9.750	488,750		775,000
A921196	LOS GATOS	CA		02/28/2023	11.000	2,587,260		5,500,000
A921200	LOS ANGELES	CA		01/05/2023	9.000	646,262	80,000	2,775,000
A921205	SAN PEDRO	CA		01/17/2023	9.500	773,100		1,450,000
A921211	SHERMAN OAKS	CA		01/17/2023	9.500	1,207,532		4,300,000
A921212	LAKE ELSINORE	CA		01/17/2023	8.500	223,000	38,000	390,000
A921219	LOS ANGELES	CA		01/17/2023	9.000	990,000		1,400,000
A921236	LOS ANGELES	CA		01/11/2023	9.750	1,510,000		4,900,000
A921240	INGLEWOOD	CA		01/18/2023	9.250	816,587		1,620,000
A921248	TEMPLE CITY	CA		01/27/2023	10.000	28,984		2,400,000
A921250	NEWPORT BEACH	CA		02/23/2023	10.000	1,655,346		4,200,000
A921251	THOUSAND OAKS	CA		01/23/2023	9.375	636,503		875,000
A921256	MORENO VALLEY	CA		01/17/2023	9.000	325,500		465,000
A921259	LANCASTER	CA		01/13/2023	8.880	287,970		430,000
A921260	NORTH HIGHLANDS	CA		01/09/2023	9.250	210,000		300,000
A921279	SAN FRANCISCO	CA		01/11/2023	9.000	1,061,875		2,250,000
A921282	SAN DIEGO	CA		01/09/2023	9.000	500,500		715,000
A921284	VISTA	CA		01/10/2023	9.250	314,250		625,000
A921285	WHITTIER	CA		01/12/2023	9.750	340,402	11,000	620,000
A921299	SAN CLEMENTE	CA		01/25/2023	9.000	1,207,000		1,800,000
A921302	SAN DIEGO	CA		02/02/2023	9.000	715,700		1,200,000
A921303	ENCINITAS	CA		01/31/2023	9.000	1,139,000		1,700,000

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A921304	LOS ANGELES	CA		02/03/2023	9.000	509,250		810,000
A921310	LOS ANGELES	CA		02/01/2023	9.750	560,000		1,300,000
A921313	PALO ALTO	CA		01/30/2023	9.250	1,893,650		3,300,000
A921316	LONG BEACH	CA		02/08/2023	9.750	444,500		640,000
A921323	LOS ANGELES	CA		02/23/2023	9.750	793,200		1,322,000
A921324	CULVER CITY	CA		02/10/2023	10.750	1,722,500		2,650,000
A921326	LOS ANGELES	CA		01/31/2023	10.750	1,885,000		2,900,000
A921330	SAN CARLOS	CA		02/10/2023	10.750	1,080,000		1,800,000
A921331	CUPERTINO	CA		02/10/2023	10.750	1,050,000		1,750,000
A921333	SAN CARLOS	CA		02/10/2023	10.750	1,080,000		1,800,000
A921334	LOS ANGELES	CA		02/10/2023	10.750	672,000		1,120,000
A921336	LOS ANGELES	CA		02/10/2023	10.750	927,000		1,545,000
A921337	SAN JOSE	CA		02/10/2023	10.750	720,000		1,200,000
A921339	LOS ANGELES	CA		02/10/2023	10.750	780,000		1,300,000
A921340	LOS ANGELES	CA		02/10/2023	10.750	1,267,500		1,950,000
A921342	ENCINITAS	CA		02/10/2023	9.000	905,295		1,325,000
A921344	ESCONDIDO	CA		02/24/2023	9.500	480,296		880,000
A921345	PASADENA	CA		02/03/2023	9.750	566,406		1,050,000
A921353	PALMDALE	CA		02/21/2023	9.380	359,896		545,000
A921360	HAWTHORNE	CA		02/08/2023	9.250	554,200		825,000
A921364	AGUANGA	CA		02/27/2023	9.000	245,625		480,000
A921366	OCEANSIDE	CA		02/09/2023	9.500	399,134		700,000
A921370	BAKERSFIELD	CA		02/10/2023	10.500	208,000		320,000
A921384	VISTA	CA		02/14/2023	9.500	481,984		800,000
A921398	SAN DIEGO	CA		02/16/2023	9.000	776,875		1,250,000
A921400	OCEANSIDE	CA		02/22/2023	9.000	412,500		550,000
A921409	PICO RIVERA	CA		02/23/2023	9.750	423,172		725,000
A921411	PALMDALE	CA		02/27/2023	9.380	397,500		530,000
A921414	SAN DIEGO	CA		02/24/2023	9.500	705,539		1,150,001
A970067	GRESHAM	OR		06/28/2022	8.500		60,000	750,000
A980106	SEATTLE	WA		02/17/2021	10.000		23,202	1,950,000
A980126	SEATTLE	WA		12/27/2021	7.500		287,140	2,900,000
A980141	KIRKLAND	WA		05/28/2021	10.000		153,247	3,900,000
A980172	SEATTLE	WA		01/11/2022	7.500		327,720	1,980,000
A980176	KIRKLAND	WA		12/16/2021	7.500		14,920	3,750,000
A980177	KIRKLAND	WA		12/16/2021	7.500		28,853	3,900,000
A980182	SEATTLE	WA		12/13/2021	7.500		22,460	2,000,000
A980190	SEATTLE	WA		01/27/2022	7.500		239,366	2,025,000
A980192	SEATTLE	WA		01/27/2022	7.500		538,963	2,075,000
A980193	SEATTLE	WA		02/04/2022	7.500		31,950	1,200,000
A980195	SEATTLE	WA		02/04/2022	7.500		335,042	2,370,000
A980208	SEATTLE	WA		03/09/2022	7.500		10,063	1,950,000
A980215	SEATTLE	WA		03/18/2022	7.500		61,410	1,150,000
A980226	SEATTLE	WA		05/17/2022	7.500		216,956	2,400,000
A980238	SEATTLE	WA		07/29/2022	8.500		75,059	2,600,000
A980239	SEATTLE	WA		05/26/2022	7.500		327,302	2,450,000
A980241	SEATTLE	WA		05/27/2022	8.250		82,500	1,100,000
A980243	SEATTLE	WA		01/31/2023	8.500	114,838	42,394	2,400,000
A980250	SPOKANE	WA		09/27/2022	10.000		392,251	2,107,500
A980251	WASHOUGAL	WA		07/01/2022	8.500		53,500	450,000
A980252	BELLEVUE	WA		07/18/2022	7.500		66,914	3,350,000
A980253	BELLEVUE	WA		07/13/2022	7.500		6,174	3,250,000
A980255	SEATTLE	WA		06/22/2022	7.750		74,500	1,350,000
A980256	SAMMAMISH	WA		07/08/2022	7.750		19,250	1,700,000
A980257	SEATTLE	WA		07/20/2022	8.620		126,500	1,400,000

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A980261	SEATTLE	WA		01/31/2023	8.500	52,665	50,067	2,800,000
A980263	BELLEVUE	WA		09/06/2022	8.500		13,286	2,850,000
A980264	KIRKLAND	WA		09/08/2022	8.500		21,667	3,200,000
A980266	SEATTLE	WA		09/06/2022	8.620		143,000	1,400,000
A980269	KIRKLAND	WA		10/04/2022	8.500		29,610	3,400,000
A980270	BELLEVUE	WA		10/07/2022	8.500		83,495	8,000,000
P2005032493	BRISTOL	PA		07/14/2022	7.990	153,823		250,000
P2005032699	DURHAM	NC		07/20/2022	7.250	276,609		370,000
P2005032739	WILSON	NC		08/05/2022	8.500	71,868		100,000
P2005032742	CHARLOTTE	NC		07/15/2022	8.375	216,384		310,000
P2005032759	CONCORD	NC		08/23/2022	8.875	192,379		288,000
P2005032836	CHARLOTTE	NC		08/22/2022	8.750	200,383		300,000
P2005032885	CHARLOTTE	NC		08/19/2022	8.500	217,055		360,000
P2005032891	CHARLOTTE	NC		08/18/2022	8.375	233,736		370,000
P2005032908	CHARLOTTE	NC		08/15/2022	8.750	216,311		325,000
P2005032928	KANNAPOLIS	NC		09/01/2022	8.750	246,770		406,000
P2005032994	CHARLOTTE	NC		08/24/2022	8.750	184,969		375,000
P2005033028	THOMASVILLE	NC		08/23/2022	8.875	83,241		122,000
P2005033031	GASTONIA	NC		08/24/2022	9.625	177,330		230,000
P2005033034	AUGUSTA	GA		09/20/2022	8.999	66,478		110,000
P2005033220	EASTPOINTE	MI		07/11/2022	6.750	117,514		145,000
P2005033223	DETROIT	MI		09/15/2022	11.000	215,252		279,000
P2005033280	DETROIT	MI		09/19/2022	10.249	90,268		117,000
P2005033323	MILWAUKEE	WI		07/14/2022	7.000	93,794		125,000
P2005033326	MILWAUKEE	WI		07/29/2022	7.000	71,223		95,000
P2005033406	MILWAUKEE	WI		08/23/2022	9.500	80,180		104,000
P2005033409	MILWAUKEE	WI		08/04/2022	7.000	75,075		100,000
P2005033512	LONGVIEW	TX		06/16/2022	7.870	168,639		253,000
P2005033555	PHOENIX	AZ		06/13/2022	6.750	1,194,120		1,712,000
P2005033572	PHOENIX	AZ		06/13/2022	6.750	1,178,078		1,689,000
P2005033575	PHOENIX	AZ		06/13/2022	7.000	1,317,047		1,991,000
P2005033638	SACRAMENTO	CA		07/25/2022	6.375	385,140		526,000
P2005033678	RANCHO CORDOVA	CA		07/25/2022	6.375	348,974		461,000
P2009021556	OCEAN	NJ		03/16/2021	5.875		160,000	575,000
P2009023130	BROOKLYN	NY		12/07/2021	5.000		7,464	995,000
P2009023672	CLEVELAND	OH		01/11/2022	6.125		2,456	122,000
P2009024700	LOS ANGELES	CA		06/02/2022	7.000		6	700,000
P2009024956	ROSWELL	GA		12/13/2022	9.250	1,508,364		1,950,000
P2009024985	FORT MYERS	FL		11/28/2022	7.125	481,038		630,000
P2009025111	MONROE	NC		10/17/2022	8.875	313,069		402,000
P2009025138	MAYWOOD	CA		11/14/2022	9.875	561,817		900,000
P2009025183	OKLAHOMA CITY	OK		11/28/2022	8.875	242,379		280,000
P2009025186	LAKE PLACID	FL		11/14/2022	8.625	160,325		223,000
P2009025190	VINELAND	NJ		11/21/2022	9.125	352,815		432,000
P2009025192	BENTON	AR		11/08/2022	10.250	462,026		513,000
P2009025195	FRESNO	CA		11/04/2022	9.625	207,080		510,000
P2009025199	YORK	PA		11/01/2022	10.250	592,166		678,500
P2009025201	COLLIERVILLE	TN		11/08/2022	7.875	704,588		870,000
P2009025205	HUNTINGTON BCH	CA		11/28/2022	7.750	905,968		1,250,000
P2009025209	CORWEMO	TX		11/14/2022	9.125	304,068		350,000
P2009025211	MADISON	CT		11/15/2022	8.990	601,700		700,000
P2009025212	CHESTERFIELD	VA		11/04/2022	8.625	183,398		280,000
P2009025215	CANTON	MS		11/10/2022	10.625	474,075		577,000
P2009025224	RCH PALOS VRD	CA		11/23/2022	7.990	2,046,263		2,700,000
P2009025229	LAKE SAINT LOUIS	MO		11/23/2022	10.250	323,883		352,000

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						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
P2009025232	HOLLYWOOD	FL		11/22/2022	10.250	184,956		245,000
P2009025237	ODESSA	TX		11/29/2022	9.125	158,147		201,200
P2009025242	TINTON FALLS	NJ		12/15/2022	8.250	728,161		950,000
P2009025250	STONE MOUNTAIN	GA		12/16/2022	10.250	262,813		285,000
P2009025256	BLUE RIDGE	GA		11/17/2022	8.250	599,858		746,000
P2009025257	SUWANEE	GA		11/30/2022	9.375	345,814		395,000
P2009025261	MANCHESTER	CT		11/28/2022	10.250	210,957		270,000
P2009025262	AUSTIN	TX		12/30/2022	7.875	1,970,081		2,585,000
P2009025266	LAVEEN	AZ		12/09/2022	7.990	239,002	(998)	429,990
P2009025267	LAVEEN	AZ		12/09/2022	7.990	241,402		429,990
P2009025268	LAVEEN	AZ		12/09/2022	7.990	241,402		429,990
P2009025269	LAVEEN	AZ		12/09/2022	7.990	239,249		429,990
P2009025270	LAVEEN	AZ		12/09/2022	7.990	241,402		429,990
P2009025271	MIDLOTHIAN	VA		11/29/2022	10.500	194,730		273,000
P2009025273	BALTIMORE	MD		12/02/2022	7.990	204,844		250,000
P2009025280	MIAMI	FL		12/08/2022	7.990	273,583		675,000
P2009025288	RANDALLSTOWN	MD		12/22/2022	9.875	243,584		385,000
P2009025290	NATIONAL CITY	CA		11/21/2022	9.750	518,983		700,000
P2009025300	STROUDSBURG	PA		12/02/2022	10.250	427,063		675,000
P2009025302	LINCOLN	NE		12/09/2022	8.750	408,245		493,000
P2009025304	BOCA RATON	FL		12/15/2022	8.750	221,704		270,000
P2009025305	MCDONOUGH	GA		12/13/2022	9.500	662,309		760,000
P2009025306	AFTON	MN		11/28/2022	8.750	382,630		475,000
P2009025312	GREENACRES	FL		11/30/2022	10.250	478,818		560,000
P2009025318	FLORESVILLE	TX		12/01/2022	10.750	549,878		628,000
P2009025320	NEW HAVEN	CT		01/06/2023	10.875	229,795		278,000
P2009025330	SCRANTON	PA		01/04/2023	10.500	148,284		206,000
P2009025331	ALTADENA	CA		12/19/2022	8.250	523,073		1,400,000
P2009025334	ROLESVILLE	NC		12/13/2022	10.625	566,589		710,000
P2009025339	PEARLAND	TX		12/22/2022	7.875	409,409		574,000
P2009025340	NORWALK	CT		01/13/2023	9.125	1,002,322		1,400,000
P2009025349	BRIDGEPORT	CT		12/23/2022	9.875	246,508		300,000
P2009025353	BEAVERCREEK	OH		12/14/2022	9.125	552,418		604,000
P2009025356	ALDIE	VA		12/29/2022	10.625	1,371,166		1,760,000
P2009025357	WINSTON	GA		12/20/2022	9.250	558,906		710,000
P2009025367	DALLAS	GA		12/30/2022	9.750	304,841		423,000
P2009025369	GLENDALE	CA		01/13/2023	8.625	782,800		1,300,000
P2009025371	LAWRENCEVILLE	GA		01/17/2023	9.250	254,793		360,000
P2009025376	LINCOLN	NE		01/19/2023	10.500	397,076		465,000
P2009025377	MARIETTA	GA		01/13/2023	8.250	193,002		250,000
P2009025388	STROUDSBURG	PA		01/12/2023	9.625	178,150		219,000
P2009025402	LAWRENCEVILLE	GA		01/18/2023	9.250	238,136		285,000
P2009025414	COMMERCE CITY	CO		01/18/2023	10.375	197,482		446,000
P2009025432	PORT ST LUCIE	FL		01/23/2023	8.625	437,422		520,000
P4220822138	DES PLAINES	IL		11/04/2022	8.625	123,167		279,000
P4220822738	SOUTHFIELD	MI		10/05/2022	8.125	162,006		177,000
P4220923390	ESSEX	MD		12/02/2022	7.125	251,355		515,000
P4220924001	JACKSONVILLE	FL		02/02/2023	7.750	421,234		495,000
P4221024225	MANHATTAN BEACH	CA		12/14/2022	8.125	2,538,824		3,850,000
P4221024939	KINGS MOUNTAIN	NC		12/02/2022	10.750	337,535		382,000
P4221024961	BALD HEAD ISLAND	NC		12/07/2022	9.990	2,960,000		3,700,000
P4221025059	CLEARWATER	FL		11/28/2022	8.625	370,467		490,000
P4221025144	ROMULUS	MI		11/29/2022	9.990	225,765		275,000
P4221025247	SAN JOSE	CA		12/09/2022	8.875	1,035,330		1,250,000
P4221125353	MIAMI BEACH	FL		01/20/2023	8.125	336,729		420,000

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P4221125370	KIRKLAND	WA		11/30/2022	8.250	1,169,311		1,420,000
P4221125385	MIAMI	FL		11/30/2022	8.875	1,026,360		1,250,000
P4221125491	RIVERSIDE	CA		12/05/2022	8.250	1,280,495		1,740,000
P4221125535	HOPE MILLS	NC		12/02/2022	8.990	175,402		217,000
P4221125564	CHARLESTON	SC		11/30/2022	8.990	967,207		1,142,000
P4221125648	PARKER	CO		12/16/2022	8.250	1,002,760		1,450,000
P4221125741	SARASOTA	FL		12/19/2022	9.750	625,207		725,000
P4221125752	PERKASIE	PA		12/20/2022	9.750	515,889		675,000
P4221125805	OAKLAND	CA		01/05/2023	7.990	690,545		1,050,000
P4221125901	WHITING	NJ		01/09/2023	10.375	312,716		420,000
P4221126236	PEORIA	AZ		12/12/2022	8.250	1,063,982		1,350,000
P4221226494	DAVIE	FL		01/04/2023	7.990	1,266,786		1,647,000
P4221226640	MYRTLE BEACH	SC		02/08/2023	8.500	397,449		500,000
P4221226670	SAN ANTONIO	TX		01/04/2023	9.875	150,160		200,000
P4221226679	WESTLAKE	FL		12/29/2022	8.250	510,203		650,000
P4221226684	YUBA CITY	CA		12/30/2022	8.750	352,116		485,000
P4221226724	BEAUMONT	CA		01/23/2023	8.500	473,807		612,000
P4221226731	LYNCHBURG	VA		12/29/2022	7.990	476,290		675,000
P4221226815	ALEDO	TX		12/30/2022	8.125	523,196		680,000
P4221226948	BORING	OR		01/17/2023	9.990	574,740		630,000
P4221227046	WASHOUGAL	WA		01/09/2023	10.500	610,590		720,000
P4221227054	LUBBOCK	TX		01/20/2023	9.375	153,000		418,000
P4221227169	TEXAS CITY	TX		01/20/2023	9.875	120,176		148,000
P4221227289	MC KINNEY	TX		01/20/2023	7.875	236,901		400,000
P4221227316	KINGSVILLE	MD		02/17/2023	8.500	795,053		942,000
P4230127415	ELBURN	IL		01/31/2023	8.990	200,499		250,000
P4230127430	ORANGE BEACH	AL		02/02/2023	8.875	455,000		640,000
P4230127637	ATLANTA	GA		02/13/2023	8.125	1,467,545		1,700,000
P4230127865	MERIDIAN	ID		02/03/2023	7.625	255,326		345,000
P4230127866	COLLEGE GROVE	TN		02/01/2023	7.625	2,502,434		3,479,000
P4230127894	PORT SAINT LUCIE	FL		02/09/2023	9.375	366,815		446,000
P4230127970	SEAVIEW	WA		02/03/2023	8.990	428,711		547,000
P4230127981	LANCASTER	SC		02/02/2023	8.990	346,855		545,000
P4230127988	KISSIMMEE	FL		02/10/2023	7.875	316,842		400,000
P4230128266	SALT LAKE CITY	UT		02/14/2023	7.990	1,626,585		2,100,000
P4230128355	PHOENIX	AZ		02/15/2023	8.625	233,580		385,000
P4230128368	MCDONOUGH	GA		02/14/2023	9.375	864,297		1,050,000
P4230128394	CORNELIUS	NC		02/14/2023	7.990	3,665,052		4,510,000
P5220216654	TULSA	OK		03/28/2022	5.500		12,110	635,000
P5220721305	FORT WORTH	TX		07/29/2022	7.625			330,000
P5220721489	GASTONIA	NC		08/25/2022	8.750		538	273,000
P5220821839	LEHIGH ACRES	FL		10/18/2022	9.625	197,995		257,000
P5220822351	CLEVELAND	TN		09/26/2022	7.500	248,898		360,000
P5220822683	MOUNT PLEASANT	SC		09/29/2022	9.375		9,131	1,470,000
P5220922760	LOS ANGELES	CA		09/19/2022	8.250	774,638		1,110,000
P5220922974	DUNEDIN	FL		10/03/2022	6.990	430,170		613,000
P5220923134	QUAKERTOWN	PA		11/29/2022	8.990	373,175		409,000
P5220923656	WILMINGTON	DE		11/22/2022	9.500	107,200		139,000
P5220923685	FORT MYERS	FL		01/09/2023	8.375	463,500		1,045,000
P5221024164	WEATHERFORD	TX		11/14/2022	9.500	181,213		345,000
P5221024218	ORANGE BEACH	AL		11/10/2022	8.250	1,047,239		1,350,000
P5221024250	FULSHEAR	TX		12/08/2022	8.875	704,650		785,000
P5221024597	PALM BAY	FL		12/16/2022	7.990	208,778		367,000
P5221024673	SANTA MARIA	CA		11/03/2022	8.875	526,696		960,000
P5221024687	FROSTPROOF	FL		11/04/2022	9.875	261,274		388,000

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P5221024701	RIVER VALE	NJ		12/09/2022	8.750	1,321,384		1,633,000
P5221024703	HUGER	SC		12/09/2022	8.375	376,424		465,000
P5221024888	FRESNO	CA		11/16/2022	9.750	148,316		195,000
P5221024890	SOUTH EUCLID	OH		08/24/2022	8.125	117,901		162,000
P5221024975	HASLET	TX		11/09/2022	7.750	620,786		785,000
P5221024988	DULUTH	GA		11/22/2022	8.875	177,058		519,000
P5221025002	MILL CREEK	IN		01/06/2023	8.500	360,500		750,000
P5221025007	SPANISH FORT	AL		11/22/2022	10.500	347,440		426,000
P5221025073	STRONGSVILLE	OH		11/29/2022	10.500	151,830		179,000
P5221025116	HERMITAGE	TN		11/22/2022	10.375	346,144		390,000
P5221025123	HERNANDO	MS		11/17/2022	9.990	462,061		510,000
P5221025131	ATLANTA	GA		11/15/2022	9.375	294,960		395,000
P5221025147	BENTON	IL		11/18/2022	10.375	105,763		133,000
P5221025164	WESTBURY	NY		10/31/2022	9.375	526,146		650,000
P5221025203	LAREDO	TX		12/22/2022	9.875	213,540		261,000
P5221025213	CANTON	GA		11/28/2022	9.625	332,926		430,000
P5221025234	GROTON	CT		12/15/2022	8.875	176,575		215,000
P5221025268	GROSSE POINTE SHORES	MI		12/15/2022	9.750	600,649		685,000
P5221025296	PHILADELPHIA	PA		12/27/2022	9.125	111,250		190,000
P5221025331	KILGORE	TX		12/30/2022	9.875	278,369		319,900
P5221025332	DALLAS	TX		12/05/2022	8.990	384,233		450,000
P5221025335	AURORA	CO		12/02/2022	8.750	317,296		470,000
P5221125388	SAINT LOUIS	MO		12/19/2022	10.250	189,950		220,000
P5221125396	DELRAY BEACH	FL		11/23/2022	8.500	686,066		880,000
P5221125407	SPRINGFIELD	MA		01/13/2023	10.500	172,178		278,000
P5221125412	DALLAS	TX		11/23/2022	8.500	861,273		1,200,000
P5221125434	TAYLOR	UT		11/28/2022	8.750	734,975		886,000
P5221125437	MOUNT AIRY	MD		01/05/2023	8.625	274,029		595,000
P5221125471	MORROW	GA		12/09/2022	8.750	233,756		325,000
P5221125516	ALAMO HEIGHTS	TX		12/01/2022	9.250	681,533		915,000
P5221125522	MONTGOMERY	TX		11/16/2022	8.875	346,500		450,000
P5221125524	ROME	GA		11/15/2022	8.500	171,693		242,000
P5221125527	STONE MOUNTAIN	GA		12/09/2022	8.750	234,705		325,000
P5221125528	JACKSONVILLE	FL		12/12/2022	8.990	271,692		328,500
P5221125530	SAN ANTONIO	TX		12/19/2022	9.375	438,279		560,000
P5221125551	COLLEGE STATION	TX		12/09/2022	9.990	1,220,876		1,400,000
P5221125575	CORRALES	NM		12/09/2022	9.125	1,003,200		1,350,000
P5221125579	IRVINE	CA		12/06/2022	8.250	2,585,025		3,412,000
P5221125583	VISALIA	CA		01/04/2023	8.500	166,842		250,000
P5221125586	TUTTLE	OK		11/23/2022	9.990	204,125		275,000
P5221125593	LOXAHATCHEE	FL		11/18/2022	9.875	561,183		678,000
P5221125615	ANKENY	IA		12/14/2022	9.500	736,368		900,000
P5221125689	EL CAJON	CA		11/28/2022	8.500	809,480		1,100,000
P5221125695	DAVENPORT	FL		12/12/2022	9.990	419,337		550,000
P5221125787	SCOTTDALE	GA		12/02/2022	10.250	393,035		470,000
P5221125811	ORLANDO	FL		12/30/2022	8.875	840,635		1,175,000
P5221125825	BRISTOL	TN		12/19/2022	10.500	177,044		227,000
P5221125828	PORTERVILLE	CA		01/04/2023	7.990	139,921		290,000
P5221125832	LOUISVILLE	KY		12/23/2022	9.500	644,596		800,000
P5221125837	ROSWELL	GA		12/06/2022	7.990	613,836		750,000
P5221125856	DECATUR	GA		12/19/2022	10.750	199,246		238,000
P5221125868	ORANGE BEACH	AL		12/09/2022	10.250	382,500		510,000
P5221125870	CHANDLER	AZ		12/01/2022	9.500	402,661		481,000
P5221125872	TYRONE	GA		12/06/2022	7.990	366,075		665,000
P5221125891	LAREDO	TX		12/15/2022	9.375	304,495		403,000

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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
P5221125906	JACKSONVILLE	FL		12/15/2022	8.875	145,208		200,000
P5221125921	CLEARWATER	FL		12/16/2022	10.375	752,400		900,000
P5221125934	PINELLAS PARK	FL		12/06/2022	9.500	832,000		1,080,000
P5221125937	SLIDELL	LA		12/12/2022	9.250	254,980		314,000
P5221125959	MONROE	GA		12/09/2022	10.750	216,398		328,000
P5221125980	DENTON	TX		12/06/2022	10.750	156,750		320,000
P5221125993	SOUR LAKE	TX		12/07/2022	10.750	266,386		315,000
P5221126020	NEWPORT NEWS	VA		12/02/2022	10.125	261,135		300,000
P5221126049	PLYMOUTH	MN		12/16/2022	9.375	479,419		579,000
P5221126056	LOUISVILLE	KY		12/22/2022	9.625	231,722		285,000
P5221126062	BENTON	KY		12/22/2022	9.625	312,630		420,000
P5221126073	STRATFORD	CT		12/05/2022	9.125	342,452		423,000
P5221126093	HAMPTON	NJ		11/29/2022	9.875	608,543		775,000
P5221126099	BENTON	IL		12/09/2022	10.750	150,914		172,000
P5221126108	READING	PA		12/23/2022	10.375	103,958		125,000
P5221126114	LAS VEGAS	NV		11/28/2022	8.750	339,593		432,000
P5221126121	SCOTTSDALE	AZ		01/19/2023	9.375	712,775		1,635,000
P5221126134	MIAMI	FL		01/09/2023	10.375	380,380		466,000
P5221126142	ROYAL PALM BEACH	FL		12/02/2022	8.625	156,517		448,500
P5221126151	HUNTERSVILLE	NC		12/14/2022	9.875	369,490		542,000
P5221126153	BRIDGEPORT	CT		01/20/2023	8.990	269,071		355,000
P5221126164	LYNDHURST	OH		12/14/2022	10.500	213,095		277,000
P5221126176	NEW ORLEANS	LA		12/07/2022	10.375	133,547		185,000
P5221126177	BEAUMONT	TX		01/06/2023	9.990	320,178		365,000
P5221126185	LEANDER	TX		01/13/2023	9.250	496,386		645,000
P5221126191	CUTLER BAY	FL		12/09/2022	9.750	227,053		257,000
P5221126198	ALLENTOWN	PA		12/07/2022	10.375	138,832		195,000
P5221126235	TOMBALL	TX		12/21/2022	9.625	302,800		603,000
P5221126250	PORT SAINT LUCIE	FL		12/07/2022	8.990	306,635		368,000
P5221126253	BROOMFIELD	CO		12/27/2022	9.500	1,566,729		2,125,000
P5221126264	JACKSON	MS		01/09/2023	9.875	153,056		222,000
P5221126271	DUNEDIN	FL		01/27/2023	8.500	121,393		274,000
P5221126272	HEBER SPRINGS	AR		12/16/2022	9.500	117,576		150,000
P5221126273	SUGAR LAND	TX		12/29/2022	9.125	622,978		757,000
P5221126277	CHARLESTOWN	MA		12/13/2022	8.500	781,643		1,225,000
P5221126282	BOCA RATON	FL		12/12/2022	8.250	679,312		985,000
P5221126291	NAPLES	FL		12/29/2022	8.875	629,509		800,000
P5221126299	GREENEVILLE	TN		12/22/2022	9.250	248,173		305,000
P5221126313	FRISCO	TX		11/17/2022	8.250	537,600		855,000
P5221126314	FORT LAUDERDALE	FL		01/06/2023	9.875	661,991		883,000
P5221126319	PEORIA	AZ		12/28/2022	8.625	1,196,125		1,550,000
P5221126323	FREEPORT	FL		12/20/2022	9.990	433,790		575,000
P5221126332	LAKELAND	FL		12/09/2022	8.625	332,978		408,000
P5221126334	GLOCESTER	RI		12/16/2022	9.750	703,351		800,000
P5221126336	MIRAMAR BEACH	FL		12/19/2022	8.375	616,944		800,000
P5221126344	CONVERSE	TX		01/03/2023	9.250	347,409		390,000
P5221126361	CHICAGO	IL		12/29/2022	9.375	361,972		440,000
P5221126369	RIVER EDGE	NJ		02/06/2023	8.750	685,712		850,000
P5221126380	KELLER	TX		12/16/2022	8.990	405,417		649,000
P5221126392	WODSTOCK	VA		12/09/2022	8.500	377,397		605,000
P5221126399	HOSCHTON	GA		12/08/2022	9.375	518,566		590,000
P5221126420	WYOMING	MN		12/15/2022	9.375	401,280		485,000
P5221126421	DAVIDSONVILLE	MD		01/09/2023	8.250	618,135		1,015,000
P5221126436	YUCCA VALLEY	CA		01/03/2023	8.625	454,861		640,000
P5221226441	HENDERSON	NV		12/21/2022	8.125	668,623		881,000

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	2	3						
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P5221226451	IMPERIAL BCH	CA		12/20/2022	7.990	2,052,179		2,925,000
P5221226471	CHERRY LOG	GA		01/04/2023	9.750	401,280		503,000
P5221226509	DAYTON	OH		12/22/2022	8.375	124,698		172,000
P5221226513	OCEANSIDE	CA		12/13/2022	8.500	257,414		800,000
P5221226516	CHELSEA	AL		01/10/2023	8.750	302,290		372,000
P5221226527	ABBEVILLE	AL		01/17/2023	8.500	197,919		293,000
P5221226545	LAKE WORTH	FL		12/09/2022	8.500	146,922		190,000
P5221226548	TARPON SPRINGS	FL		01/24/2023	9.375	211,394		290,000
P5221226581	SEASIDE	CA		12/12/2022	7.990	412,594		720,000
P5221226585	BARTLETT	TN		12/20/2022	8.750	449,912		550,000
P5221226595	WITTMANN	AZ		12/15/2022	7.990	492,532		635,000
P5221226605	PANAMA CITY BEACH	FL		12/30/2022	8.875	165,779		228,000
P5221226614	BLOOMFIELD HILLS	MI		01/17/2023	8.250	492,558		950,000
P5221226624	RANCHO CUCAMONGA	CA		12/30/2022	8.500	1,391,100		1,805,000
P5221226626	WESTMINSTER	CO		12/22/2022	10.000	402,755		430,000
P5221226639	CLAYTON	NC		01/05/2023	10.500	280,800		322,000
P5221226655	ATLANTA	GA		12/23/2022	8.750	673,220		835,000
P5221226664	BEAUFORT	SC		12/27/2022	9.125	1,018,333		1,300,000
P5221226694	LILBURN	GA		12/27/2022	8.990	455,915		585,000
P5221226699	MANCHESTER	MI		01/12/2023	9.250	258,044		330,000
P5221226701	CUMBERLAND	VA		01/06/2023	10.625	251,839		287,000
P5221226709	DENTON	TX		12/30/2022	10.250	472,142		565,000
P5221226714	HILLSBORO	TX		01/09/2023	10.500	200,640		243,000
P5221226717	PALM BEACH GARDENS	FL		01/26/2023	8.250	970,601		1,185,000
P5221226720	ZEPHYRHILLS	FL		01/27/2023	8.750	339,993		410,000
P5221226730	NASHUA	NH		01/06/2023	8.750	320,062		400,000
P5221226737	APOPKA	FL		12/30/2022	8.125	205,868		410,000
P5221226757	PORT SAINT LUCIE	FL		12/15/2022	10.125	562,929		640,000
P5221226768	SAN ANTONIO	TX		01/04/2023	9.500	924,771		1,120,000
P5221226779	BALTIMORE	MD		01/25/2023	8.990	198,024		237,000
P5221226785	MASON	OH		12/21/2022	8.375	412,303		544,000
P5221226787	KINGSPORT	TN		01/11/2023	10.375	167,079		220,000
P5221226796	CASTLE ROCK	CO		12/29/2022	8.250	363,911		565,000
P5221226800	TRAVELERS REST	SC		01/06/2023	9.990	563,680		695,000
P5221226805	NEW MILFORD	CT		01/26/2023	9.125	388,268		501,900
P5221226810	PHOENIX	AZ		12/17/2022	9.990	573,079		665,000
P5221226832	ALVA	FL		12/22/2022	9.990	485,503		580,000
P5221226859	SOUTHLAKE	TX		01/16/2023	8.375	1,236,000		4,529,000
P5221226863	CORONA	CA		01/06/2023	8.375	617,999		818,000
P5221226882	OXFORD	GA		01/10/2023	10.250	333,720		406,000
P5221226884	LITTLETON	CO		12/21/2022	8.500	768,572		925,000
P5221226893	PALISADE	CO		12/29/2022	7.875	343,357		415,000
P5221226909	MORROW	GA		01/10/2023	8.375	218,360		274,000
P5221226961	HATTIESBURG	MS		02/10/2023	8.375	506,001		649,500
P5221226975	LAS VEGAS	NV		01/13/2023	9.625	164,800		670,000
P5221227000	MIAMI	FL		01/19/2023	7.990	457,875		605,000
P5221227002	CRYSTAL BEACH	TX		01/26/2023	8.990	460,880		565,000
P5221227006	ACWORTH	GA		01/13/2023	9.990	411,485		489,000
P5221227018	ABERDEEN	WA		01/04/2023	8.250	559,033		835,000
P5221227053	HUNTSVILLE	AL		02/03/2023	9.375	351,230		455,000
P5221227066	REDFORD	MI		12/30/2022	9.990	106,528		140,000
P5221227077	REDFORD	MI		12/30/2022	10.125	108,276		143,000
P5221227079	COLORADO SPRINGS	CO		01/24/2023	8.125	268,356		428,000
P5221227097	NORTH MYRTLE BEACH	SC		02/01/2023	8.125	859,950		1,360,000
P5221227105	ROYSE CITY	TX		01/13/2023	8.500	517,650		725,000

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P5221227112	JUPITER	FL		01/09/2023	8.990	460,125		600,000
P5221227113	REDFORD	MI		12/30/2022	8.875	112,955		145,000
P5221227124	GREENSBORO	GA		01/30/2023	8.875	849,274		1,100,000
P5221227126	EDMONDS	WA		12/29/2022	8.625	1,109,638		1,350,000
P5221227149	BALTIMORE	MD		12/28/2022	9.875	234,358		450,000
P5221227154	COVINGTON	GA		01/06/2023	9.990	161,140		255,000
P5221227159	WILLIAMSBURG	VA		01/20/2023	9.250	176,813		230,000
P5221227192	SALEM	OR		01/19/2023	9.875	434,676		510,000
P5221227203	WELLINGTON	FL		01/09/2023	9.990	825,850		1,000,000
P5221227224	SEFFNER	FL		01/17/2023	9.750	388,104		451,000
P5221227242	STORRS	CT		01/13/2023	9.625	219,390		284,000
P5221227249	BURLESON	TX		01/17/2023	10.125	494,954		532,000
P5221227252	ELIZABETH	NJ		12/27/2022	9.875	374,680		530,000
P5221227253	PHOENIX	AZ		12/28/2022	9.000	879,060		1,070,000
P5221227254	SCOTTSDALE	AZ		12/28/2022	9.000	1,034,734		1,275,000
P5221227268	DORAL	FL		01/24/2023	8.750	487,808		597,000
P5221227304	SCOTTSDALE	AZ		01/24/2023	8.500	1,194,800		1,500,000
P5221227318	KANSAS CITY	MO		12/21/2022	9.250	124,561		192,000
P5221227320	MIDLOTHIAN	VA		12/22/2022	8.875	760,703		1,065,000
P5221227324	SAN ANTONIO	TX		12/27/2022	9.750	127,960		164,000
P5230127353	WASHINGTON	IN		01/30/2023	9.625	99,459		128,000
P5230127371	SOUTHAVEN	MS		01/20/2023	9.875	446,600		550,000
P5230127387	BROWNS MILLS	NJ		01/27/2023	9.250	259,840		300,000
P5230127410	MILPITAS	CA		02/06/2023	9.375	368,550		1,210,000
P5230127414	NAPLES	FL		01/26/2023	8.500	394,328		555,000
P5230127416	HAMMONTON	NJ		02/03/2023	9.625	268,289		330,000
P5230127448	BOERNE	TX		01/13/2023	10.375	513,732		616,000
P5230127504	HAINES CITY	FL		01/31/2023	8.875	277,914		375,000
P5230127509	THOMASVILLE	NC		01/19/2023	9.750	150,794		222,000
P5230127552	EDMOND	OK		01/20/2023	10.375	596,031		725,000
P5230127571	DUNCANVILLE	TX		01/31/2023	9.500	174,272		215,000
P5230127630	MCDONOUGH	GA		02/03/2023	7.875	422,574		558,000
P5230127642	LEAVENWORTH	WA		02/08/2023	8.625	796,812		970,000
P5230127773	SANDIA PARK	NM		02/10/2023	8.125	359,651		505,000
P5230127892	SOUTH LAKE TAHOE	CA		02/06/2023	7.990	2,208,983		3,526,000
P5230127897	SOUTH JORDAN	UT		01/25/2023	8.500	595,761		760,000
P5230127912	BLOOMINGTON	CA		01/26/2023	8.500	386,416		545,000
P5230127917	JAMAICA	NY		01/26/2023	8.500	352,433		490,000
P5230127935	COVINGTON	LA		02/13/2023	7.500	474,481		650,000
P5230127955	BEDFORD	TX		01/31/2023	9.625	380,267		435,000
P5230128015	LAKE ARROWHEAD	CA		01/27/2023	8.250	263,139		345,000
P5230128026	LAKE ARROWHEAD	CA		02/03/2023	7.990	1,047,198		1,420,000
P5230128032	CANTON	GA		01/31/2023	8.990	508,639		675,000
P5230128038	NEW ORLEANS	LA		01/30/2023	7.990	75,886		232,000
P5230128070	EATONTON	GA		02/13/2023	9.500	594,387		675,000
P5230128313	DALLAS	TX		01/23/2023	8.125	104,307		205,000
P5230128388	MABANK	TX		02/03/2023	8.625	287,712		385,000
P5230228799	DESTIN	FL		02/10/2023	7.750	909,150		2,014,000
P8220500005	HERCULES	CA		05/24/2022	6.125		66	1,183,546
R2004958750	VALRICO	FL	R	12/20/2022	3.940	340,648		382,751
R2004958751	BARTOW	FL	R	12/20/2022	3.940	352,279		395,819
R2004958752	APOPKA	FL	R	12/20/2022	3.910	352,503		396,071
R2004958753	LAVON	TX	R	12/23/2022	3.880	331,489		372,459
R2004958754	MESA	AZ	R	12/27/2022	3.710	428,052		480,957
R2004958755	ZEPHYRHILLS	FL	R	12/27/2022	3.940	306,480		344,360
R2004958756	DENTON	TX	R	12/30/2022	3.880	278,864		313,330

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R2004958757	PENDLETON	IN	R	12/30/2022	3.830	227,302		255,395
R2004958758	ATLANTA	GA	R	12/30/2022	4.150	317,178		356,380
R2004958759	KRUM	TX	R	01/03/2023	3.880	267,214		300,240
R2004958760	OAKLAND	TN	R	01/04/2023	4.660	256,052		287,699
R2004958761	MULBERRY	FL	R	01/10/2023	3.940	290,842		326,789
R2004958762	DACULA	GA	R	01/12/2023	4.150	332,444		373,533
R2004958763	MURFREESBORO	TN	R	01/13/2023	4.150	344,621		387,215
R2004958764	PLANT CITY	FL	R	01/17/2023	3.940	396,062		445,013
R2004958765	TAMPA	FL	R	01/18/2023	3.940	402,731		452,507
R2004958766	ARLINGTON	TN	R	01/23/2023	4.660	262,627		295,087
R2004958767	GILBERT	AZ	R	01/26/2023	3.710	366,460		411,753
R2004958768	BARTOW	FL	R	01/30/2023	3.940	320,469		360,077
R2004958769	LAKELAND	FL	R	01/31/2023	3.940	309,250		347,472
R2004958770	EUSTIS	FL	R	02/06/2023	3.910	263,325		295,871
R2004958771	RALEIGH	NC	R	02/06/2023	4.090	353,105		396,747
R2004958772	SANFORD	FL	R	02/09/2023	3.910	332,774		373,903
R2004958773	KISSIMMEE	FL	R	02/09/2023	3.910	294,924		331,375
R2004958774	AUSTELL	GA	R	02/09/2023	4.150	313,160		351,865
R2004958775	LITHIA SPRINGS	GA	R	02/09/2023	4.150	298,744		335,667
R2004958776	DELAWARE	OH	R	02/13/2023	4.040	288,455		324,107
R2004958777	RALEIGH	NC	R	02/13/2023	4.090	380,472		427,497
R2004958778	CHARLOTTE	NC	R	02/14/2023	4.120	306,079		343,909
R2004958779	BROOKSVILLE	FL	R	02/14/2023	3.940	265,735		298,579
R2004958780	PLANT CITY	FL	R	02/14/2023	3.940	301,700		338,989
R2004958781	CHARLOTTE	NC	R	02/15/2023	4.120	339,580		381,550
R2004958782	CANAL WINCHESTER	OH	R	02/16/2023	4.040	230,449		258,932
R2004958783	TAMPA	FL	R	02/17/2023	3.940	359,141		403,529
R2004958784	LAKELAND	FL	R	02/17/2023	3.940	304,122		341,710
R2004958785	LAKELAND	FL	R	02/17/2023	3.940	296,968		333,672
R2004958786	RIVERVIEW	FL	R	02/21/2023	3.940	322,859		362,763
R2004958787	BRANDON	FL	R	02/21/2023	3.940	367,237		412,626
R2004958788	DOVER	FL	R	02/21/2023	3.940	336,224		377,780
R2004958789	LITHIA SPRINGS	GA	R	02/22/2023	4.150	234,731		263,743
R2004958790	RALEIGH	NC	R	02/23/2023	4.090	361,895		406,624
R2004958791	QUEEN CREEK	AZ	R	02/23/2023	3.710	411,319		462,156
R2004958792	LAKELAND	FL	R	03/09/2023	3.940	306,223		344,071
R2004958793	MARANA	AZ	R	02/27/2023	3.710	328,765		369,399
R2004958794	CHARLOTTE	NC	R	02/27/2023	4.120	305,799		343,594
R2004958795	FUQUAY VARINA	NC	R	02/27/2023	4.090	371,279		417,167
R2004958796	YOUNGSVILLE	NC	R	02/28/2023	4.090	350,572		393,901
R2004958797	PRINCETON	TX	R	02/27/2023	3.880	327,982		368,519
R2004958798	VALRICO	FL	R	03/01/2023	3.940	281,467		316,255
R2004958799	CHARLOTTE	NC	R	03/01/2023	4.120	347,021		389,911
R2004958800	KISSIMMEE	FL	R	03/03/2023	3.910	277,579		311,886
R2004958801	PLANT CITY	FL	R	03/02/2023	3.940	379,267		426,143
R2004958802	FORT WORTH	TX	R	03/03/2023	3.880	275,014		309,005
R2004958803	RIVERVIEW	FL	R	03/03/2023	3.940	317,699		356,965
R2004958804	SANGER	TX	R	03/06/2023	3.880	287,776		323,344
R2004958805	CORINTH	TX	R	03/07/2023	3.880	334,283		375,599
R2004958806	FERNANDINA BEACH	FL	R	03/09/2023	4.480	386,476		434,243
R2004958807	APOPKA	FL	R	03/09/2023	4.480	292,678		328,852
R2004958808	BRANDON	FL	R	03/09/2023	4.480	296,061		332,653
R2004958809	APOPKA	FL	R	03/09/2023	4.480	282,961		317,934
R2004958810	APOPKA	FL	R	03/09/2023	4.480	244,382		274,586
R2004958811	HAINES CITY	FL	R	03/09/2023	4.480	265,213		297,992
R2004958812	AUBURNDALE	FL	R	03/09/2023	4.480	283,942		319,036
R2004958813	GILBERT	AZ	R	03/09/2023	4.480	389,200		437,303
R2004958814	PHOENIX	AZ	R	03/09/2023	4.480	309,619		347,886
R2004958815	WINTER HAVEN	FL	R	03/09/2023	4.480	215,868		242,548
R2004958816	SURPRISE	AZ	R	03/09/2023	4.480	323,940		363,978
R2004958817	MOUNT DORA	FL	R	03/09/2023	4.480	297,541		334,316
R2004958818	MONROVIA	IN	R	03/09/2023	4.480	257,288		289,087
R2004958819	TAVARES	FL	R	03/09/2023	4.480	339,652		381,632
R2004958820	FERNANDINA BEACH	FL	R	03/09/2023	4.480	307,260		345,236
R2004958821	MONROVIA	IN	R	03/09/2023	4.480	201,430		226,326

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R2004958822	GOODYEAR	AZ	R	03/09/2023	4.480	341,642		383,867
R2004958823	LAKE ALFRED	FL	R	03/09/2023	4.480	304,375		341,995
R2004958824	CHARLOTTE	NC	R	03/09/2023	4.480	241,335		271,163
R2004958825	PHOENIX	AZ	R	03/09/2023	4.480	324,396		364,490
R2004958826	HUNTERSVILLE	NC	R	03/09/2023	4.480	357,815		402,039
R2004958827	CHARLOTTE	NC	R	03/09/2023	4.480	358,586		402,906
R2004958828	CHARLOTTE	NC	R	03/09/2023	4.480	336,982		378,631
R2004958829	MESA	AZ	R	03/09/2023	4.480	330,323		371,149
R2004958830	CHARLOTTE	NC	R	03/09/2023	4.480	304,137		341,726
R2004958831	HUNTERSVILLE	NC	R	03/09/2023	4.480	351,170		394,573
R2004958832	KNIGHTDALE	NC	R	03/09/2023	4.480	369,979		415,707
R2004958833	GILBERT	AZ	R	03/09/2023	4.480	398,355		447,590
R2004958834	EAGLE LAKE	FL	R	03/09/2023	4.480	292,716		328,894
R2004958835	CLERMONT	FL	R	03/09/2023	4.480	339,090		381,000
R2004958836	GRAND ISLAND	FL	R	03/09/2023	4.480	352,242		395,778
R2004958837	DURHAM	NC	R	03/09/2023	4.480	281,886		316,726
R2004958838	FRUITLAND PARK	FL	R	03/09/2023	4.480	257,438		289,256
R2004958839	GARNER	NC	R	03/09/2023	4.480	339,833		381,835
R2004958840	RALEIGH	NC	R	03/09/2023	4.480	370,157		415,907
R2004958841	GRAND ISLAND	FL	R	03/09/2023	4.480	346,411		389,226
R2004958842	PINEVILLE	NC	R	03/09/2023	4.480	336,605		378,208
R2004958843	SAINT AUGUSTINE	FL	R	03/09/2023	4.480	237,530		266,887
R2004958844	NASHVILLE	TN	R	03/09/2023	4.480	458,916		515,636
R2004958845	JACKSONVILLE	FL	R	03/09/2023	4.480	386,778		434,582
R2004958846	APOPKA	FL	R	03/09/2023	4.480	351,982		395,486
R2004958847	FRUITLAND PARK	FL	R	03/09/2023	4.480	305,991		343,810
R2004958848	BRANDON	FL	R	03/09/2023	4.480	238,318		267,773
R2004958849	RIVERVIEW	FL	R	03/09/2023	4.480	291,281		327,282
R2004958850	SUN CITY	AZ	R	03/09/2023	4.480	391,451		439,833
R2004958851	BRADENTON	FL	R	03/09/2023	4.480	301,900		339,213
R2004958852	SAN TAN VALLEY	AZ	R	03/09/2023	4.480	381,629		428,797
R2004958853	ORLANDO	FL	R	03/09/2023	4.480	458,743		515,442
R2004958854	MARICOPA	AZ	R	03/09/2023	4.480	272,249		305,898
R2004958855	ORANGE PARK	FL	R	03/09/2023	4.480	225,486		253,355
R2004958856	PALM COAST	FL	R	03/09/2023	4.480	351,285		394,702
R2004958857	ORLANDO	FL	R	03/09/2023	4.480	301,337		338,581
R2004958858	ORMOND BEACH	FL	R	03/09/2023	4.480	303,552		341,070
R2004958859	LONGWOOD	FL	R	03/09/2023	4.480	310,290		348,640
R2004958860	DELAND	FL	R	03/09/2023	4.480	259,049		291,066
R2004958861	OCALA	FL	R	03/09/2023	4.480	266,208		299,110
R2004958862	CLERMONT	FL	R	03/09/2023	4.480	383,223		430,588
R2004958863	PARRISH	FL	R	03/09/2023	4.480	415,247		466,569
R2004958864	BRADENTON	FL	R	03/09/2023	4.480	422,108		474,279
R2004958865	SAN ANTONIO	TX	R	03/09/2023	4.480	258,551		290,507
R2004958866	SAN ANTONIO	TX	R	03/09/2023	4.480	230,738		259,256
R2004958867	CIBOLO	TX	R	03/09/2023	4.480	322,303		362,138
R2004958868	SURPRISE	AZ	R	03/09/2023	4.480	303,012		340,463
R2004958869	SAN ANTONIO	TX	R	03/09/2023	4.480	324,461		364,562
R2004958870	CIBOLO	TX	R	03/09/2023	4.480	304,895		342,579
R2004958871	SCHERTZ	TX	R	03/09/2023	4.480	304,266		341,872
R2004958872	GOODYEAR	AZ	R	03/09/2023	4.480	368,202		413,711
R2004958873	PEORIA	AZ	R	03/09/2023	4.480	399,115		448,444
R2004958874	QUEEN CREEK	AZ	R	03/09/2023	4.480	352,561		396,136
R2004958875	QUEEN CREEK	AZ	R	03/09/2023	4.480	363,032		407,901
R2004958876	LAVEEN	AZ	R	03/09/2023	4.480	347,030		389,922
R2004958877	EL MIRAGE	AZ	R	03/09/2023	4.480	299,327		336,323
R2004958878	WADDELL	AZ	R	03/09/2023	4.480	318,684		358,072
R2004958879	GILBERT	AZ	R	03/09/2023	4.480	375,263		421,644
R2004958880	GILBERT	AZ	R	03/09/2023	4.480	405,905		456,073
R2004958881	CHANDLER	AZ	R	03/09/2023	4.480	433,638		487,234
R2004958882	TUCSON	AZ	R	03/09/2023	4.480	286,411		321,810
R2004958883	GILBERT	AZ	R	03/09/2023	4.480	401,231		450,822
R2004958884	QUEEN CREEK	AZ	R	03/09/2023	4.480	305,179		342,898
R2004958885	BUCKEYE	AZ	R	03/09/2023	4.480	303,351		340,844
R2004958886	PHOENIX	AZ	R	03/09/2023	4.480	365,706		410,906

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
R2004958887	SURPRISE	AZ	R	03/09/2023	4.480	380,631		427,675
R2004958888	QUEEN CREEK	AZ	R	03/09/2023	4.480	400,649		450,167
R2004958889	SURPRISE	AZ	R	03/09/2023	4.480	420,936		472,962
R2004958890	AVONDALE	AZ	R	03/09/2023	4.480	412,209		463,156
R2004958891	CAVE CREEK	AZ	R	03/09/2023	4.480	365,401		410,563
R2004958892	MESA	AZ	R	03/09/2023	4.480	324,688		364,818
R2004958893	GLENDALE	AZ	R	03/09/2023	4.480	317,894		357,184
R2004958894	PEORIA	AZ	R	03/09/2023	4.480	417,561		469,170
R2004958895	CROWLEY	TX	R	03/09/2023	4.480	301,779		339,077
R2004958896	ROSENBERG	TX	R	03/09/2023	4.480	257,330		289,135
R2004958897	FORT WORTH	TX	R	03/09/2023	4.480	331,927		372,952
R2004958898	WAXAHACHIE	TX	R	03/09/2023	4.480	239,304		268,881
R2004958899	ALLEN	TX	R	03/09/2023	4.480	274,224		308,117
R2004958900	WEATHERFORD	TX	R	03/09/2023	4.480	368,993		414,599
R2004958901	WEATHERFORD	TX	R	03/09/2023	4.480	186,575		209,635
R2004958902	SPRING	TX	R	03/09/2023	4.480	333,366		374,568
R2004958903	SAN ANTONIO	TX	R	03/09/2023	4.480	279,611		314,170
R2004958904	SPRING HILL	TN	R	03/09/2023	4.480	430,409		483,606
R2004958905	NASHVILLE	TN	R	03/09/2023	4.480	475,458		534,223
R2004958906	HENDERSONVILLE	TN	R	03/09/2023	4.480	257,615		289,455
R2004958907	COLUMBIA	TN	R	03/09/2023	4.480	419,103		470,903
R2004958908	FERRIS	TX	R	03/09/2023	4.480	257,557		289,390
R2004958909	ROCKWALL	TX	R	03/09/2023	4.480	311,787		350,323
R2004958910	FORNEY	TX	R	03/09/2023	4.480	287,104		322,589
R2004958911	MANSFIELD	TX	R	03/09/2023	4.480	368,006		413,490
R2004958912	CROWLEY	TX	R	03/09/2023	4.480	235,260		264,337
R2004958913	ROCKWALL	TX	R	03/09/2023	4.480	523,895		588,646
R2004958914	KRUM	TX	R	03/09/2023	4.480	281,746		316,568
R2004958915	MIDLOTHIAN	TX	R	03/09/2023	4.480	335,190		376,618
R2004958916	NEW BRAUNFELS	TX	R	03/09/2023	4.480	270,961		304,450
R2004958917	SCHERTZ	TX	R	03/09/2023	4.480	320,956		360,624
R2004958918	SAN ANTONIO	TX	R	03/09/2023	4.480	388,409		436,414
R2004958919	SAN ANTONIO	TX	R	03/09/2023	4.480	221,543		248,924
R2004958920	ALVARADO	TX	R	03/09/2023	4.480	276,993		311,228
R2004958921	CORNELIUS	NC	R	03/09/2023	4.120	330,900		371,798
R2004958922	VALRICO	FL	R	03/08/2023	3.940	274,178		308,065
R2004958923	CLERMONT	FL	R	03/09/2023	4.480	311,269		349,740
R2004958924	FORNEY	TX	R	03/09/2023	4.480	298,438		335,324
R2004958925	LAVEEN	AZ	R	03/09/2023	4.480	344,252		386,800
R2004958926	GILBERT	AZ	R	03/09/2023	4.480	417,117		468,671
R2004958927	LAKELAND	FL	R	03/10/2023	3.940	329,932		370,710
R2004958928	TEMPLE	GA	R	03/10/2023	4.150	296,161		332,765
R2004958929	FRUITLAND PARK	FL	R	03/10/2023	3.910	305,001		342,698
R2004958930	INDIAN TRAIL	NC	R	03/13/2023	4.120	325,668		365,919
R2004958931	MURFREESBORO	TN	R	03/14/2023	4.150	350,303		393,599
R2004958932	RIVERVIEW	FL	R	03/14/2023	3.940	343,634		386,106
R2004958933	BREMEN	GA	R	03/14/2023	4.150	289,978		325,818
R2004958934	PHOENIX	AZ	R	03/15/2023	3.710	423,679		476,044
R2004958935	RIVERVIEW	FL	R	03/16/2023	3.940	325,480		365,708
R2004958936	TAMPA	FL	R	03/16/2023	3.940	402,509		452,257
R2004958937	WINDER	GA	R	03/17/2023	4.150	285,862		321,193
R2004958938	CLERMONT	FL	R	03/17/2023	3.910	352,147		395,671
0299999. Mortgages in good standing - Residential mortgages-insured or guaranteed						338,314,982	45,020,614	1,481,578,683
990LUM1	LOS ANGELES	CA		12/20/2019	7.510		165,215	26,441,036
990OCS1	LONG ISLAND CITY	NY		01/03/2020	8.665		147,157	30,425,963
990USB1	LOS ANGELES	CA		09/15/2020	7.520		107,518	8,384,900
BM00001	OAKLAND	CA		11/24/2021	6.685		241,570	63,812,925
BM00004	NEW YORK	NY		02/07/2020	6.912		605,249	30,354,601
BM00005	NEW YORK	NY		02/07/2020	6.912		465,728	11,127,015
BM00008	BOSTON	MA		08/31/2022	7.308		1,916,674	135,428,729
BM00012	CHARLOTTE	NC		06/01/2022	8.560	39,000,000		72,614,966
NC00010	TAMPA	FL		11/09/2022	8.684		2,400,337	43,706,000
NC00011	ST JOHNS	FL		03/10/2023	8.726	6,320,837		44,631,000

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						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
NP00002	WILMER	TX		08/31/2022	7.484		19,957,944	159,000,000
V029991	CHARLESTON	SC		11/04/2020	7.462		176,852	34,030,500
0499999. Mortgages in good standing - Commercial mortgages-insured or guaranteed						45,320,837	26,184,242	659,957,635
0899999. Total Mortgages in good standing						418,611,158	83,554,856	2,312,045,817
1699999. Total - Restructured Mortgages								
A918798	SACRAMENTO	CA		10/25/2021	8.500		1,352	1,700,000
A918886	LOS ANGELES	CA		10/28/2021	8.000		12,000	2,250,000
1899999. Mortgages with overdue interest over 90 days-Residential mortgages-insured or guaranteed							13,352	3,950,000
2499999. Total - Mortgages with overdue interest over 90 days							13,352	3,950,000
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						418,611,158	83,568,208	2,315,995,817

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					8	9	10	11	12	13					
Loan Number	City	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
800004	LEBANON	OH		04/01/2005	01/11/2023	22,116							22,116	22,116			
800007	MCLEAN	VA		12/31/2020	03/31/2023	24,000,000							24,000,000	24,000,000			
901233	OVERLAND PARK	KS		02/01/2010	03/29/2023	987,579							880,735	880,735			
901709	MINNEAPOLIS	MN		02/12/2013	02/27/2023	3,474,954							3,449,147	3,449,147			
902053	ALPHARETTA	GA		01/05/2016	01/31/2023	4,158,275							4,147,034	4,147,034			
902379	RACINE	WI		06/13/2019	03/16/2023	5,992,315							5,912,232	5,912,232			
990RPK1	BROOKLYN	NY		07/18/2018	01/05/2023	181,818							181,818	181,818			
A150209	VILLANOVA	PA		09/14/2021	02/09/2023	306,787							306,787	306,787			
A170541	SCOTCH PLAINS	NJ		02/18/2020	01/05/2023	522,000							522,000	522,000			
A170716	AVENEL	NJ		07/08/2021	02/22/2023	309,150							309,150	309,150			
A170743	HILLSIDE	NJ		04/22/2021	01/24/2023	240,500							240,500	240,500			
A170837	WESTVILLE	NJ		10/04/2022	01/26/2023	96,032		290			290		157,051	157,051			
A170849	PENNSAUKEN	NJ		01/17/2023	02/03/2023								139,608	139,608			
A190033	NEWARK	DE		05/16/2022	02/28/2023	207,000							207,000	207,000			
A210295	RICHMOND	VA		09/24/2021	02/17/2023	449,725							596,385	596,385			
A210309	RICHMOND	VA		10/25/2021	01/03/2023	450,000							450,000	450,000			
A210352	WILLIAMSBURG	VA		05/23/2022	01/05/2023	231,300							231,300	231,300			
A210371	VIRGINIA BEACH	VA		09/07/2022	01/24/2023	301,050							301,050	301,050			
A210372	VIRGINIA BEACH	VA		08/19/2022	01/23/2023	153,000							153,000	153,000			
A210379	ORANGE	VA		01/31/2023	02/27/2023	292,800							292,800	292,800			
A210387	RICHMOND	VA		01/31/2023	02/09/2023	242,875							314,200	314,200			
A210388	HENRICO	VA		11/01/2022	02/17/2023	217,000							217,000	217,000			
A210389	RICHMOND	VA		10/25/2022	02/27/2023	409,210		290			290		409,500	409,500			
A210391	RICHMOND	VA		10/21/2022	01/31/2023	393,460		290			290		393,750	393,750			
A210392	RICHMOND	VA		01/17/2023	02/28/2023								108,750	108,750			
A210405	LEESBURG	VA		01/27/2023	02/24/2023								121,680	121,680			
A240011	HARPERS FERRY	WV		01/17/2023	02/14/2023								198,000	198,000			
A270332	HICKORY	NC		10/19/2021	02/06/2023	203,066							203,066	203,066			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	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
A270334	HICKORY	NC		10/20/2021	02/06/2023	206,066							206,066	206,066			
A270438	MOCKSVILLE	NC		11/05/2021	01/06/2023	65,232							65,232	65,232			
A270764	CHARLOTTE	NC		02/23/2022	01/17/2023	157,500							157,500	157,500			
A270905	RICHLANDS	NC		03/24/2022	02/13/2023	129,465							129,465	129,465			
A270954	GASTONIA	NC		04/29/2022	01/05/2023	157,591							157,591	157,591			
A270958	GASTONIA	NC		05/20/2022	01/23/2023	157,588							157,588	157,588			
A270992	CHARLOTTE	NC		05/27/2022	01/20/2023	261,000							261,000	261,000			
A271000	INDIAN TRAIL	NC		06/02/2022	01/13/2023	274,575							283,484	283,484			
A271048	GASTONIA	NC		06/02/2022	02/10/2023	165,111							165,111	165,111			
A271164	CHARLOTTE	NC		06/17/2022	02/24/2023	600,606							303,391	303,391			
A271208	GREENSBORO	NC		06/14/2022	02/23/2023	264,000							264,000	264,000			
A271220	HIGH POINT	NC		06/27/2022	01/12/2023	184,000							184,000	184,000			
A271278	MAYSVILLE	NC		07/19/2022	01/05/2023	180,000							180,000	180,000			
A271355	RAEFORD	NC		08/23/2022	01/03/2023	223,512							223,512	223,512			
A271360	CAMERON	NC		08/31/2022	01/31/2023	213,750							213,750	213,750			
A271369	JACKSONVILLE	NC		09/15/2022	02/21/2023	221,250							221,250	221,250			
A271381	WINSTON-SALEM	NC		09/16/2022	02/28/2023	94,500							94,500	94,500			
A271392	BEULAVILLE	NC		09/26/2022	02/21/2023	153,090							153,090	153,090			
A271396	CHARLOTTE	NC		09/26/2022	02/02/2023	225,000							225,000	225,000			
A271398	GREENSBORO	NC		09/26/2022	01/09/2023	165,000							165,000	165,000			
A271412	HIGH POINT	NC		10/13/2022	01/05/2023	130,345		290			290		130,635	130,635			
A271415	GREENSBORO	NC		10/19/2022	01/23/2023	116,292		290			290		116,582	116,582			
A271420	JACKSONVILLE	NC		10/27/2022	01/09/2023	217,210		290			290		217,500	217,500			
A271423	LINCOLNTON	NC		10/31/2022	01/20/2023	165,085		290			290		165,375	165,375			
A271428	REIDSVILLE	NC		09/30/2022	01/05/2023	144,000							144,000	144,000			
A271431	CHARLOTTE	NC		10/20/2022	02/24/2023	107,710		290			290		108,000	108,000			
A271433	RAEFORD	NC		10/31/2022	01/27/2023	164,918		290			290		165,208	165,208			
A271446	HIGH POINT	NC		10/19/2022	01/06/2023	129,699		290			290		129,989	129,989			
A271449	BEULAVILLE	NC		11/04/2022	01/26/2023	157,500							157,500	157,500			
A271472	RAEFORD	NC		11/17/2022	01/06/2023	222,396							222,396	222,396			
A271500	HOPE MILLS	NC		01/17/2023	02/10/2023								180,000	180,000			
A290122	ANDERSON	SC		05/18/2022	02/17/2023	74,800							74,800	74,800			
A290127	WARE SHOALS	SC		06/07/2022	02/13/2023	131,250							131,250	131,250			
A290134	GREENVILLE	SC		08/10/2022	02/23/2023	61,970							61,970	61,970			
A290158	ANDERSON	SC		01/17/2023	01/23/2023								57,500	57,500			
A301844	SANDY SPRINGS	GA		09/28/2018	02/15/2023	292,400							292,400	292,400			
A302778	SANDY SPRINGS	GA		06/04/2020	02/03/2023	635,200							635,200	635,200			
A303098	DECATUR	GA		07/12/2021	01/26/2023	171,300							171,300	171,300			
A303174	ATLANTA	GA		09/30/2021	01/27/2023	280,500							280,500	280,500			
A303294	MARIETTA	GA		05/03/2022	01/06/2023	486,100							486,100	486,100			
A303307	JONESBORO	GA		05/16/2022	01/24/2023	144,500							144,500	144,500			
A303325	RIVERDALE	GA		06/30/2022	01/05/2023	60,000							60,000	60,000			
A303418	WOODSTOCK	GA		08/19/2022	01/11/2023	141,100							141,100	141,100			
A303429	COLUMBUS	GA		08/31/2022	01/26/2023	131,250							131,250	131,250			
A303438	SNELLVILLE	GA		10/05/2022	02/22/2023	184,210		290			290		184,500	184,500			
A303452	DALTON	GA		09/23/2022	01/13/2023	108,750							108,750	108,750			
A303472	GAINESVILLE	GA		01/31/2023	02/03/2023	151,010		290			290		151,300	151,300			
A303487	MARIETTA	GA		10/17/2022	01/18/2023	219,010		290			290		219,300	219,300			
A303511	WOODSTOCK	GA		10/27/2022	01/27/2023	142,210		290			290		142,500	142,500			
A303515	DALLAS	GA		10/27/2022	01/30/2023	73,660		290			290		73,950	73,950			
A303523	ATLANTA	GA		10/31/2022	02/03/2023	100,860		290			290		101,150	101,150			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	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
A303524	MABLETON	GA		11/07/2022	01/30/2023	122,400							122,400	122,400			
A303526	STONE MOUNTAIN	GA		01/17/2023	02/22/2023								77,350	77,350			
A303530	CLARKSTON	GA		11/22/2022	01/13/2023	95,400							95,400	95,400			
A303543	STOCKBRIDGE	GA		11/23/2022	01/30/2023	148,750							148,750	148,750			
A303544	SUGAR HILL	GA		01/31/2023	02/14/2023	198,000							198,000	198,000			
A303546	CARROLLTON	GA		01/31/2023	02/02/2023	112,767							112,767	112,767			
A303550	COVINGTON	GA		11/30/2022	01/20/2023	103,020							103,020	103,020			
A303559	MACON	GA		01/17/2023	01/30/2023								88,825	88,825			
A303561	ATLANTA	GA		01/17/2023	01/20/2023								124,525	124,525			
A321225	SAINT PETERSBURG	FL		06/02/2022	02/21/2023	279,600							293,100	293,100			
A321232	VERO BEACH	FL		05/16/2022	01/17/2023	117,000							117,000	117,000			
A321248	JACKSONVILLE	FL		04/06/2022	01/31/2023	168,000							168,000	168,000			
A321266	POINCIANA	FL		05/06/2022		905,000							905,000	747,537			
A321275	JACKSONVILLE	FL		04/29/2022	01/30/2023	127,500							127,500	127,500			
A321277	KISSIMMEE	FL		05/10/2022		656,125							656,125	497,750			
A321282	OCALA	FL		04/29/2022	02/03/2023	400,950							400,950	400,950			
A321331	PALM BAY	FL		05/23/2022	02/10/2023	166,500							166,500	166,500			
A321335	WINTER GARDEN	FL		05/19/2022	02/09/2023	272,500							272,500	272,500			
A321338	ORANGE PARK	FL		05/27/2022	01/30/2023	196,250							196,250	196,250			
A321339	ORLANDO	FL		06/03/2022	01/06/2023	420,000							420,000	420,000			
A321351	LEHIGH ACRES	FL		06/01/2022	02/22/2023	291,500							291,500	291,500			
A321361	ORLANDO	FL		06/02/2022	02/15/2023	195,000							195,000	195,000			
A321365	ORANGE PARK	FL		06/06/2022	01/31/2023	251,850							251,850	251,850			
A321379	JACKSONVILLE	FL		06/09/2022	01/27/2023	107,300							107,300	107,300			
A321380	JACKSONVILLE	FL		06/13/2022	01/27/2023	116,700							116,700	116,700			
A321403	JACKSONVILLE	FL		07/13/2022	02/03/2023	170,000							170,000	170,000			
A321423	ORLANDO	FL		07/25/2022	02/28/2023	332,375							375,000	375,000			
A321425	JACKSONVILLE	FL		07/22/2022	01/30/2023	80,550							80,550	80,550			
A321452	PARRISH	FL		08/30/2022	01/26/2023	354,600							354,600	354,600			
A321482	DAYTONA BEACH	FL		10/07/2022	01/03/2023	112,210		290			290		112,500	112,500			
A321503	MELBOURNE	FL		01/31/2023	02/08/2023	292,210		290			290		292,500	292,500			
A350151	GRAYSVILLE	AL		04/21/2021	01/31/2023	11,233							6,233	6,233			
A350238	MONTGOMERY	AL		05/25/2022	01/31/2023	121,702							121,702	121,702			
A350246	MONTGOMERY	AL		06/30/2022	01/18/2023	78,975							78,975	78,975			
A350247	MONTGOMERY	AL		06/29/2022	01/31/2023	117,530							117,530	117,530			
A370336	KNOXVILLE	TN		06/23/2022	01/13/2023	182,700							182,700	182,700			
A370338	COLUMBIA	TN		06/02/2022	02/10/2023	255,000							255,000	255,000			
A370350	CLARKSVILLE	TN		06/28/2022	02/23/2023	307,010							307,010	307,010			
A370384	ROCKWOOD	TN		10/28/2022	01/05/2023	34,605		290			290		34,895	34,895			
A370393	KNOXVILLE	TN		11/02/2022	01/13/2023	105,800							108,800	108,800			
A430551	CLEVELAND HEIGHTS	OH		01/19/2021	01/09/2023	165,000							165,000	165,000			
A430555	WASHINGTON COURT H	OH		04/12/2021	02/02/2023	65,100							65,100	65,100			
A430593	CHAGRIN FALLS	OH		06/22/2021	01/09/2023	260,500							260,500	260,500			
A430600	LAKEWOOD	OH		06/25/2021	01/09/2023	232,500							232,500	232,500			
A430702	MAPLE HEIGHTS	OH		07/29/2022	01/13/2023	90,877							90,877	90,877			
A460269	FORT WAYNE	IN		03/30/2022	01/20/2023	103,500							103,500	103,500			
A460272	FORT WAYNE	IN		05/26/2022	01/30/2023	153,750							153,750	153,750			
A460274	FORT WAYNE	IN		05/27/2022	02/16/2023	103,500							103,500	103,500			
A460277	NEW HAVEN	IN		06/23/2022	01/12/2023	90,000							90,000	90,000			
A460279	SOUTH BEND	IN		07/21/2022	02/24/2023	50,850							50,850	50,850			
A600468	CHICAGO	IL		07/29/2021	01/27/2023	120,600							120,600	120,600			

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	2	3					8	9	10	11	12	13					
Loan Number	City	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
A630455	CENTERVIEW	MO		08/16/2021	01/13/2023	198,900							198,900	198,900			
A630461	KANSAS CITY	MO		08/19/2021	01/06/2023	132,300							132,300	132,300			
A630522	PECULIAR	MO		06/09/2022	02/28/2023	152,000							152,000	152,000			
A630536	LEES SUMMIT	MO		07/11/2022	01/13/2023	213,750							213,750	213,750			
A630543	KANSAS CITY	MO		08/12/2022	01/23/2023	193,500							193,500	193,500			
A630546	SPRINGFIELD	MO		01/31/2023	02/13/2023	104,400							104,400	104,400			
A630547	SPRINGFIELD	MO		10/11/2022	01/09/2023	98,080		290			290		98,370	98,370			
A630549	KANSAS CITY	MO		09/01/2022	01/12/2023	87,930							87,930	87,930			
A630555	SPRINGFIELD	MO		09/30/2022	01/23/2023	67,500							67,500	67,500			
A660079	KANSAS CITY	KS		08/11/2021	02/28/2023	160,550							160,550	160,550			
A660110	KANSAS CITY	KS		06/08/2022	02/24/2023	152,000							152,000	152,000			
A660120	KANSAS CITY	KS		09/12/2022	02/24/2023	209,250							209,250	209,250			
A660122	OLATHE	KS		10/05/2022	02/08/2023	229,210		290			290		229,500	229,500			
A660123	SHAWNEE	KS		11/02/2022	01/30/2023	288,750							288,750	288,750			
A751005	HOUSTON	TX		04/25/2022	02/27/2023	141,679							141,679	141,679			
A751022	AUSTIN	TX		05/19/2022	02/22/2023	499,500							499,500	499,500			
A830023	COEUR DALENE	ID		11/18/2022	01/31/2023	298,500							298,500	298,500			
A850293	PARADISE VALLEY	AZ		05/10/2021	02/13/2023	973,750							993,750	993,750			
A850400	ORACLE	AZ		02/18/2022	02/13/2023	234,500							234,500	234,500			
A850450	BULLHEAD CITY	AZ		06/09/2022	01/20/2023	198,000							198,000	198,000			
A850488	BULLHEAD CITY	AZ		01/17/2023	02/17/2023								59,400	59,400			
A870031	RIO RANCHO	NM		07/29/2022	01/03/2023	156,600							156,600	156,600			
A880312	LAS VEGAS	NV		04/18/2018	02/03/2023	86,700							86,700	86,700			
A881087	LAS VEGAS	NV		05/17/2022	02/01/2023	889,200							889,200	889,200			
A881161	LAS VEGAS	NV		05/20/2022	01/20/2023	149,400							149,400	149,400			
A881196	LAS VEGAS	NV		06/22/2022	01/13/2023	366,930							366,930	366,930			
A881210	LAS VEGAS	NV		07/18/2022	01/20/2023	280,000							280,000	280,000			
A881235	ELKO	NV		08/31/2022	02/27/2023	159,000							159,000	159,000			
A881239	SPRING CREEK	NV		09/16/2022	02/01/2023	150,073							152,774	152,774			
A881245	NORTH LAS VEGAS	NV		08/30/2022	01/13/2023	353,260							353,260	353,260			
A881247	LAS VEGAS	NV		09/16/2022	01/17/2023	212,709							212,709	212,709			
A881250	LAS VEGAS	NV		01/31/2023	02/01/2023	258,750							258,750	258,750			
A881255	LAS VEGAS	NV		11/07/2022	02/24/2023	506,250							506,250	506,250			
A881267	NORTH LAS VEGAS	NV		01/31/2023	02/07/2023	234,900							234,900	234,900			
A914621	LOS ANGELES	CA		01/30/2020	01/06/2023	2,800,000							2,800,000	2,800,000			
A915064	BUENA PARK	CA		05/23/2019	01/31/2023	442,500							442,500	442,500			
A915200	CORTE MADERA	CA		07/17/2019	02/02/2023	1,080,000							1,080,000	1,080,000			
A915954	RESEDA	CA		12/16/2019	01/27/2023	474,350							487,000	487,000			
A915984	ENCINO	CA		01/24/2020	02/24/2023	9,666,100							9,886,100	9,886,100			
A917600	VAN NUYS	CA		02/01/2021	02/02/2023	389,630							389,630	389,630			
A917903	BURBANK	CA		03/29/2021	01/20/2023	720,000							798,500	798,500			
A917940	LOS ANGELES	CA		04/26/2021	01/04/2023	983,312							983,312	983,312			
A917945	LOS ANGELES	CA		04/12/2021	02/21/2023	581,250							581,250	581,250			
A918252	LOS ANGELES	CA		06/24/2021	01/18/2023	764,000							764,000	764,000			
A918263	LOS ANGELES	CA		06/15/2021	02/07/2023	2,869,000							2,869,000	2,869,000			
A918324	VENTURA	CA		07/15/2021	01/10/2023	1,012,500							1,012,500	1,012,500			
A918334	SYLMAR	CA		07/01/2021	01/12/2023	656,250							656,250	656,250			
A918476	SAN DIEGO	CA		07/26/2021	02/24/2023	940,000							1,085,000	1,085,000			
A918517	SAN DIEGO	CA		08/02/2021	02/24/2023	1,155,000							1,155,000	1,155,000			
A918572	LOS ANGELES	CA		09/21/2021	02/23/2023	922,500							922,500	922,500			
A918837	SAN DIEGO	CA		10/05/2021	02/22/2023	760,000							760,000	760,000			

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A918887	SAN MARCOS	CA		10/20/2021	02/24/2023	694,000							724,000	724,000			
A918923	LOS ANGELES	CA		10/28/2021	01/09/2023	808,500							808,500	808,500			
A919120	DANA POINT	CA		12/10/2021	02/27/2023	1,012,500							1,012,500	1,012,500			
A919130	LOS ANGELES	CA		12/30/2021	01/09/2023	2,737,500							2,737,500	2,737,500			
A919180	VACAVILLE	CA		12/22/2021	01/13/2023	675,000							675,000	675,000			
A9192800	ENCINO	CA		01/31/2022	02/24/2023	3,042,000							3,042,000	3,042,000			
A919360	SANTA ANA	CA		01/11/2022	01/11/2023	583,899							583,899	583,899			
A919367	SIMI VALLEY	CA		03/25/2022	02/07/2023	612,000							612,000	612,000			
A919383	LOS ANGELES	CA		01/14/2022	01/25/2023	756,000							756,000	756,000			
A919427	LOS ANGELES	CA		02/02/2022	01/10/2023	2,520,104							2,520,104	2,520,104			
A919501	TORRANCE	CA		05/31/2022	01/24/2023	778,500							778,500	778,500			
A919585	SYLMAR	CA		02/15/2022	02/09/2023	803,499							803,499	803,499			
A919609	SANTA ANA	CA		02/15/2022	02/06/2023	693,000							693,000	693,000			
A919713	WINCHESTER	CA		03/31/2022	02/06/2023	207,631							207,631	207,631			
A919714	EL CAJON	CA		03/03/2022	01/26/2023	627,000							627,000	627,000			
A919790	ESCONDIDO	CA		03/09/2022	02/17/2023	602,000							602,000	602,000			
A919828	BIG BEAR CITY	CA		03/17/2022	02/24/2023	700,000							700,000	700,000			
A919835	SAN MARCOS	CA		03/16/2022	02/16/2023	751,500							751,500	751,500			
A919950	LA MESA	CA		09/26/2022	02/16/2023	635,350							680,000	680,000			
A919965	LAGUNA NIGUEL	CA		03/30/2022	02/03/2023	1,080,000							1,080,000	1,080,000			
A920011	MERCED	CA		07/28/2022	02/14/2023	144,000							144,000	144,000			
A920022	SAN DIEGO	CA		04/04/2022	01/10/2023	920,000							920,000	920,000			
A920089	WEST SACRAMENTO	CA		04/29/2022	01/04/2023	310,500							310,500	310,500			
A920090	SANTA BARBARA	CA		04/29/2022	02/17/2023	1,890,000							1,890,000	1,890,000			
A920116	LA MESA	CA		04/20/2022	01/23/2023	819,000							819,000	819,000			
A920118	APPLE VALLEY	CA		09/01/2022	01/25/2023	138,500							138,500	138,500			
A920139	ESCONDIDO	CA		04/22/2022	02/22/2023	787,500							787,500	787,500			
A920154	SAN DIEGO	CA		04/26/2022	02/01/2023	1,934,500							1,934,500	1,934,500			
A920212	SAN DIEGO	CA		05/19/2022	01/17/2023	665,000							665,000	665,000			
A920265	PALMDALE	CA		05/17/2022	02/03/2023	364,500							364,500	364,500			
A920306	PALM SPRINGS	CA		05/27/2022	02/02/2023	405,000							405,000	405,000			
A920321	CHULA VISTA	CA		05/18/2022	02/27/2023	564,300							564,300	564,300			
A920367	MURRIETA	CA		06/02/2022	01/20/2023	427,500							427,500	427,500			
A920394	LOS ANGELES	CA		06/02/2022	02/07/2023	637,500							637,500	637,500			
A920518	OCEANSIDE	CA		06/30/2022	01/27/2023	668,300							668,300	668,300			
A920594	SACRAMENTO	CA		08/30/2022	01/30/2023	382,500							382,500	382,500			
A920616	CLOVIS	CA		06/30/2022	01/23/2023	225,000							225,000	225,000			
A920635	VISTA	CA		07/15/2022	01/03/2023	647,343							647,343	647,343			
A920640	TEMECULA	CA		07/28/2022	02/14/2023	261,000							261,000	261,000			
A920678	ANAHEIM	CA		07/19/2022	02/02/2023	514,780							514,780	514,780			
A920681	SAN DIEGO	CA		07/27/2022	01/23/2023	882,900							882,900	882,900			
A920686	LOS ANGELES	CA		07/20/2022	01/27/2023	505,500							505,500	505,500			
A920712	SAN DIEGO	CA		07/26/2022	01/06/2023	765,000							765,000	765,000			
A920727	SAN DIEGO	CA		07/28/2022	02/22/2023	525,780							525,780	525,780			
A920733	INGLEWOOD	CA		07/29/2022	01/26/2023	607,500							607,500	607,500			
A920777	SAN DIEGO	CA		08/09/2022	01/04/2023	852,000							852,000	852,000			
A920779	POMONA	CA		01/31/2023	02/02/2023	468,000							468,000	468,000			
A920791	FULLERTON	CA		08/23/2022	01/12/2023	250,000							250,000	250,000			
A920794	LOS ANGELES	CA		01/31/2023	02/27/2023	2,737,500							2,737,500	2,737,500			
A920803	VALLEY VILLAGE	CA		08/31/2022	02/07/2023	1,045,000							1,063,000	1,063,000			
A920806	CARLSBAD	CA		08/29/2022	01/06/2023	1,050,000							1,050,000	1,050,000			

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A920807	PALMDALE	CA		08/29/2022	01/10/2023	270,000							270,000	270,000			
A920816	SACRAMENTO	CA		08/31/2022	02/23/2023	387,400							415,900	415,900			
A920832	AZUSA	CA		09/12/2022	01/20/2023	495,000							495,000	495,000			
A920850	SANTEE	CA		08/26/2022	01/17/2023	548,100							548,100	548,100			
A920866	OXNARD	CA		08/31/2022	01/23/2023	570,000							570,000	570,000			
A920877	LAKEWOOD	CA		01/31/2023	02/17/2023	512,450							512,450	512,450			
A920884	LANCASTER	CA		09/01/2022	01/05/2023	315,000							315,000	315,000			
A920887	VISTA	CA		08/30/2022	02/28/2023	463,795							463,795	463,795			
A920891	BARSTOW	CA		09/30/2022	01/03/2023	157,500							157,500	157,500			
A920921	ESCONDIDO	CA		09/20/2022	01/03/2023	497,993							497,993	497,993			
A920926	PALMDALE	CA		09/14/2022	01/20/2023	397,500							397,500	397,500			
A920968	SAN DIEGO	CA		09/26/2022	02/07/2023	710,200							710,200	710,200			
A920989	SAN DIEGO	CA		09/23/2022	01/04/2023	778,873							806,250	806,250			
A920992	CAMARILLO	CA		10/14/2022	02/03/2023	539,710		290			290		540,000	540,000			
A920994	TORRANCE	CA		10/03/2022	02/07/2023	942,460		290			290		975,000	975,000			
A921006	OAKLAND	CA		10/12/2022	02/24/2023	592,710		290			290		636,500	636,500			
A921024	LONG BEACH	CA		10/20/2022	02/24/2023	976,541		290			290		976,831	976,831			
A921034	FULLERTON	CA		10/21/2022	02/24/2023	539,710		290			290		540,000	540,000			
A921037	SAN DIEGO	CA		11/01/2022	01/31/2023	831,070							907,585	907,585			
A921041	SAN DIEGO	CA		10/06/2022	02/09/2023	673,930		290			290		711,175	711,175			
A921045	SAN DIEGO	CA		10/11/2022	01/31/2023	341,710		290			290		342,000	342,000			
A921086	ALPINE	CA		11/14/2022	01/25/2023	540,700							540,700	540,700			
A921088	ALAMO	CA		01/17/2023	02/23/2023								1,486,859	1,486,859			
A921089	SAN DIEGO	CA		11/08/2022	02/13/2023	544,367							622,693	622,693			
A921110	ORANGE	CA		11/08/2022	01/18/2023	340,800							340,800	340,800			
A921113	SAN DIEGO	CA		10/25/2022	02/09/2023	497,710		290			290		525,000	525,000			
A921114	LA MESA	CA		11/01/2022	01/12/2023	712,500							712,500	712,500			
A921121	SAN DIEGO	CA		01/31/2023	02/28/2023	576,000							576,000	576,000			
A921134	SPRING VALLEY	CA		11/09/2022	02/23/2023	315,000							315,000	315,000			
A921166	LAKESIDE	CA		01/31/2023	02/23/2023	450,000							450,000	450,000			
A980193	SEATTLE	WA		02/04/2022	01/11/2023	837,000							868,950	868,950			
A980273	LYNNWOOD	WA		11/15/2022	02/28/2023	424,350							424,350	424,350			
P1912016665	SHAVER LAKE	CA		02/06/2020	02/01/2023	135,882		18			18		138,224	138,224		2,658	2,658
P2001017189	DINUBA	CA		02/21/2020	02/01/2023	366,403		40			40		372,788	372,788		7,068	7,068
P2001017374	GRESHAM	OR		02/19/2020		197,531		336			336		201,179	238			
P2002017784	BRENTWOOD	TN		02/25/2020	02/01/2023	454,465		1,345			1,345		464,063	464,063		9,745	9,745
P2009020098	KATONAH	NY		01/23/2020	01/01/2023	437,220		(165)			(165)		436,584	436,584		(16,899)	(16,899)
P2009020106	MIAMI BEACH	FL		01/21/2020		1,595,514		(423)			(423)		1,533,362	1,866			
P2009020121	WEST BABYLON	NY		04/30/2020	02/01/2023	151,679		(37)			(37)		145,276	145,276		(5,888)	(5,888)
P2009020154	BETHANY	CT		11/17/2020	01/01/2023	666,897		(141)			(141)		665,388	665,388		(15,460)	(15,460)
P2009020159	GILBERT	AZ		11/04/2020	01/01/2023	874,407		(61)			(61)		874,346	874,346		(10,446)	(10,446)
P2009020259	MODESTO	CA		12/10/2020		156,945		(23)			(23)		152,894	197			
P2009020272	TEMECULA	CA		11/09/2020	02/01/2023	901,762		(318)			(318)		849,796	849,796		(45,821)	(45,821)
P2009021368	PALM COAST	FL		01/29/2021		204,206		(41)			(41)		192,626	248		(11,539)	(11,539)
P2009021380	VALLEY STREAM	NY		02/03/2021	01/01/2023	425,317		(223)			(223)		424,675	424,675		(23,985)	(23,985)
P2009023087	BRENTWOOD	CA		12/01/2021	01/01/2023	174,642		(4,222)			(4,222)		66,541	66,541		(20,982)	(20,982)
P2009023121	BREINIGSVILLE	PA		12/06/2021	01/01/2023	254,692		(442)			(442)		150,538	150,538		(10,503)	(10,503)
P2009024248	TEMPE	AZ		03/25/2022		343,357		20			20		350,889	(650)		7,512	7,512
P2009024515	MIAMI	FL		01/31/2023	02/01/2023	773,133		(69)			(69)		742,300	742,300		(28,487)	(28,487)
P2009024835	CORAL GABLES	FL		07/21/2022	01/01/2023	522,175		(42)			(42)		522,132	522,132		(22,406)	(22,406)
P2009024885	NAPERVILLE	IL		08/12/2022	01/01/2023	442,645		(88)			(88)		442,028	442,028		(14,078)	(14,078)

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	2	3					8	9	10	11	12	13					
Loan Number	City	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
P2009024977	AURORA	CO		09/12/2022	01/01/2023	149,222		(209)			(209)		15,882	15,882		(9,545)	(9,545)
P4211014424	ALPHARETTA	GA		02/18/2022	01/01/2023	933,123		(256)			(256)		931,103	931,103		(29,736)	(29,736)
P4211215661	AVENTURA	FL		02/04/2022	01/01/2023	435,196		(133)			(133)		434,095	434,095		(13,844)	(13,844)
P4220216504	WESTLAKE	FL		06/17/2022	01/01/2023	84,306		(625)			(625)		69,657	69,657		(14,024)	(14,024)
P4220317256	LAND O LAKES	FL		06/27/2022	02/01/2023	494,742		(56)			(56)		480,434	480,434		(14,252)	(14,252)
P4220418283	NAPLES	FL		05/06/2022		109,926		(220)			(220)		107,687	35,433			
P4220619910	MOLALLA	OR		06/28/2022	01/01/2023	1,155,267		(177)			(177)		1,153,522	1,153,522		(33,281)	(33,281)
P4220720865	JACKSONVILLE	FL		08/24/2022	02/01/2023	549,965		(95)			(95)		525,774	525,774		(23,479)	(23,479)
P4220923000	WINTERGREEN RESORT	VA		10/08/2022		404,260		(32)			(32)		396,000	228			
P4221125564	CHARLESTON	SC		11/30/2022	02/01/2023			(207)			(207)		929,718	929,718		(36,251)	(36,251)
P5220216332	WESTLAKE VILLAGE	CA		04/06/2022	02/01/2023	2,249,550		(635)			(635)		2,123,808	2,123,808		(119,615)	(119,615)
P5220216365	AMELIA COURT HOUSE	VA		03/25/2022	01/01/2023	179,836		(90)			(90)		179,594	179,594		(10,788)	(10,788)
P5220317479	COLORADO SPRINGS	CO		04/20/2022	01/01/2023	375,650		(59)			(59)		375,591	375,591		(20,591)	(20,591)
P5220418157	TAUNTON	MA		05/20/2022		204,439		(283)			(283)		194,086	1,106			
P5220418255	GALVESTON	TX		07/31/2022	02/01/2023	261,888		(67)			(67)		261,310	261,310		(30,401)	(30,401)
P5220519106	NORTH PORT	FL		07/31/2022	02/01/2023	304,368		(70)			(70)		303,920	303,920		(33,899)	(33,899)
P5220519316	NEWBERG	OR		01/31/2023	02/01/2023	1,488,626		(120)			(120)		1,436,965	1,436,965		(48,057)	(48,057)
P5220720725	BUCKEYE	AZ		08/05/2022	01/01/2023	311,243		(85)			(85)		311,158	311,158		(11,830)	(11,830)
P5220721427	LAREDO	TX		09/19/2022	02/01/2023	155,895		(23)			(23)		149,752	149,752		(5,954)	(5,954)
P5220821729	LEBANON	TN		08/30/2022	02/01/2023	915,377		(136)			(136)		879,299	879,299		(34,960)	(34,960)
P5220821911	SILVERHILL	AL		09/21/2022	01/01/2023	249,261		(57)			(57)		249,204	249,204		(9,501)	(9,501)
P5220822141	RICHMOND	TX		09/23/2022		403,780		(66)			(66)		389,718	284			
P5221024248	TORRINGTON	CT		11/15/2022	02/01/2023	115,790		(14)			(14)		111,942	111,942		(3,776)	(3,776)
P5221125451	LAKE FOREST	CA		10/29/2022	01/01/2023	793,898		(178)			(178)		532	532		(20,740)	(20,740)
P5221125876	WEDOWEE	AL		11/10/2022	02/01/2023	251,651		(22)			(22)		35,814	35,814		(10,814)	(10,814)
R2004956414	JACKSONVILLE	FL	R	10/26/2021	02/01/2023	212,537							212,537	212,537			
R2004956426	JACKSONVILLE	FL	R	10/26/2021	02/01/2023	87,248							87,248	87,248			
R2004956466	JACKSONVILLE	FL	R	10/26/2021	02/01/2023	117,011							117,011	117,011			
R2004956546	JACKSONVILLE	FL	R	10/26/2021	01/01/2023	92,445							92,445	92,445			
A303529	RIVERDALE	GA		12/15/2022	12/30/2022	162,000							162,000	162,000			
A321471	FORT MYERS	FL		10/14/2022	12/12/2022	112,500							112,500	112,500			
A600483	CARY	IL		01/07/2022	12/09/2022	183,600							183,600	183,600			
A270961	SUPPLY	NC		06/09/2022	12/31/2022	1							1	1			
A303437	LAWRENCEVILLE	GA		10/14/2022	12/22/2022	270,000							270,000	270,000			
A920643	GARDEN GROVE	CA		09/15/2022	12/30/2022	837,500							837,500	837,500			
A321472	FORT MYERS	FL		10/14/2022	12/12/2022	130,500							130,500	130,500			
A919991	OXNARD	CA		05/10/2022	12/16/2022	2,110,500							2,110,500	2,110,500			
A918272	ALTADENA	CA		11/01/2021	12/01/2022	855,000							855,000	855,000			
A271207	CHARLOTTE	NC		07/12/2022	12/19/2022	292,000							292,000	292,000			
A920762	PALMDALE	CA		09/15/2022	12/19/2022	306,000							306,000	306,000			
A980186	SEATTLE	WA		12/15/2022	12/31/2022	1							1	1			
P2009021592	Sag Harbor	NY		06/29/2021	12/01/2022	1,324,189		(171)			(171)		1,324,189	1,324,189		(63,885)	(63,885)
A150260	WARRINGTON	PA		08/11/2022	12/14/2022	393,750							393,750	393,750			
A460194	INDIANAPOLIS	IN		11/01/2021	12/30/2022	136,526							136,526	136,526			
A918972	SAN PEDRO	CA		11/22/2021	12/23/2022	731,250							731,250	731,250			
A920698	SPRING VALLEY	CA		09/15/2022	12/19/2022	450,000							450,000	450,000			
A150257	NORTH WALES	PA		05/10/2022	12/16/2022	328,475							328,475	328,475			
A370293	HENDERSONVILLE	TN		04/08/2022	12/08/2022	336,000							336,000	336,000			
A321374	DUNEDIN	FL		07/12/2022	12/30/2022	401,250							401,250	401,250			
A271156	CHARLOTTE	NC		07/12/2022	12/22/2022	288,000							288,000	288,000			
A919259	LOS ANGELES	CA		01/07/2022	12/12/2022	983,499							983,499	983,499			

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A370330	MURFREESBORO	TN		06/09/2022	12/07/2022	491,000							491,000	491,000			
A917308	OAKLAND	CA		11/01/2021	12/07/2022	176,303							176,303	176,303			
A290149	BELTON	SC		09/15/2022	12/22/2022	123,750							123,750	123,750			
A290105	HANAHAN	SC		05/10/2022	12/01/2022	220,500							220,500	220,500			
A920585	FREMONT	CA		08/11/2022	12/02/2022	610,000							610,000	610,000			
A271136	TROUTMAN	NC		08/11/2022	12/31/2022	1							1	1			
A150269	CONSHOHOCKEN	PA		07/12/2022	12/02/2022	483,000							483,000	483,000			
A321348	JACKSONVILLE	FL		06/09/2022	12/23/2022	209,800							209,800	209,800			
A919900	ARLETA	CA		05/10/2022	12/16/2022	500,000							500,000	500,000			
A303341	ATLANTA	GA		07/12/2022	12/30/2022	91,800							91,800	91,800			
A370312	CHATTANOOGA	TN		06/09/2022	12/15/2022	113,200							113,200	113,200			
A350103	BIRMINGHAM	AL		11/01/2021	12/27/2022	409,091							409,091	409,091			
A919564	CATHEDRAL CITY	CA		03/18/2022	12/12/2022	234,000							234,000	234,000			
A271425	CONCORD	NC		11/15/2022	12/30/2022	228,750							228,750	228,750			
A271406	CHARLOTTE	NC		11/15/2022	12/31/2022	1							1	1			
A660119	SHAWNEE	KS		09/15/2022	12/08/2022	239,670							239,670	239,670			
A918582	GOSHEN	CA		11/01/2021	12/30/2022	179,100							179,100	179,100			
A920839	LONG BEACH	CA		10/14/2022	12/29/2022	787,500							787,500	787,500			
A730106	MIDWEST CITY	OK		09/15/2022	12/01/2022	127,500							127,500	127,500			
A150218	PHILADELPHIA	PA		01/07/2022	12/01/2022	1,600,696							1,600,696	1,600,696			
A919806	SAN DIEGO	CA		04/08/2022	12/09/2022	1,025,000							1,025,000	1,025,000			
A350241	MONTGOMERY	AL		06/09/2022	12/06/2022	97,373							97,373	97,373			
A630510	KANSAS CITY	MO		05/10/2022	12/12/2022	945,000							945,000	945,000			
A271106	JACKSONVILLE	NC		06/09/2022	12/07/2022	232,000							232,000	232,000			
A919615	HUNTINGTON BEACH	CA		03/18/2022	12/15/2022	870,000							870,000	870,000			
A920705	SACRAMENTO	CA		08/11/2022	12/19/2022	309,500							309,500	309,500			
R2004955691	Fairview	TN	R	07/22/2021	12/01/2022	371,429							371,429	371,429			
A321469	FORT MYERS	FL		10/14/2022	12/12/2022	94,500							94,500	94,500			
A240012	MARTINSBURG	WV		12/15/2022	12/29/2022	108,000							108,000	108,000			
A920716	EAST LOS ANGELES	CA		08/11/2022	12/29/2022	630,000							630,000	630,000			
A920666	WHITTIER	CA		08/11/2022	12/01/2022	522,000							522,000	522,000			
A730110	TULSA	OK		09/15/2022	12/01/2022	91,000							91,000	91,000			
A919530	PACOIMA	CA		03/18/2022	12/16/2022	717,300							717,300	717,300			
A918644	NATIONAL CITY	CA		11/01/2021	12/12/2022	520,000							520,000	520,000			
A321476	PALMETTO	FL		10/14/2022	12/30/2022	187,500							187,500	187,500			
A630484	INDEPENDENCE	MO		11/01/2021	12/20/2022	135,000							135,000	135,000			
A321334	PANAMA CITY	FL		07/12/2022	12/30/2022	188,100							188,100	188,100			
A150266	NORRISTOWN	PA		08/11/2022	12/06/2022	291,240							291,240	291,240			
A918628	ENCINO	CA		11/01/2021	12/23/2022	2,262,235							2,262,235	2,262,235			
A350212	CENTER POINT	AL		11/22/2021	12/29/2022	103,387							103,387	103,387			
A881242	LAS VEGAS	NV		10/14/2022	12/13/2022	472,500							472,500	472,500			
A270962	SUPPLY	NC		07/12/2022	12/31/2022	1							1	1			
A350239	MONTGOMERY	AL		06/09/2022	12/21/2022	143,992							143,992	143,992			
A271437	FAYETTEVILLE	NC		12/15/2022	12/21/2022	183,750							183,750	183,750			
A290145	COLUMBIA	SC		09/15/2022	12/20/2022	96,922							96,922	96,922			
A210385	RICHMOND	VA		11/15/2022	12/27/2022	153,000							153,000	153,000			
A271295	CHARLOTTE	NC		08/11/2022	12/06/2022	213,750							213,750	213,750			
A271438	HOPE MILLS	NC		12/15/2022	12/21/2022	105,733							105,733	105,733			
A270160	FAYETTEVILLE	NC		11/01/2021	12/29/2022	90,000							90,000	90,000			
A290135	CENTRAL	SC		11/15/2022	12/21/2022	145,000							145,000	145,000			
A321468	FORT MYERS	FL		10/14/2022	12/12/2022	108,000							108,000	108,000			

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A850384	TEMPE	AZ		01/07/2022	12/05/2022	360,850							360,850	360,850			
A919925	SAN DIEGO	CA		05/10/2022	12/13/2022	1,057,500							1,057,500	1,057,500			
A920838	ORANGE	CA		09/15/2022	12/09/2022	733,500							733,500	733,500			
A920844	PALMDALE	CA		10/14/2022	12/22/2022	521,250							521,250	521,250			
A271244	CHARLOTTE	NC		07/12/2022	12/16/2022	284,000							284,000	284,000			
A271336	RALEIGH	NC		08/11/2022	12/20/2022	266,250							266,250	266,250			
A303293	TEMPLE	GA		05/10/2022	12/09/2022	145,750							145,750	145,750			
A915953	SANTA ROSA	CA		11/01/2021	12/09/2022	804,800							804,800	804,800			
A918564	SAN DIEGO	CA		11/01/2021	12/30/2022	900,000							900,000	900,000			
A303463	MABLETON	GA		10/14/2022	12/02/2022	153,850							153,850	153,850			
A920653	SAN DIEGO	CA		08/11/2022	12/01/2022	1,118,219							1,118,219	1,118,219			
A430645	WESTLAKE	OH		11/22/2021	12/23/2022	460,216							460,216	460,216			
A271362	CAMERON	NC		10/14/2022	12/30/2022	261,765							261,765	261,765			
A920940	PALMDALE	CA		11/15/2022	12/20/2022	382,500							382,500	382,500			
A920514	JOSHUA TREE	CA		11/15/2022	12/13/2022	124,300							124,300	124,300			
A920182	ARROWBEAR	CA		06/09/2022	12/27/2022	264,350							264,350	264,350			
A303423	DECATUR	GA		09/15/2022	12/16/2022	104,550							104,550	104,550			
A460283	FORT WAYNE	IN		10/14/2022	12/13/2022	112,500							112,500	112,500			
A800084	DENVER	CO		09/15/2022	12/16/2022	523,203							523,203	523,203			
A430649	CHILLICOTHE	OH		11/01/2021	12/08/2022	152,910							152,910	152,910			
A918959	LOS ANGELES	CA		11/22/2021	12/15/2022	725,155							725,155	725,155			
A800092	DENVER	CO		05/10/2022	12/19/2022	1,408,618							1,408,618	1,408,618			
A303430	JONESBORO	GA		09/15/2022	12/29/2022	62,305							62,305	62,305			
A271247	JACKSONVILLE	NC		07/12/2022	12/15/2022	248,000							248,000	248,000			
A915675	COMPTON	CA		11/01/2021	12/30/2022	279,000							279,000	279,000			
A321413	PORT SAINT LUCIE	FL		08/11/2022	12/30/2022	382,500							382,500	382,500			
A321286	NORTH MIAMI	FL		08/11/2022	12/20/2022	304,257							304,257	304,257			
A920649	SAN DIEGO	CA		08/11/2022	12/29/2022	508,500							508,500	508,500			
A321470	FORT MYERS	FL		10/14/2022	12/12/2022	112,500							112,500	112,500			
A150282	ABINGTON	PA		09/15/2022	12/06/2022	261,100							261,100	261,100			
A921100	SAN JOSE	CA		11/15/2022	12/20/2022	1,068,750							1,068,750	1,068,750			
A920867	WINCHESTER	CA		10/14/2022	12/20/2022	506,250							506,250	506,250			
A920224	LOS ANGELES	CA		06/09/2022	12/13/2022	1,253,412							1,253,412	1,253,412			
A303348	MONTICELLO	GA		10/14/2022	12/20/2022	60,200							60,200	60,200			
A920239	LOS ANGELES	CA		07/12/2022	12/07/2022	500,000							500,000	500,000			
A920388	GROVELAND	CA		07/12/2022	12/21/2022	212,500							212,500	212,500			
A290153	LAURENS	SC		11/15/2022	12/16/2022	153,500							153,500	153,500			
A271354	MOCKSVILLE	NC		10/14/2022	12/13/2022	117,000							117,000	117,000			
A919765	SANTA CLARA	CA		04/08/2022	12/07/2022	522,000							522,000	522,000			
A270744	CHARLOTTE	NC		03/18/2022	12/06/2022	135,000							135,000	135,000			
A630439	OAK GROVE	MO		11/01/2021	12/19/2022	345,000							345,000	345,000			
A840027	PROVO	UT		07/12/2022	12/28/2022	245,000							245,000	245,000			
A920738	ALAMO	CA		09/15/2022	12/15/2022	1,350,859							1,350,859	1,350,859			
A240014	MARTINSBURG	WV		12/15/2022	12/20/2022	175,500							175,500	175,500			
A271368	BEULAVILLE	NC		10/14/2022	12/13/2022	174,041							174,041	174,041			
A370374	CLEVELAND	TN		11/15/2022	12/08/2022	44,631							44,631	44,631			
A303500	LAWRENCEVILLE	GA		11/15/2022	12/23/2022	315,000							315,000	315,000			
A920461	SAN DIEGO	CA		07/12/2022	12/05/2022	558,000							558,000	558,000			
A920390	SANTEE	CA		06/09/2022	12/15/2022	652,500							652,500	652,500			
A850366	PHOENIX	AZ		11/01/2021	12/02/2022	1,311,624							1,311,624	1,311,624			
A919932	WOODLAND HILLS	CA		05/10/2022	12/09/2022	1,647,000							1,647,000	1,647,000			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	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
A271160	INDIAN TRAIL	NC		07/12/2022	12/15/2022	372,000							372,000	372,000			
A303462	COLLEGE PARK	GA		10/14/2022	12/19/2022	142,500							142,500	142,500			
A850398	PHOENIX	AZ		04/08/2022	12/01/2022	120,542							120,542	120,542			
A918165	INDIAN WELLS	CA		11/01/2021	12/23/2022	1,134,000							1,134,000	1,134,000			
P2009020103	New York	NY		12/18/2020	12/01/2022	1,689,292							1,689,292	1,689,292			
P4220720711	SAN ANTONIO	TX		08/24/2022	12/01/2022	99,850							99,850	99,850			
P4220216828	ENCINO	CA		04/20/2022	12/01/2022	1,653,678							1,653,678	1,653,678			
P2009020414	Bridgehampton	NY		01/29/2021	12/01/2022	1,993,883							1,993,883	1,993,883			
P2009023111	MOUNT POCONO	PA		12/28/2021	12/01/2022	281,529							281,529	281,529			
P2009024968	MALIBU	CA		12/14/2022	12/01/2022	1,439,335		23			23		1,439,335	1,439,335			
P4220317578	THE VILLAGES	FL		06/02/2022	12/01/2022	271,285							271,285	271,285			
P2009024948	TONOPAH	AZ		11/16/2022	12/01/2022	349,873							349,873	349,873			
P2009020539	FREDERICK	MD		02/02/2021	12/01/2022	240,365							240,365	240,365			
P2009020604	HAMPTON	VA		03/12/2021	12/31/2022	263,967							263,967	263,967			
P2009023680	ZANESVILLE	OH		03/30/2022	12/01/2022	96,014							96,014	96,014			
P2009020067	Wilmington	DE		12/18/2020	12/01/2022	104,268							104,268	104,268			
P5220519082	MONTEREY PARK	CA		06/27/2022	12/01/2022	1,113,548							1,113,548	1,113,548			
0199999. Mortgages closed by repayment						243,455,731		(189)			(189)		245,997,133	242,201,804		(798,734)	(798,734)
900252	CHATTANOOGA	TN		04/01/2005		1,539,432							46,173	46,173			
900755	TUALATIN	OR		10/11/2006		125,418							27,217	27,217			
900783	GARDENDALE	AL		02/16/2007		114,301							18,932	18,932			
900863	MADISON HEIGHTS	MI		09/12/2007		233,599							26,886	26,886			
900864	BRIGHTON	MI		09/12/2007		448,509							51,620	51,620			
900932	DALLAS	TX		12/13/2007		282,343							29,126	29,126			
901092	CLOVER	SC		08/21/2008		500,581							18,116	18,116			
901172	BETHESDA	MD		07/30/2009		1,040,052							62,771	62,771			
901187	DALLAS	TX		08/17/2009		435,470							24,000	24,000			
901195	MARTINSBURG	WV		11/09/2009		865,119							93,241	93,241			
901205	AUSTIN	TX		10/30/2009		976,555							56,295	56,295			
901233	OVERLAND PARK	KS		02/01/2010		987,579								106,844			
901261	HELENA	MT		05/06/2010		87,779							7,853	7,853			
901290	VANDALIA	OH		08/05/2010		610,519							51,115	51,115			
901325	BEAUMONT	TX		12/02/2010		182,959							13,284	13,284			
901331	CARROLLTON	TX		10/08/2010		503,231							21,308	21,308			
901334	CLEVELAND	OH		12/09/2010		561,117							39,874	39,874			
901345	RANCHO SANTA MARGARI	CA		12/20/2010		672,463							27,533	27,533			
901366	EL PASO	TX		11/22/2010		401,700							29,429	29,429			
901368	HOUSTON	TX		01/13/2011		723,777							29,116	29,116			
901403	TEMPE	AZ		02/28/2011		621,628							43,875	43,875			
901444	NATIONAL CITY	CA		06/13/2011		435,960							26,414	26,414			
901445	HEBRON	KY		05/11/2011		317,619							20,578	20,578			
901482	JACKSON	MS		07/21/2011		336,123							20,056	20,056			
901535	SALT LAKE CITY	UT		10/18/2011		536,204							19,980	19,980			
901610	SPRINGFIELD	MO		06/27/2012		990,730							31,874	31,874			
901636	PASADENA	CA		09/04/2012		2,518,980							77,437	77,437			
901643	SNELVILLE	GA		10/01/2012		649,558							26,324	26,324			
901644	KALAMAZOO	MI		09/20/2012		435,504							93,870	93,870			
901645	WEST SENECA	NY		10/18/2012		1,478,726							44,755	44,755			
901646	BENICIA	CA		09/05/2012		407,665							18,702	18,702			
901651	MILL VALLEY	CA		09/25/2012		1,192,026							53,876	53,876			
901655	CITY OF LEON VALLEY	TX		10/10/2012		665,817							20,069	20,069			

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	2	3					8	9	10	11	12	13					
Loan Number	City	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
901661	PINSON	AL		11/20/2012		1,870,996							83,805	83,805			
901665	ATLANTA	GA		11/13/2012		1,432,698							43,025	43,025			
901668	FOLSOM	PA		12/18/2012		922,171							27,329	27,329			
901679	PHENIX CITY	AL		12/14/2012		1,582,588							46,706	46,706			
901682	MARYVILLE	TN		12/13/2012		1,326,825							39,998	39,998			
901707	TUCSON	AZ		03/28/2013		3,525,692							99,901	99,901			
901709	MINNEAPOLIS	MN		02/12/2013		3,474,954								25,807			
901713	CRESTVIEW HILLS	KY		02/26/2013		767,483							56,096	56,096			
901716	KENNESAW	GA		02/28/2013		785,461							22,786	22,786			
901717	WEST PALM BEACH	FL		03/05/2013		2,180,222							42,003	42,003			
901722	CHICAGO	IL		05/17/2013		1,083,699							30,050	30,050			
901730	BLAINE	MN		04/01/2013		2,068,927							60,521	60,521			
901734	ROMEOVILLE	IL		04/30/2013		785,675							22,399	22,399			
901735	FOUNTAIN VALLEY	CA		04/10/2013		1,169,661							13,712	13,712			
901738	HIGHLAND PARK	IL		04/16/2013		2,583,708							29,586	29,586			
901743	EAGAN	MN		04/01/2013		1,036,932							29,795	29,795			
901746	MOBILE	AL		05/24/2013		548,462							21,830	21,830			
901753	KIRKLAND	WA		04/30/2013		787,643							32,386	32,386			
901764	MOBILE	AL		06/18/2013		934,314							27,989	27,989			
901767	MILL VALLEY	CA		06/10/2013		529,568							20,691	20,691			
901777	ROCKY MOUNT	NC		06/26/2013		1,445,080							39,990	39,990			
901782	AGOURA HILLS	CA		08/14/2013		1,305,917							35,733	35,733			
901788	FERGUSON	MO		08/13/2013		3,896,946							44,407	44,407			
901794	BOYNTON BEACH	FL		07/18/2013		1,879,237							20,685	20,685			
901797	ELLISVILLE	MO		08/13/2013		5,938,204							67,668	67,668			
901801	STONE MOUNTAIN	GA		08/14/2013		4,369,134							41,622	41,622			
901805	BIRMINGHAM	AL		09/03/2013		5,523,368							97,630	97,630			
901808	ANN ARBOR	MI		08/29/2013		1,200,592							32,346	32,346			
901809	PERRY	GA		07/31/2013		1,397,298							25,176	25,176			
901820	CARROLLTON	GA		09/26/2013		810,631							21,056	21,056			
901821	ATHENS	GA		09/26/2013		1,422,159							36,940	36,940			
901823	EL PASO	TX		10/17/2013		1,683,443							61,951	61,951			
901824	SPRING HILL	KS		10/03/2013		549,128							43,663	43,663			
901828	INDIANAPOLIS	IN		09/19/2013		2,032,038							76,316	76,316			
901846	MEMPHIS	TN		01/15/2014		7,189,846							73,810	73,810			
901847	KENNESAW	GA		11/01/2013		1,364,302							23,127	23,127			
901857	NEW YORK	NY		11/22/2013		1,997,444							50,565	50,565			
901863	CHITTENANGO	NY		12/19/2013		1,754,327							43,779	43,779			
901871	CHANHASSEN	MN		01/21/2014		3,580,627							48,652	48,652			
901872	ARDMORE	PA		01/07/2014		990,803							10,084	10,084			
901881	VIRGINIA BEACH	VA		01/31/2014		1,120,367							27,615	27,615			
901882	EXTON	PA		01/23/2014		466,927							16,126	16,126			
901887	FORT WAYNE	IN		03/17/2014		4,694,856							161,288	161,288			
901893	MIDLOTHIAN	VA		03/27/2014		1,755,205							17,401	17,401			
901898	ODESSA	TX		04/30/2014		1,673,474							40,424	40,424			
901899	ODESSA	TX		04/30/2014		1,912,541							46,199	46,199			
901902	MEBANE	NC		05/01/2014		6,057,743							59,909	59,909			
901907	SOUTHAVEN	MS		05/14/2014		1,402,896							23,186	23,186			
901911	NEW HUDSON	MI		06/02/2014		2,448,115							57,010	57,010			
901912	BLOOMFIELD HILLS	MI		06/02/2014		2,579,726							59,778	59,778			
901913	HOUSTON	TX		06/05/2014		2,930,338							28,544	28,544			

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901916	CRANBURY	NJ		09/09/2014		338,613							44,549	44,549			
901917	RIALTO	CA		06/16/2014		3,564,293							23,618	23,618			
901919	KATY	TX		07/21/2014		2,797,125							44,505	44,505			
901920	FORT WORTH	TX		10/01/2014		5,465,845							123,627	123,627			
901922	WINCHESTER	KY		07/30/2014		3,498,614							35,106	35,106			
901923	DOTHAN	AL		10/01/2014		1,730,842							16,765	16,765			
901926	MINNETONKA	MN		07/29/2014		4,007,180							47,614	47,614			
901928	ANNADALE	VA		09/02/2014		2,781,106							27,073	27,073			
901930	CHICAGO	IL		07/31/2014		2,046,568							20,402	20,402			
901931	AMES	IA		09/18/2014		2,261,709							51,131	51,131			
901932	KENNESAW	GA		09/17/2014		1,546,788							35,393	35,393			
901933	CRANBURY	NJ		12/02/2014		1,473,172							44,410	44,410			
901934	AUSTIN	TX		10/21/2014		2,234,928							21,504	21,504			
901942	READINGTON	NJ		12/23/2014		6,884,505							210,535	210,535			
901943	LOPATCONG TWNSHIP/PH	NJ		12/23/2014		7,370,236							182,221	182,221			
901944	SEATTLE	WA		02/09/2015		2,884,377							19,914	19,914			
901946	MADISON	TN		01/06/2015		344,831							71,903	71,903			
901947	CHICAGO	IL		12/12/2014		2,183,951							67,122	67,122			
901948	CHICAGO	IL		12/12/2014		1,889,118							58,061	58,061			
901954	SARTELL	MN		12/17/2014		4,339,824							43,746	43,746			
901956	KENNESAW	GA		12/17/2014		1,426,863							32,511	32,511			
901959	TUCSON	AZ		12/23/2014		1,153,498							34,689	34,689			
901960	WEST VALLEY CITY	UT		03/02/2015		5,172,087							51,157	51,157			
901961	VALENCIA	CA		12/30/2014		3,103,396							70,651	70,651			
901963	GRAND FORKS	ND		12/30/2014		1,978,595							19,747	19,747			
901968	ORO VALLEY	AZ		01/28/2015		1,507,113							14,990	14,990			
901969	MUKILTEO	WA		01/30/2015		837,568							25,008	25,008			
901973	TUCSON	AZ		02/10/2015		3,959,012							39,614	39,614			
901979	ROCK TAVERN	NY		12/23/2014		1,077,933							32,964	32,964			
901980	AMELIA	OH		03/31/2015		3,171,984							50,334	50,334			
901983	MONTICELLO	MN		04/28/2015		1,132,018							24,235	24,235			
901986	LOUISVILLE	KY		04/29/2015		2,835,559							34,485	34,485			
901987	BIRMINGHAM	AL		03/02/2015		2,492,252							54,360	54,360			
901989	STERLING HEIGHTS	MI		06/17/2015		3,365,582							72,066	72,066			
901991	BRONX	NY		04/30/2015		6,565,252							64,938	64,938			
901992	OCOEE	FL		04/28/2015		3,758,984							36,209	36,209			
901995	BROOKFIELD	WI		04/13/2015		4,104,095							41,773	41,773			
901996	BROOKFIELD	WI		04/10/2015		1,460,110							14,861	14,861			
901998	OMAHA	NE		05/15/2015		3,565,319							78,300	78,300			
901999	MIDDLEBURG HEIGHTS	OH		04/23/2015		2,816,644							44,318	44,318			
902000	FULLERTON	CA		04/30/2015		5,765,847							56,288	56,288			
902004	LAS VEGAS	NV		05/14/2015		1,873,937							53,527	53,527			
902007	MENDOTA HEIGHTS	MN		06/11/2015		3,142,944							30,286	30,286			
902008	SAN JOSE	CA		05/21/2015		1,340,581							28,784	28,784			
902009	SAN JOSE	CA		05/28/2015		2,987,938							20,325	20,325			
902010	TUALATIN	OR		05/21/2015		3,594,052							35,581	35,581			
902012	FARMERS BRANCH	TX		06/01/2015		2,193,028							47,211	47,211			
902013	FULLERTON	CA		06/04/2015		2,136,875							14,533	14,533			
902015	HUNTINGTON BEACH	CA		09/01/2015		6,421,122							43,808	43,808			
902016	AUSTIN	TX		06/19/2015		1,241,089							34,855	34,855			
902017	SAN JOSE	CA		07/06/2015		5,542,178							117,505	117,505			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	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
902019	ORANGE	CA		06/18/2015		1,595,585							15,800	15,800			
902020	SALEM	OR		06/16/2015		1,384,779							45,823	45,823			
902022	WARREN	MI		06/17/2015		1,877,449							53,512	53,512			
902025	ANNAPOLIS	MD		07/01/2015		5,992,688							59,538	59,538			
902027	COLLEYVILLE	TX		06/26/2015		2,973,356							28,946	28,946			
902030	AUBURN	WA		06/25/2015		1,034,117							29,042	29,042			
902035	ST PAUL	MN		07/15/2015		3,398,808							73,424	73,424			
902036	ST. LOUIS PARK	MN		06/18/2015		8,534,096							83,932	83,932			
902037	MISSION VIEJO	CA		09/17/2015		5,272,402							50,360	50,360			
902038	IRVINE	CA		06/30/2015		2,816,618							27,281	27,281			
902039	CORPUS CHRISTI	TX		08/13/2015		1,462,289							30,283	30,283			
902040	PORT ARANSAS	TX		08/13/2015		1,846,057							38,231	38,231			
902042	SOUTH BEND	IN		08/12/2015		676,969							57,435	57,435			
902043	OCOEE	FL		09/15/2015		846,884							22,674	22,674			
902044	ORLANDO	FL		09/15/2015		1,330,818							35,631	35,631			
902045	MECHANICSVILLE	VA		08/06/2015		7,952,654							76,148	76,148			
902047	POMPANO BEACH	FL		08/14/2015		2,221,505							32,059	32,059			
902048	PEARLAND	TX		08/04/2015		3,344,039							31,105	31,105			
902050	ALBUQUERQUE	NM		08/13/2015		4,472,266							92,280	92,280			
902052	MIDDLETON	WI		08/13/2015		3,673,243							34,061	34,061			
902053	ALPHARETTA	GA		01/05/2016		4,158,275								11,241			
902054	NASHVILLE	TN		12/01/2015		2,289,510							21,435	21,435			
902055	JACKSONVILLE	FL		10/07/2015		2,112,054							30,641	30,641			
902056	JACKSONVILLE	FL		10/01/2015		3,024,268							44,229	44,229			
902057	SAN JOSE	CA		11/03/2015		3,038,714							19,576	19,576			
902061	STAFFORD	TX		09/29/2015		3,339,433							68,146	68,146			
902063	BELLEVUE	WA		10/26/2015		5,428,883							110,291	110,291			
902064	EARTH CITY	MO		11/17/2015		2,791,829							25,704	25,704			
902065	EXTON	PA		10/30/2015		4,286,201							40,142	40,142			
902066	SERLING HEIGHTS	MI		01/14/2016		1,501,673							65,622	65,622			
902068	AUSTIN	TX		12/10/2015		3,958,914							78,087	78,087			
902069	WATAUGA	TX		11/19/2015		3,311,612							31,005	31,005			
902070	SAN ANTONIO	TX		11/12/2015		1,735,671							34,343	34,343			
902071	SHOREWOOD	MN		11/04/2015		4,922,897							45,467	45,467			
902072	PORTLAND	OR		11/30/2015		1,808,831							16,566	16,566			
902076	OAKLAND	CA		02/01/2016		9,920,376							89,825	89,825			
902078	ST CLOUD	MN		01/29/2016		6,923,127							63,487	63,487			
902079	BOULDER	CO		12/31/2015		1,353,338							38,419	38,419			
902080	GAINESVILLE	FL		12/30/2015		2,041,676							40,497	40,497			
902081	GAINESVILLE	FL		12/30/2015		2,041,676							40,497	40,497			
902082	ADDISON	TX		12/30/2015		2,451,461							48,571	48,571			
902084	JACKSON	MS		12/21/2015		1,728,313							24,378	24,378			
902091	SURPRISE	AZ		03/01/2016		4,166,398							36,705	36,705			
902093	KIRKWOOD	MO		02/16/2016		8,320,472							73,776	73,776			
902096	BRIGHTON	CO		03/24/2016		430,038							22,577	22,577			
902099	WILSONVILLE	OR		03/17/2016		2,632,043							16,362	16,362			
902106	ALBANY	NY		05/13/2016		7,561,041							67,978	67,978			
902108	PORTLAND	OR		05/02/2016		2,286,616							43,051	43,051			
902109	KINGSTON BOROUGH	PA		05/02/2016		3,423,899							30,438	30,438			
902111	DALLAS	TX		05/06/2016		8,394,895							159,498	159,498			
902112	ST. LOUIS	MO		05/24/2016		4,207,435							79,769	79,769			

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	2	3					8	9	10	11	12	13					
Loan Number	City	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
902113	VANCOUVER	WA		06/01/2016		5,630,097							50,320	50,320			
902114	CHARLOTTE	NC		06/09/2016		1,717,039							15,165	15,165			
902115	NORCO	CA		07/01/2016		3,555,469							31,573	31,573			
902116	EARTH CITY	MO		06/28/2016		9,191,367							82,062	82,062			
902117	TUCSON	AZ		05/19/2016		1,203,325							29,290	29,290			
902118	FLORA	MS		06/13/2016		1,206,090							47,777	47,777			
902119	DEERFIELD	IL		07/12/2016		2,516,742							22,214	22,214			
902121	KENNESAW	GA		06/22/2016		7,350,197							186,815	186,815			
902122	ROSWELL	GA		06/23/2016		3,231,240							81,201	81,201			
902123	CONYERS	GA		06/23/2016		2,379,431							59,795	59,795			
902124	SMYRNA	GA		06/23/2016		3,388,181							86,154	86,154			
902125	SMYRNA	GA		06/15/2016		4,339,944							110,390	110,390			
902126	NORCROSS	GA		06/23/2016		2,555,425							64,217	64,217			
902127	CARTERSVILLE	GA		06/15/2016		3,128,638							79,432	79,432			
902128	MARIETTA	GA		06/17/2016		2,726,867							69,702	69,702			
902129	CONYERS	GA		07/07/2016		2,001,111							49,800	49,800			
902130	PANAMA CITY	FL		06/17/2016		3,746,578							95,176	95,176			
902131	CHARLOTTE	NC		06/27/2016		3,883,323							72,824	72,824			
902133	HERNANDO	MS		06/30/2016		11,297,683							104,080	104,080			
902134	EAGAN	MN		07/01/2016		976,914							23,560	23,560			
902135	TUCSON	AZ		08/08/2016		2,532,455							21,857	21,857			
902136	NEWINGTON	VA		11/01/2016		14,478,467							121,371	121,371			
902137	EDINA	MN		08/09/2016		3,483,340							39,586	39,586			
902138	ALPHARETTA	GA		08/10/2016		3,131,559							58,152	58,152			
902139	CORONA	CA		08/02/2016		4,918,518							44,515	44,515			
902141	MENTOR	OH		08/22/2016		2,103,098							18,451	18,451			
902142	ARLINGTON	VA		09/01/2016		1,003,585							9,046	9,046			
902143	LAS VEGAS	NV		09/01/2016		2,656,030							23,049	23,049			
902145	WARREN	MI		09/22/2016		1,877,948							24,610	24,610			
902146	BLACKLICK	OH		10/03/2016		845,059							7,363	7,363			
902147	BLACKLICK (COLUMBUS)	OH		10/03/2016		2,852,075							24,849	24,849			
902148	HARRISBURG	PA		09/30/2016		1,756,705							11,350	11,350			
902149	YORBA LINDA	CA		10/31/2016		1,682,419							14,982	14,982			
902150	JACKSONVILLE	FL		10/25/2016		7,554,034							138,094	138,094			
902151	CHESAPEAKE	VA		11/07/2016		1,961,627							17,359	17,359			
902152	BROWNSVILLE	TX		10/19/2016		6,022,786							110,591	110,591			
902154	CHARLOTTE	NC		10/05/2016		1,808,926							15,915	15,915			
902156	OREM	UT		10/11/2016		3,802,767							33,132	33,132			
902157	GIG HARBOR	WA		11/22/2016		5,816,864							31,795	31,795			
902159	SNELLVILLE	GA		11/29/2016		2,100,534							18,755	18,755			
902160	LITTLETON	CO		12/01/2016		11,881,695							77,066	77,066			
902161	SAN ANTONIO	TX		12/08/2016		15,195,038							135,148	135,148			
902162	HOUSTON	TX		12/06/2016		859,591							30,914	30,914			
902163	GLEN BURNIE	MD		11/29/2016		6,346,000							54,985	54,985			
902164	SPOKANE VALLEY	WA		12/01/2016		1,860,366							16,284	16,284			
902165	OAKWOOD VILLAGE	OH		12/21/2016		2,637,341							22,572	22,572			
902166	INDEPENDENCE	OH		12/21/2016		1,573,898							13,470	13,470			
902167	SUGAR LAND	TX		01/18/2017		2,656,711							35,299	35,299			
902168	SAN ANTONIO	TX		12/19/2016		2,211,964							18,932	18,932			
902169	CRESTVIEW	FL		03/02/2017		5,635,215							72,754	72,754			
902172	MIDVALE	UT		04/06/2017		6,825,270							55,684	55,684			

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	2	3					8	9	10	11	12	13					
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902173	SAN DIEGO	CA		04/11/2017		5,156,869							64,005	64,005			
902174	CYPRESS	CA		01/31/2017		9,851,991							57,481	57,481			
902175	CUMMING	GA		02/01/2017		2,568,979							45,255	45,255			
902176	SAVANNAH	GA		02/01/2017		3,449,772							60,771	60,771			
902177	SAVANNAH	GA		02/01/2017		4,770,961							84,045	84,045			
902178	NORCROSS	GA		02/01/2017		1,343,209							23,662	23,662			
902179	CULVER CITY	CA		02/23/2017		1,316,803							10,597	10,597			
902180	WILMINGTON	DE		02/09/2017		3,605,604							41,346	41,346			
902181	COCOA	FL		01/27/2017		971,883							139,019	139,019			
902182	LAS VEGAS	NV		01/18/2017		8,121,815							102,918	102,918			
902183	NOTTINGHAM	MD		02/23/2017		5,568,923							46,398	46,398			
902184	NEWPORT NEWS	VA		03/13/2017		7,715,264							95,964	95,964			
902186	ROCHESTER	NY		03/07/2017		3,246,029							38,947	38,947			
902189	WESTMINSTER	CA		03/23/2017		3,892,045							32,793	32,793			
902190	GAHANNA	OH		02/28/2017		4,793,665							38,710	38,710			
902191	MORAGA	CA		04/13/2017		3,473,183							27,538	27,538			
902194	CINCINNATI	OH		03/31/2017		3,554,809							28,176	28,176			
902195	SOUTH JORDAN	UT		05/01/2017		10,441,158							85,766	85,766			
902196	SOUTH JORDAN	UT		05/01/2017		13,892,781							114,119	114,119			
902197	PALANTINE	IL		05/04/2017		1,832,512							14,227	14,227			
902198	CINCINNATI	OH		04/03/2017		2,248,441							17,848	17,848			
902199	TUCSON	AZ		05/04/2017		3,746,861							44,959	44,959			
902201	BASKING RIDGE	NJ		05/11/2017		2,191,721							26,649	26,649			
902202	TUCSON	AZ		06/22/2017		5,116,117							39,139	39,139			
902203	CENTENNIAL	CO		05/30/2017		3,208,966							21,816	21,816			
902206	MINNETONKA	MN		06/13/2017		11,101,118							117,708	117,708			
902207	CHARLESTON	SC		06/01/2017		4,203,510							50,983	50,983			
902208	DALLAS	TX		07/12/2017		2,614,395							18,142	18,142			
902209	SCOTTSDALE	AZ		05/16/2017		14,768,459							117,735	117,735			
902215	SPOKANE VALLEY	WA		07/31/2017		7,884,557							54,853	54,853			
902217	SPRINGFIELD	OR		08/01/2017		4,072,051							32,546	32,546			
902218	HAWAIIAN GARDENS	CA		06/29/2017		10,182,722							57,351	57,351			
902220	ORLANDO	FL		08/08/2017		12,506,177							147,534	147,534			
902221	ST. LOUIS	MO		06/22/2017		2,578,458							32,491	32,491			
902222	MESA	AZ		08/10/2017		4,809,827							37,864	37,864			
902223	LIVERPOOL	NY		08/18/2017		3,628,545							20,444	20,444			
902224	LOS ANGELES	CA		09/07/2017		7,433,564							59,100	59,100			
902226	LAKEWOOD	CO		07/25/2017		1,523,711							12,206	12,206			
902227	COSTA MESA	CA		10/04/2017		1,639,737							19,802	19,802			
902228	SEATTLE	WA		11/14/2017		2,631,809							20,938	20,938			
902229	PASADENA	CA		08/30/2017		2,238,884							19,014	19,014			
902230	MESQUITE	TX		09/21/2017		7,693,833							93,519	93,519			
902231	NOTTINGHAM	MD		10/02/2017		15,410,211							88,337	88,337			
902232	WEST DES MOINES	IA		09/28/2017		17,093,099							117,298	117,298			
902233	WILSONVILLE	OR		09/20/2017		2,128,362							12,028	12,028			
902234	ALEXANDRIA	VA		10/02/2017		2,956,193							35,764	35,764			
902235	HALFMOON	NY		09/01/2017		19,380,090							107,248	107,248			
902236	BOISE	ID		10/31/2017		2,179,437							12,427	12,427			
902237	ONTARIO	CA		10/05/2017		2,021,215							15,736	15,736			
902238	FORT WORTH	TX		10/17/2017		2,109,136							24,757	24,757			
902239	VERNON	CA		11/02/2017		2,520,083							40,876	40,876			

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902240	LONG BEACH	CA		11/02/2017		3,899,081							62,129	62,129			
902241	WOODLAND HILLS	CA		09/27/2017		3,622,234							20,942	20,942			
902242	ALPHARETTA	GA		10/24/2017		6,750,699							110,724	110,724			
902243	ALPHARETTA	GA		10/24/2017		2,869,528							47,065	47,065			
902244	MARIETTA	GA		10/19/2017		5,460,511							43,010	43,010			
902245	WESTLAKE VILLAGE	CA		10/30/2017		10,863,964							63,039	63,039			
902246	ALPHARETTA	GA		10/31/2017		3,349,142							41,070	41,070			
902247	JACKSONVILLE BEACH	FL		11/28/2017		2,938,853							23,381	23,381			
902248	SAN ANTONIO	TX		10/30/2017		3,293,067							25,757	25,757			
902249	CHARLOTTE	NC		10/12/2017		2,556,802							20,586	20,586			
902250	CHATSWORTH	CA		10/25/2017		3,595,490							21,123	21,123			
902255	JACKSONVILLE BEACH	FL		11/28/2017		3,158,171							25,126	25,126			
902256	JACKSONVILLE	FL		11/28/2017		7,193,611							57,232	57,232			
902257	SACRAMENTO	CA		11/30/2017		3,307,999							38,848	38,848			
902258	PORTSMOUTH	VA		10/31/2017		4,176,515							32,402	32,402			
902259	EVERETT	WA		12/27/2017		3,130,942							24,307	24,307			
902260	ESCONDIDO	CA		01/30/2018		1,980,179							15,756	15,756			
902261	GAINESVILLE	GA		01/30/2018		11,795,482							83,142	83,142			
902262	MEMPHIS	TN		02/08/2018		4,609,876							35,372	35,372			
902263	OREM	UT		03/29/2018		5,882,813							67,483	67,483			
902264	WEST GOSHEN TOWNSHIP	PA		03/13/2018		4,027,251							46,558	46,558			
902265	COLLIERVILLE	TN		02/06/2018		8,863,630							68,093	68,093			
902266	SYRACUSE	NY		02/22/2018		1,867,372							14,127	14,127			
902268	MADISON	WI		01/17/2018		1,664,419							19,553	19,553			
902269	SANTA ANA	CA		01/25/2018		21,823,963							122,368	122,368			
902272	HUNTSVILLE	AL		03/06/2018		2,818,865							21,574	21,574			
902273	FREDERICK	MD		05/16/2018		6,618,463							46,793	46,793			
902274	BRADENTON	FL		04/05/2018		2,420,135							35,842	35,842			
902276	FLOWOOD	MS		03/15/2018		1,329,430							14,769	14,769			
902277	FLOWOOD	MS		03/15/2018		1,835,880							20,395	20,395			
902278	HILLIARD	OH		04/12/2018		2,325,396							17,130	17,130			
902279	VIRGINIA BEACH	VA		03/28/2018		2,863,681							21,344	21,344			
902280	LAS VEGAS	NV		03/27/2018		7,955,055							49,722	49,722			
902281	CORONA	CA		04/26/2018		2,755,736							14,794	14,794			
902282	HAZELWOOD	MO		05/17/2018		8,359,597							59,546	59,546			
902283	BROOK PARK	OH		05/03/2018		11,594,053							86,734	86,734			
902284	MIDLAND	TX		05/10/2018		3,503,828							24,721	24,721			
902285	JACKSONVILLE	FL		05/17/2018		2,562,134							27,720	27,720			
902286	SALT LAKE CITY	UT		05/10/2018		2,501,634							12,729	12,729			
902288	COLUMBIA	MD		04/30/2018		18,524,279							78,389	78,389			
902289	NORTH OLMSTED	OH		05/09/2018		2,591,712							13,332	13,332			
902290	NILES	OH		05/31/2018		2,971,672							33,130	33,130			
902292	MILWAUKEE	WI		04/19/2018		3,347,195							37,289	37,289			
902293	CLINTON	MS		05/24/2018		3,341,130							16,684	16,684			
902294	MOUNT PLEASANT	SC		04/30/2018		2,865,695							20,908	20,908			
902295	WILLOWICK	OH		05/24/2018		3,422,805							17,717	17,717			
902297	MILWAUKEE	WI		06/07/2018		14,267,177							77,018	77,018			
902298	CORONA	CA		06/14/2018		2,307,117							12,422	12,422			
902299	CLINTON	MS		07/02/2018		1,043,264							7,107	7,107			
902300	SAN ANTONIO	TX		07/09/2018		11,726,005							83,813	83,813			
902301	RENTON	WA		06/19/2018		2,308,123							12,370	12,370			

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	2	3					8	9	10	11	12	13					
Loan Number	City	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
902303	AMERICAN FORK	UT		07/05/2018		8,913,673							64,651	64,651			
902304	TWINSBURG	OH		07/19/2018		2,740,092							29,552	29,552			
902305	SIGNAL HILLS	CA		07/11/2018		4,182,848							21,058	21,058			
902306	ALPHARETTA	GA		06/21/2018		1,896,309							13,272	13,272			
902307	TWINSBURG	OH		07/23/2018		2,039,727							29,569	29,569			
902308	ALBUQUERQUE	NM		07/18/2018		7,875,708							56,958	56,958			
902309	ALBUQUERQUE	NM		07/18/2018		2,038,503							11,912	11,912			
902310	MONTCLAIR	CA		06/15/2018		6,396,638							31,870	31,870			
902311	FAYETTEVILLE	NC		06/28/2018		11,007,688							46,439	46,439			
902312	LITTLETON	CO		06/28/2018		2,253,773							15,988	15,988			
902313	MENLO PARK	CA		07/19/2018		2,427,303							17,820	17,820			
902314	CORPUS CHRISTI	TX		07/26/2018		4,520,741							31,685	31,685			
902316	PITTSBURGH	PA		08/30/2018		2,318,141							24,204	24,204			
902317	HENDERSON	NV		08/07/2018		2,208,980							12,963	12,963			
902318	LOS GATOS	CA		08/08/2018		3,842,540							42,558	42,558			
902319	LIVERPOOL	NY		08/30/2018		4,847,221							23,900	23,900			
902320	LAS VEGAS	NV		08/30/2018		3,482,562							17,944	17,944			
902321	SAN ANTONIO	TX		09/13/2018		19,762,539							281,731	281,731			
902322	WESTMONT	IL		07/25/2018		6,248,805							22,419	22,419			
902323	FORT WORTH	TX		10/01/2018		3,963,076							19,741	19,741			
902324	TIMONIUM	MD		07/31/2018		2,251,950							16,274	16,274			
902325	ROSEVILLE	MI		09/13/2018		1,309,898							9,491	9,491			
902326	MILWAUKEE	WI		09/11/2018		9,018,453							42,646	42,646			
902328	PORTLAND	OR		10/03/2018		6,426,420							39,764	39,764			
902329	PEWAUKEE	WI		08/30/2018		6,752,598							48,715	48,715			
902330	CHARLOTTE	NC		09/13/2018		2,138,006							10,754	10,754			
902331	SANTA CLARITA	CA		10/17/2018		2,421,400							25,947	25,947			
902332	COLLEGE STATION	TX		09/28/2018		3,806,272							18,573	18,573			
902334	MURRAY	UT		10/09/2018		3,176,604							22,411	22,411			
902335	MURRAY	UT		09/26/2018		3,622,456							25,705	25,705			
902336	MILWAUKEE	WI		08/30/2018		8,309,516							58,331	58,331			
902337	CHICAGO	IL		10/24/2018		4,642,989							31,876	31,876			
902338	FREDERICK	MD		11/09/2018		13,612,182							96,267	96,267			
902339	MCALLEN	TX		10/25/2018		13,049,237							66,226	66,226			
902341	SANTA FE SPRINGS	CA		01/10/2019		12,500,000							19,180	19,180			
902342	TWINSBURG	OH		01/02/2019		6,483,419							44,308	44,308			
902344	PORTLAND	OR		12/05/2018		2,422,808							16,452	16,452			
902345	ST CLOUD	MN		12/20/2018		2,702,061							12,691	12,691			
902346	CHARLOTTE	NC		12/20/2018		12,989,901							69,712	69,712			
902347	MARIETTA	GA		01/09/2019		2,112,052							13,939	13,939			
902348	MARIETTA	GA		02/07/2019		2,114,297							14,062	14,062			
902350	TUKWILA	WA		02/28/2019		3,518,270							35,944	35,944			
902351	ABINGDON	MD		12/14/2018		8,332,951							55,739	55,739			
902352	HOUSTON	TX		12/17/2018		6,903,055							43,892	43,892			
902353	MOORESTOWN	NJ		02/11/2019		8,083,454							55,696	55,696			
902354	KENNESAW	GA		01/30/2019		3,982,268							27,087	27,087			
902356	ALBUQUERQUE	NM		02/01/2019		2,354,743							24,698	24,698			
902357	ALBUQUERQUE	NM		02/01/2019		4,098,997							42,992	42,992			
902358	CEDAR PARK	TX		02/28/2019		2,294,651							15,495	15,495			
902359	SOUTH SALT LAKE	UT		03/05/2019		3,925,654							18,935	18,935			
902360	NEWPORT BEACH	CA		03/12/2019		14,566,593							71,975	71,975			

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	2	3					8	9	10	11	12	13					
Loan Number	City	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
902361	MIDDLETOWN	NJ		03/08/2019		20,687,138							101,402	101,402			
902362	PASADENA	TX		02/27/2019		5,944,098							82,342	82,342			
902363	DULUTH	GA		03/12/2019		7,742,637							53,984	53,984			
902364	ST CLOUD	MN		03/07/2019		3,453,692							17,065	17,065			
902366	COLUMBUS	OH		03/04/2019		4,023,064							28,064	28,064			
902367	INDIANAPOLIS	IN		04/22/2019		2,617,491							18,139	18,139			
902368	ADDISON	TX		05/01/2019		6,076,627							41,060	41,060			
902369	HALFMOON	NY		05/06/2019		14,551,345							68,785	68,785			
902370	GARDNER	KS		05/09/2019		2,999,590							14,849	14,849			
902371	MOUNT PROSPECT	IL		04/17/2019		2,390,273							16,398	16,398			
902372	KNOXVILLE	TN		05/24/2019		2,902,761							19,751	19,751			
902373	LOS ANGELES	CA		05/29/2019		10,079,524							46,365	46,365			
902375	SALT LAKE CITY	UT		04/30/2019		9,710,266							39,199	39,199			
902376	OCEANSIDE	CA		07/01/2019		5,108,693							22,038	22,038			
902377	BROOKLYN	NY		08/02/2019		14,836,005							99,457	99,457			
902379	RACINE	WI		06/13/2019		5,992,315								80,083			
902380	STERLING	VA		07/18/2019		19,718,325							116,335	116,335			
902381	CHICAGO	IL		08/14/2019		5,870,431							28,368	28,368			
902382	HOUSTON	TX		07/25/2019		2,905,218							16,285	16,285			
902383	PORTLAND	OR		08/26/2019		8,404,653							83,036	83,036			
902384	NASHVILLE	TN		08/02/2019		2,679,228							27,075	27,075			
902385	TUKWILA	WA		07/24/2019		954,582							6,668	6,668			
902386	SANTA FE SPRINGS	CA		07/17/2019		4,326,933							18,282	18,282			
902387	PEACHTREE CORNERS	GA		08/29/2019		6,874,760							46,857	46,857			
902388	HIGHLAND PARK	MI		10/03/2019		3,219,957							32,773	32,773			
902389	BENSALEM	PA		09/04/2019		2,194,073							15,639	15,639			
902390	MIDDLE RIVER	MD		08/28/2019		14,979,225							108,682	108,682			
902391	BENSALEM	PA		09/18/2019		1,664,779							11,717	11,717			
902392	BLAINE	MN		09/05/2019		1,849,755							13,019	13,019			
902393	ALBUQUERQUE	NM		09/27/2019		5,209,498							26,056	26,056			
902394	CREVE COEUR	MO		09/05/2019		1,661,918							11,921	11,921			
902395	MIDDLETON	WI		10/01/2019		3,109,541							16,510	16,510			
902396	FORT WORTH	TX		10/29/2019		2,082,462							27,858	27,858			
902397	JACKSONVILLE	FL		10/11/2019		9,715,251							69,397	69,397			
902398	COVINGTON	WA		09/12/2019		11,320,755							59,066	59,066			
902399	ARDEN HILLS	MN		09/26/2019		3,943,129							21,588	21,588			
902400	STERLING HEIGHTS	MI		10/08/2019		6,236,142							31,853	31,853			
902401	SACRAMENTO	CA		10/15/2019		13,372,576							73,055	73,055			
902402	ELMA	NY		10/03/2019		3,271,306							33,391	33,391			
902403	WALDORF	MD		09/25/2019		4,228,342							31,196	31,196			
902404	IRVINE	CA		10/15/2019		3,744,471							16,690	16,690			
902405	PHILADELPHIA	PA		10/16/2019		3,158,168							16,984	16,984			
902406	NORTHGLENN	CO		10/10/2019		6,798,421							35,701	35,701			
902407	AUBURN HILLS	MI		09/26/2019		11,317,259							51,290	51,290			
902409	SAN DIEGO	CA		11/14/2019		4,053,819							19,675	19,675			
902410	ALBUQUERQUE	NM		11/13/2019		2,465,741							25,597	25,597			
902411	CHARLESTON	SC		11/05/2019		1,444,453							7,163	7,163			
902412	SAN ANTONIO	TX		11/14/2019		5,756,915							93,622	93,622			
902413	DOWNINGTON	PA		09/30/2019		3,671,366							28,026	28,026			
902414	COLORADO SPRINGS	CO		02/20/2020		2,101,459							14,659	14,659			
902415	LANSDALE	PA		09/30/2019		1,376,762							10,510	10,510			

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902416	DENVER	CO		10/31/2019		16,000,798							88,103	88,103			
902417	INDIO	CA		11/21/2019		8,454,674							48,933	48,933			
902419	HOMEWOOD	AL		11/07/2019		6,366,978							38,359	38,359			
902420	LEAGUE CITY	TX		12/06/2019		1,949,617							13,734	13,734			
902421	BROOKLYN	NY		11/26/2019		1,890,716							18,985	18,985			
902422	ONTARIO	CA		12/12/2019		1,696,275							9,397	9,397			
902423	PLEASANTON	CA		12/12/2019		3,309,305							17,768	17,768			
902424	SAN ANTONIO	TX		01/15/2020		4,106,333							65,658	65,658			
902425	COLUMBUS	OH		12/10/2019		1,605,748							8,759	8,759			
902426	SPOKANE	WA		12/11/2019		1,774,860							9,758	9,758			
902427	EDEN PRAIRIE	MN		11/27/2019		12,000,000							56,821	56,821			
902428	ATLANTA	GA		12/20/2019		4,722,787							25,762	25,762			
902429	STILLWATER	NY		12/24/2019		24,194,048							122,840	122,840			
902430	CHICAGO	IL		12/19/2019		1,596,695							11,848	11,848			
902431	LAKEWOOD	NJ		12/19/2019		4,732,318							25,008	25,008			
902432	LAS VEGAS	NV		12/18/2019		1,297,289							9,507	9,507			
902433	CHICAGO	IL		12/13/2019		4,717,168							25,653	25,653			
902434	LEXINGTON	KY		02/06/2020		6,437,067							34,680	34,680			
902435	FOUNTAIN VALLEY	CA		11/19/2019		11,742,780							59,598	59,598			
902436	ASHBURN	VA		12/30/2019		3,315,902							17,246	17,246			
902437	CHULA VISTA	CA		01/09/2020		2,135,069							11,053	11,053			
902438	GARLAND	TX		01/23/2020		10,908,776							112,865	112,865			
902439	DOUGLASSVILLE	PA		12/24/2019		5,400,752							55,441	55,441			
902440	ANN ARBOR	MI		01/21/2020		8,000,000							14,146	14,146			
902441	LEXINGTON	KY		02/06/2020		6,981,378							37,612	37,612			
902442	SAN JUAN CAPISTRANO	CA		12/23/2019		5,381,223							29,586	29,586			
902443	HUNTINGTON BEACH	CA		12/23/2019		3,021,038							16,610	16,610			
902444	RANCHO DOMINGUEZ	CA		12/23/2019		2,832,223							15,572	15,572			
902446	BLOOMINGTON	IN		01/30/2020		19,102,113							99,686	99,686			
902447	LA HABRA	CA		01/30/2020		13,327,613							73,525	73,525			
902449	CHARLOTTE	NC		12/20/2019		6,402,654							45,387	45,387			
902450	RIVERSIDE	CA		01/29/2020		1,486,046							14,315	14,315			
902451	WHITTIER	CA		01/30/2020		8,962,122							50,029	50,029			
902452	TAMPA	FL		01/29/2020		4,636,190							33,159	33,159			
902453	LUTHERVILLE-TIMONIUM	MD		01/31/2020		5,757,121							32,518	32,518			
902454	NEW ALBANY	IN		01/21/2020		12,976,601							70,467	70,467			
902455	MEMPHIS	TN		01/29/2020		1,585,639							14,476	14,476			
902456	LAKEWOOD	CO		02/05/2020		2,675,155							13,864	13,864			
902457	AURORA	CO		02/14/2020		2,798,000							19,871	19,871			
902458	SACRAMENTO	CA		01/27/2020		3,316,433							17,585	17,585			
902459	NEW BERLIN	WI		02/13/2020		8,804,105							67,522	67,522			
902460	MIDDLETON	WI		02/13/2020		6,030,306							45,675	45,675			
902461	AUBURN	WA		02/04/2020		1,860,364							13,655	13,655			
902462	KING OF PRUSSIA	PA		03/12/2020		1,723,187							27,626	27,626			
902463	ROWLETT	TX		02/13/2020		1,867,028							13,108	13,108			
902464	PLAINVILLE	MA		04/08/2020		13,201,558							70,776	70,776			
902465	WEST DES MOINES	IA		02/26/2020		3,178,478							16,927	16,927			
902466	WIXOM	MI		02/26/2020		3,775,751							60,633	60,633			
902467	VISTA	CA		03/23/2020		3,993,993							40,304	40,304			
902469	DARIEN	CT		03/19/2020		1,120,818							7,999	7,999			
902470	WINTER GARDEN	FL		03/18/2020		4,132,420							41,993	41,993			

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902471	WILLOW GROVE	PA		03/30/2020		4,325,129							27,739	27,739			
902472	GRIMES	IA		04/09/2020		16,557,111							119,599	119,599			
902473	ROCKLIN	CA		04/09/2020		3,813,571							19,608	19,608			
902474	LOUISVILLE	KY		04/07/2020		3,303,513							43,452	43,452			
902475	TUALATIN	OR		02/26/2020		3,993,206							29,424	29,424			
902476	LAKE OSWEGO	OR		02/27/2020		2,228,766							16,422	16,422			
902477	AUBURN	WA		02/26/2020		1,857,305							13,685	13,685			
902479	CENTENNIAL	CO		04/01/2020		2,802,599							19,951	19,951			
902482	ST PETERSBURG	FL		05/12/2020		5,043,112							26,981	26,981			
902483	FOSTER CITY	CA		05/05/2020		7,497,537							53,825	53,825			
902485	STERLING HEIGHTS	MI		04/30/2020		3,419,096							34,349	34,349			
902486	EL PASO	TX		05/12/2020		2,065,903							35,573	35,573			
902490	PROVO	UT		07/14/2020		6,212,272							33,064	33,064			
902491	SAN CLEMENTE	CA		05/28/2020		2,000,130							10,744	10,744			
902492	PLANTATION	FL		08/06/2020		1,406,542							13,814	13,814			
902494	CENTENNIAL	CO		05/20/2020		2,284,858							12,372	12,372			
902498	HOMESTEAD	FL		05/21/2020		3,621,208							59,548	59,548			
902499	MIAMI	FL		05/21/2020		3,834,397							63,051	63,051			
902500	SANTA FE	NM		06/02/2020		1,881,125							34,816	34,816			
902501	ST LOUIS PARK	MN		06/10/2020		2,144,070							11,741	11,741			
902502	MELBOURNE	FL		03/19/2020		9,087,053							91,897	91,897			
902503	LOGAN TOWNSHIP	NJ		10/19/2020		1,187,236							8,036	8,036			
902504	LOGAN TOWNSHIP	NJ		10/22/2020		2,516,940							17,036	17,036			
902505	SHELBY TOWNSHIP	MI		10/08/2020		2,880,692							15,249	15,249			
902506	LATHAM	NY		11/12/2020		4,751,505							71,463	71,463			
902507	SCOTTSDALE	AZ		11/12/2020		3,804,710							20,717	20,717			
902508	SCOTTSDALE	AZ		11/17/2020		2,204,431							12,586	12,586			
902509	SCOTTSDALE	AZ		11/17/2020		1,916,896							10,945	10,945			
902510	BELLEVUE	WA		11/05/2020		893,821							13,779	13,779			
902511	MEMPHIS	TN		12/01/2020		3,190,407							33,557	33,557			
902512	CHICAGO	IL		12/17/2020		2,220,424							11,089	11,089			
902513	LEXINGTON	KY		12/14/2020		3,234,226							22,826	22,826			
902514	ROCKVILLE	MD		12/15/2020		5,766,278							31,571	31,571			
902515	MIDDLETON	WI		12/16/2020		4,802,937							27,048	27,048			
902516	REDMOND	WA		12/17/2020		4,705,980							26,180	26,180			
902517	BEDFORD	OH		12/22/2020		4,272,790							31,150	31,150			
902518	SUMNER	WA		01/25/2021		4,529,109							24,555	24,555			
902519	MOBILE	AL		03/30/2021		9,173,276							51,476	51,476			
902521	ORANGE	CA		01/12/2021		1,925,107							10,727	10,727			
902522	MILWAUKEE	WI		12/10/2020		5,117,598							51,711	51,711			
902524	BOULDER	CO		02/04/2021		2,578,594							18,290	18,290			
902525	CHARLOTTE	NC		12/17/2020		2,939,787							16,745	16,745			
902526	HOMEWOOD	AL		01/29/2021		1,466,674							8,931	8,931			
902527	SOUTHAVEN	MS		01/29/2021		4,018,775							57,143	57,143			
902528	SILVER SPRING	MD		03/01/2021		2,773,647							19,112	19,112			
902529	SANTA FE SPRINGS	CA		01/08/2021		3,083,243							16,770	16,770			
902530	WARREN	MI		03/10/2021		3,639,640							53,951	53,951			
902531	VAN NUYS	CA		02/12/2021		9,648,291							53,069	53,069			
902532	CORONA	CA		03/23/2021		4,696,699							47,451	47,451			
902533	GERMANTOWN	WI		02/25/2021		3,971,241							41,029	41,029			
902534	SALINA	NY		04/30/2021		4,357,135							23,462	23,462			

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	2	3					8	9	10	11	12	13					
Loan Number	City	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
902535	SALINA	NY		04/30/2021		6,293,640							33,890	33,890			
902536	SALINA	NY		04/30/2021		2,565,869							13,820	13,820			
902537	OMAHA	NE		04/30/2021		7,748,769							41,842	41,842			
902538	VISTA	CA		06/07/2021		2,724,843							14,021	14,021			
902539	CHULA VISTA	CA		06/03/2021		4,371,090							22,102	22,102			
902540	LIVINGSTON	NJ		06/09/2021		7,244,603							47,607	47,607			
902541	SAN DIEGO	CA		06/02/2021		4,707,154							25,198	25,198			
902542	CHARLESTON	SC		07/16/2021		2,038,021							9,402	9,402			
902543	HOMEWOOD	AL		07/26/2021		5,206,444							28,595	28,595			
902544	DALLAS	TX		09/08/2021		2,723,963							17,151	17,151			
902545	TUSTIN	CA		09/01/2021		1,829,729							35,175	35,175			
902547	GLEN BURNIE	MD		09/23/2021		10,655,596							72,180	72,180			
902548	MILWAUKEE	WI		08/30/2021		9,061,040							49,784	49,784			
902549	HUNTINGTON BEACH	CA		12/02/2021		6,829,870							46,273	46,273			
902550	NORTH ATTLEBORO	MA		12/10/2021		5,893,156							30,289	30,289			
902553	CINCINNATI	OH		12/28/2021		5,302,456							27,620	27,620			
902555	BOULDER	CO		02/10/2022		7,893,585							37,495	37,495			
902558	VAN NUYS	CA		04/28/2022		11,758,434							106,950	106,950			
990ELJ1	LA JOLLA	CA		08/09/2018		8,901,563							73,966	73,966			
990H&R1	VARIOUS	FL		06/07/2018		41,168,107							4,189,713	4,189,713			
990HAR1	ST. HELENA	CA		06/05/2019		4,661,625							26,952	26,952			
990HPA2	ORLANDO	FL		05/16/2019		4,178,085							49,448	49,448			
990OCS1	LONG ISLAND CITY	NY		01/03/2020		11,839,130							1,939,655	1,939,655			
990WEN1	ROCHESTER	NY		11/07/2017		4,256,983							56,701	56,701			
A150096	YORK	PA		05/07/2018		162,711							507	507			
A170784	PLAINFIELD	NJ		12/13/2021		413,379							216,336	216,336			
A170787	IRVINGTON	NJ		12/13/2021		645,100							449,382	449,382			
A170788	LINDEN	NJ		12/13/2021		1,839,031							676,459	676,459			
A170809	EAST ORANGE	NJ		12/13/2021		280,938							200,471	200,471			
A270806	WINSTON SALEM	NC		03/18/2022		526,084							320,075	320,075			
A271164	CHARLOTTE	NC		06/17/2022		600,606								312,415			
A271280	HIGH POINT	NC		07/25/2022		114,200							102,257	102,257			
A321289	VERO BEACH	FL		05/20/2022		330,803							2,700	2,700			
A350102	PLEASANT GROVE	AL		01/23/2020		358,703							150,567	150,567			
A350132	BIRMINGHAM	AL		02/03/2021		273,750							48,750	48,750			
A350151	GRAYSVILLE	AL		04/21/2021		11,233								5,000			
A430614	WILLARD	OH		09/07/2021		534,125							33,654	33,654			
A460166	SOUTH BEND	IN		05/07/2019		1,039,388							3,568	3,568			
A800099	DENVER	CO		04/18/2022		1,253,750							700,117	700,117			
A915830	REDONDO BEACH	CA		11/18/2019		865,504							108,162	108,162			
A916956	PACIFIC PALISADES	CA		08/14/2020		672,359							479,115	479,115			
A917079	LOS ANGELES	CA		09/15/2020		1,714,038							446,388	446,388			
A918003	LOS ANGELES	CA		04/23/2021		6,706,954							3,385,250	3,385,250			
A918032	LOS ANGELES	CA		04/27/2021		2,726,928							805,147	805,147			
A918111	LOS ANGELES	CA		06/11/2021		892,500							134,274	134,274			
A919252	LAFAYETTE	CA		12/20/2021		1,317,500							480,867	480,867			
A919513	MENLO PARK	CA		02/18/2022		2,200,000							585,264	585,264			
A920009	LOS ANGELES	CA		07/29/2022		968,500							33,500	33,500			
A920164	AZUSA	CA		06/13/2022		441,000							200,000	200,000			
A920454	SAN JOSE	CA		06/23/2022		1,147,500							202,500	202,500			
A920668	LOS ANGELES	CA		01/31/2023		500,000							472,709	472,709			

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A920959	SAN DIEGO	CA		01/31/2023		1,079,710							400,000	400,000			
A980106	SEATTLE	WA		02/17/2021		558,122							309,832	309,832			
A980122	SEATTLE	WA		04/21/2021		1,275,000							393,197	393,197			
A980124	KIRKLAND	WA		04/22/2021		1,312,500							34,310	34,310			
A980127	SEATTLE	WA		04/27/2021		765,000							263,362	263,362			
A980244	SEATTLE	WA		06/24/2022		918,000							162,000	162,000			
A980259	SEATTLE	WA		08/16/2022		811,750							143,250	143,250			
AG1007	JEFFERSON	OR		04/26/2019		3,232,005							27,331	27,331			
AG1009	FRESNO	CA		02/10/2020		33,295,961							359,569	359,569			
AG1010	MADERA	CA		10/31/2019		491,509							4,405	4,405			
AG1011	MADERA	CA		10/31/2019		934,140							8,642	8,642			
AG1014	WINNEMUCCA	NV		04/17/2020		29,181,884							244,299	244,299			
AG1019	ROCHESTER	IN		06/30/2020		8,112,989							42,167	42,167			
AG1021	METTLER	CA		07/21/2020		3,766,605							74,201	74,201			
AG1022	BAKERSFIELD	CA		07/21/2020		267,847							5,276	5,276			
AG1023	BAKERSFIELD	CA		07/21/2020		1,685,207							33,198	33,198			
AG1024	BAKERSFIELD	CA		07/29/2020		1,585,277							30,073	30,073			
AG1026	HARTLEY	TX		09/14/2020		1,183,146							14,434	14,434			
AG1029	JACKSONVILLE	IL		09/03/2020		460,211							3,863	3,863			
AG1032	FULTON	IN		09/16/2020		239,841							1,186	1,186			
AG1033	CARROLL	NE		12/01/2020		1,909,445							23,941	23,941			
AG1034	WAPATO	WA		12/17/2020		7,609,134							135,997	135,997			
AG1035	WAPATO	WA		12/17/2020		4,527,349							64,601	64,601			
AG1036	BUHL	ID		02/03/2021		1,298,094							11,043	11,043			
AG1037	SACO	MT		12/23/2020		1,240,642							10,926	10,926			
AG1038	SACO	MT		12/23/2020		1,098,851							9,678	9,678			
AG1039	SACO	MT		12/23/2020		973,641							8,575	8,575			
AG1040	SACO	MT		12/23/2020		256,516							2,259	2,259			
AG1042	WHEATLAND	WY		02/25/2021		4,427,479							75,857	75,857			
AG1043	PIOCHE	NV		03/26/2021		3,698,934							62,860	62,860			
AG1045	FRESNO	CA		03/01/2021		9,098,892							164,649	164,649			
AG1048	BEARDSLEY	MN		09/30/2021		6,879,142							54,882	54,882			
AG1049	HEREFORD	TX		09/02/2021		14,609,578							118,416	118,416			
AG1050	DONALD	WA		07/13/2021		1,498,438							26,567	26,567			
AG1051	LAWTON	IA		08/06/2021		15,288,023							130,556	130,556			
AG1052	LAWTON	IA		08/06/2021		1,425,991							43,103	43,103			
AG1053	WELLINGTON	MO		06/29/2021		1,035,694							7,449	7,449			
AG1054	HAZELTON	ID		08/12/2021		5,568,414							77,826	77,826			
AG1055	EDEN	ID		08/12/2021		21,634,703							141,187	141,187			
AG1057	HEREFORD	TX		08/25/2022		9,839,045							9,136,840	9,136,840			
AG1063	RICKREALL	OR		12/10/2021		3,245,716							28,047	28,047			
AG1068	DALHART	TX		12/16/2021		11,273,832							97,781	97,781			
AG1069	FRESNO	CA		10/15/2021		3,716,507							69,684	69,684			
AG1072	WIBAUX	MT		03/16/2022		3,133,798							21,785	21,785			
AG1074	ROCKSDALE	TX		12/09/2021		1,474,106							13,351	13,351			
AG1076	AVENAL	CA		03/10/2022		9,931,735							170,539	170,539			
AG1077	FRESNO	CA		12/17/2021		13,264,127							240,001	240,001			
AG1078	FRESNO	CA		12/10/2021		3,469,218							62,772	62,772			
AG1079	BARTLESVILLE	OK		04/01/2022		9,680,850							175,514	175,514			
AG1080	SEMINOLE	TX		01/20/2022		5,130,000							90,859	90,859			
AG1081	TREMONTON	UT		12/15/2021		1,936,391							15,764	15,764			

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AG1082	TREMONTON	UT		12/15/2021		321,877							3,560	3,560			
AG1084	TEXLINE	TX		03/30/2022		15,783,038							264,013	264,013			
AG1085	SEMINOLE	TX		01/20/2022		393,750							3,476	3,476			
AG1088	TEXLINE	TX		03/30/2022		11,330,962							258,443	258,443			
AG1091	MANSON	WA		05/02/2022		13,736,013							106,286	106,286			
AG1092	CHELAN	WA		05/02/2022		2,671,981							14,267	14,267			
AG1096	MOSES LAKE	WA		05/06/2022		7,254,563							36,556	36,556			
AG1097	MCCURTAIN	OK		07/05/2022		1,575,000							10,739	10,739			
AG1098	GETTYSBURG	SD		08/01/2022		6,925,000							47,131	47,131			
AG1099	NUCKOLLS	NE		07/19/2022		3,530,000							22,666	22,666			
AG1100	DALHART	TX		07/01/2022		1,332,000							12,709	12,709			
AG1101	PERSHING	NV		10/31/2022		5,075,750							31,707	31,707			
AG1104	NUCKOLLS	NE		07/19/2022		300,000							1,926	1,926			
AG1105	HIGHMORE	SD		09/23/2022		3,550,000							23,384	23,384			
P1908013340	IRVINE	CA		09/09/2019		288,419							1,312	1,312			
P1910014852	REDWOOD CITY	CA		11/21/2019		988,830							3,867	3,867			
P1910015085	SNOWFLAKE	AZ		02/06/2020		188,281							812	812			
P1910015275	NEWARK	NJ		01/18/2020		264,275							856	856			
P1910015438	MORAGA	CA		12/16/2019		776,122							2,883	2,883			
P1911015549	GARDEN RIDGE	TX		01/10/2020		12,042							12,360	12,360			
P1911015833	BEACH CITY	TX		01/09/2020		258,047							1,201	1,201			
P1911015884	ROCKLIN	CA		01/28/2020		867,386							2,792	2,792			
P1911015992	BETHANY	CT		12/26/2019		104,351							31,249	31,249			
P1911016090	MARIETTA	GA		12/19/2019		255,708							19,626	19,626			
P1912016246	SALISBURY	MA		02/18/2020		376,189							1,538	1,538			
P1912016339	LAS VEGAS	NV		01/16/2020		178,390							1,599	1,599			
P1912016573	RIO RANCHO	NM		02/03/2020		152,870							639	639			
P1912016596	ALOHA	OR		01/29/2020		280,673							862	862			
P1912016619	QUEEN CREEK	AZ		01/27/2020		367,166							1,015	1,015			
P1912016657	DEFIANCE	MO		01/14/2020		81,152							19,213	19,213			
P1912016665	SHAVER LAKE	CA		02/06/2020		135,882								333		2,658	2,658
P1912016714	BRICK	NJ		02/18/2020		369,302							2,188	2,188			
P1912016715	ALTADENA AREA	CA		01/17/2020		979,250							4,311	4,311			
P1912016757	EUGENE	OR		01/13/2020		151,909							4,856	4,856			
P1912016777	MODESTO	CA		01/09/2020		274,007							1,303	1,303			
P1912016782	OAKVILLE	CT		01/06/2020		232,214							6,079	6,079			
P1912016789	WEST PALM BEACH	FL		01/15/2020		206,770							747	747			
P1912016824	SANTA CLARITA	CA		02/25/2020		226,365							843	843			
P1912016880	DANVILLE	CA		01/22/2020		522,516							1,996	1,996			
P1912016892	ATLANTA	GA		01/13/2020		433,923							1,377	1,377			
P1912016905	ORLANDO	FL		02/03/2020		376,648							2,173	2,173			
P1912016907	HOLLYWOOD	MD		01/22/2020		380,621							1,524	1,524			
P1912016931	SAN DIEGO	CA		02/11/2020		459,694							2,348	2,348			
P1912016939	DESTIN	FL		02/03/2020		401,134							1,426	1,426			
P1912016979	NORCO	CA		01/15/2020		562,414							4,412	4,412			
P2001017008	GARDEN GROVE	CA		02/03/2020		287,066							1,058	1,058			
P2001017064	CORAL SPRINGS	FL		01/22/2020		99,995							1,367	1,367			
P2001017071	MILL SPRING	NC		02/06/2020		116,164							291	291			
P2001017123	LOS ALAMITOS	CA		02/03/2020		318,376							1,401	1,401			
P2001017125	HAMPSHIRE	IL		02/21/2020		247,314							1,043	1,043			
P2001017132	FAYETTEVILLE	GA		01/15/2020		406,873							1,690	1,690			

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P2001017135	SAN DIEGO	CA		01/25/2020		685,278							2,057	2,057			
P2001017140	TAMPA	FL		02/11/2020		284,401							1,035	1,035			
P2001017149	SALEM	OR		02/11/2020		134,942							369	369			
P2001017189	DINUBA	CA		02/21/2020		366,403								724		7,068	7,068
P2001017220	LAS VEGAS	NV		02/10/2020		161,778							3,302	3,302			
P2001017256	HILLSBORO BEACH	FL		01/24/2020		513,601							2,154	2,154			
P2001017268	ORLANDO	FL		02/21/2020		161,619							580	580			
P2001017276	GRIFFIN	GA		02/07/2020		238,428							570	570			
P2001017290	WALLER	TX		02/11/2020		279,042							912	912			
P2001017339	WESLEY CHAPEL	FL		02/14/2020		216,488							741	741			
P2001017356	MENIFEE	CA		02/24/2020		361,427							1,175	1,175			
P2001017358	MUSKEGON	MI		02/25/2020		171,960							272	272			
P2001017359	ROXBURY	CT		02/10/2020		503,638							1,995	1,995			
P2001017362	ROUND ROCK	TX		02/12/2020		209,754							938	938			
P2001017370	SIMI VALLEY	CA		02/07/2020		478,970							1,916	1,916			
P2001017429	LOS ANGELES	CA		02/25/2020		187,690							863	863			
P2001017439	HOUSTON	TX		02/03/2020		177,150							664	664			
P2001017461	PATERSON	NJ		02/07/2020		306,648							1,164	1,164			
P2001017503	LOMBARD	IL		02/20/2020		160,931							708	708			
P2001017587	MARATHON	FL		02/22/2020		860,974							3,288	3,288			
P2001702364	LOS ANGELES	CA		01/16/2020		424,152							2,075	2,075			
P2001802485	WADSWORTH	OH		11/26/2019		99,960							387	387			
P2002017634	ORLANDO	FL		02/26/2020		174,887							785	785			
P2002017647	CORONA	CA		02/19/2020		385,245							3,111	3,111			
P2002017725	MORENO VALLEY	CA		02/24/2020		141,376							596	596			
P2002017784	BRENTWOOD	TN		02/25/2020		454,465								1,492		9,745	9,745
P2002017871	GREENFIELD	WI		02/27/2020		139,063							511	511			
P2002017872	MILWAUKEE	WI		02/27/2020		149,137							548	548			
P2002017876	WOODBRIDGE	VA		02/26/2020		93,909							342	342			
P2002017906	MIAMI	FL		02/07/2020		387,632							1,392	1,392			
P2002017986	YORBA LINDA	CA		02/26/2020		546,894							23,606	23,606			
P2002018000	MAMMOTH LAKES	CA		02/27/2020		145,077							1,107	1,107			
P2002018021	SUNNYVALE	CA		02/26/2020		1,158,049							5,195	5,195			
P2002802501	LIVERMORE	CA		01/31/2020		983,709							4,554	4,554			
P2002802507	OXNARD	CA		02/03/2020		461,604							1,198	1,198			
P2005032699	DURHAM	NC		07/20/2022									221	221			
P2005032739	WILSON	NC		08/05/2022									44	44			
P2005033028	THOMASVILLE	NC		08/23/2022									94	94			
P2005033223	DETROIT	MI		09/15/2022									35	35			
P2005033280	DETROIT	MI		09/19/2022									38	38			
P2005033512	LONGVIEW	TX		06/16/2022									118	118			
P2005033638	SACRAMENTO	CA		07/25/2022									368	368			
P2005033678	RANCHO CORDOVA	CA		07/25/2022									339	339			
P2008802558	MILL VALLEY	CA		03/06/2020		667,299							3,164	3,164			
P2008802561	SHERMAN OAKS	CA		03/09/2020		806,337							4,057	4,057			
P2008802562	LA HABRA HEIGHTS	CA		03/09/2020		489,435							3,303	3,303			
P2008802567	RANCHO SANTA MARGARI	CA		02/24/2020		922,859							4,821	4,821			
P2009020033	WYCKOFF	NJ		10/16/2020		357,347							1,471	1,471			
P2009020045	CYPRESS	TX		10/26/2020		1,544,400							28,819	28,819			
P2009020056	KEW GARDENS HILLS	NY		10/11/2019		173,419							722	722			
P2009020057	BRONX	NY		12/06/2019		423,022							51,798	51,798			

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	2	3					8	9	10	11	12	13					
Loan Number	City	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
P2009020059	STATEN ISLAND	NY		10/24/2019		408,595							1,513	1,513			
P2009020060	CORONA	NY		02/14/2020		138,684							17,100	17,100			
P2009020061	MIAMI	FL		10/22/2019		168,395							661	661			
P2009020064	BROOKLYN	NY		10/25/2019		1,240,207							4,722	4,722			
P2009020065	BROOKLYN	NY		10/16/2019		417,017							1,406	1,406			
P2009020068	JAMAICA	NY		11/13/2019		282,534							1,019	1,019			
P2009020069	NEW YORK	NY		11/21/2019		1,432,189							3,077	3,077			
P2009020072	CAPE MAY	NJ		12/24/2019		148,733							652	652			
P2009020073	STATEN ISLAND	NY		01/30/2020		191,210							5,383	5,383			
P2009020077	CORONA	NY		02/03/2020		140,439							503	503			
P2009020079	REGO PARK	NY		12/23/2019		333,157							1,233	1,233			
P2009020080	PORTSMOUTH	NH		11/21/2019		48,235							9,972	9,972			
P2009020081	BROOKLYN	NY		03/18/2020		316,861							1,104	1,104			
P2009020082	FRESH MEADOWS	NY		11/06/2019		527,568							7,784	7,784			
P2009020084	BRONX	NY		12/06/2019		440,985							1,565	1,565			
P2009020085	FLUSHING	NY		03/13/2020		474,591							1,767	1,767			
P2009020086	JERICHO	NY		12/10/2019		428,432							9,817	9,817			
P2009020087	TINLEY PARK	IL		12/16/2019		178,353							3,250	3,250			
P2009020089	PHILADELPHIA	PA		12/20/2019		147,971							570	570			
P2009020090	STATEN ISLAND	NY		01/24/2020		373,604							1,466	1,466			
P2009020093	BROOKLYN	NY		03/12/2020		479,447							4,301	4,301			
P2009020095	STATEN ISLAND	NY		01/14/2020		291,960							1,725	1,725			
P2009020096	CEDARHURST	NY		02/06/2020		595,436							2,233	2,233			
P2009020097	ORLANDO	FL		01/03/2020		124,655							1,489	1,489			
P2009020098	KATONAH	NY		01/23/2020		437,220								470			
P2009020100	DAVENPORT	FL		02/12/2020		148,226							411	411			
P2009020104	WHEATON	IL		01/31/2020		683,950							2,872	2,872			
P2009020105	REGO PARK	NY		02/18/2020		476,114							1,788	1,788			
P2009020107	MIAMI	FL		02/13/2020		326,589							1,255	1,255			
P2009020108	SEWELL	NJ		03/09/2020		244,689							2,005	2,005			
P2009020110	SPARTA	NJ		03/06/2020		164,210							1,712	1,712			
P2009020111	LONG BEACH	NY		02/28/2020		399,084							1,460	1,460			
P2009020112	COMMACK	NY		02/13/2020		33,077							4,202	4,202			
P2009020114	DALY CITY	CA		03/12/2020		305,445							1,159	1,159			
P2009020116	NEW YORK	NY		05/22/2020		352,267							1,116	1,116			
P2009020117	ROSLYN HEIGHTS	NY		02/21/2020		329,994							1,260	1,260			
P2009020118	SHERMAN OAKS	CA		03/02/2020		1,254,333							4,656	4,656			
P2009020120	BOSTON	MA		04/09/2020		1,558,165							4,970	4,970			
P2009020121	WEST BABYLON	NY		04/30/2020		151,679								478		(5,888)	(5,888)
P2009020122	REGO PARK	NY		04/27/2020		152,602							9,744	9,744			
P2009020123	CORONA	NY		04/03/2020		919,485							932	932			
P2009020124	BETHEL ISLAND	CA		03/16/2020		565,723							2,205	2,205			
P2009020126	BROOKLYN	NY		04/13/2020		193,650							615	615			
P2009020127	ASTORIA	NY		05/12/2020		707,629							2,236	2,236			
P2009020128	FLUSHING	NY		05/08/2020		161,566							532	532			
P2009020129	BOCA RATON	FL		03/10/2020		305,165							1,457	1,457			
P2009020130	FLUSHING	NY		04/01/2020		545,447							1,732	1,732			
P2009020133	PLANTATION	FL		05/08/2020		158,873							844	844			
P2009020134	RIVERHEAD	NY		05/12/2020		101,123							319	319			
P2009020136	LODI	NJ		04/23/2020		129,370							393	393			
P2009020138	JERSEY CITY	NJ		05/08/2020		221,331							719	719			

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P2009020140	GLENDALE	NY		06/04/2020		476,478							478	478			
P2009020142	PORT SAINT LUCIE	FL		04/30/2020		162,514							504	504			
P2009020152	CROWLEY	TX		11/10/2020		282,045							2,584	2,584			
P2009020154	BETHANY	CT		11/17/2020		666,897								1,367			
P2009020156	MISSOURI CITY	TX		11/13/2020		526,862							1,794	1,794			
P2009020157	AUBURN	WA		11/13/2020		334,039							761	761			
P2009020162	KATY	TX		11/13/2020		510,026							1,002	1,002			
P2009020165	KYLE	TX		11/17/2020		202,255							473	473			
P2009020166	CHARLOTTE	NC		11/19/2020		369,484							866	866			
P2009020168	ENCINO	CA		11/20/2020		613,889							2,621	2,621			
P2009020173	WOODBRIDGE	VA		11/20/2020		232,406							570	570			
P2009020175	DICKINSON	TX		11/23/2020		142,706							9,631	9,631			
P2009020177	HOYTSVILLE	UT		11/20/2020		296,902							700	700			
P2009020179	OAK HILLS	CA		12/11/2020		451,401							1,346	1,346			
P2009020180	MIRAMAR	FL		12/02/2020		233,108							784	784			
P2009020187	HOUSTON	TX		12/03/2020		131,781							789	789			
P2009020196	HUNTERSVILLE	NC		11/30/2020		208,431							1,548	1,548			
P2009020200	HENRICO	VA		11/16/2020		190,269							1,087	1,087			
P2009020201	HOLLYWOOD	FL		11/16/2020		248,544							2,486	2,486			
P2009020204	HOLLYWOOD	FL		11/20/2020		292,990							844	844			
P2009020205	BOISE	ID		11/01/2020		204,825							736	736			
P2009020207	NEW ALBANY	OH		11/17/2020		255,783							194	194			
P2009020209	HUTCHINSON ISLAND	FL		11/13/2020		252,087							1,645	1,645			
P2009020210	CRANBURY	NJ		11/13/2020		564,089							977	977			
P2009020211	EL CAJON	CA		11/17/2020		669,637							3,667	3,667			
P2009020212	CHICAGO	IL		11/13/2020		234,597							677	677			
P2009020213	EAST DUNDEE	IL		11/16/2020		209,668							1,130	1,130			
P2009020214	FORT MYERS	FL		11/20/2020		253,137							2,517	2,517			
P2009020215	RIVERVEIW	FL		11/19/2020		151,706							703	703			
P2009020216	FRANKLIN	WI		11/18/2020		351,551							1,146	1,146			
P2009020218	BROWNSBURG	IN		11/12/2020		436,410							1,437	1,437			
P2009020220	OAK RIDGE	NC		11/18/2020		444,322							3,966	3,966			
P2009020222	RANCHO MIRAGE	CA		11/18/2020		331,299							950	950			
P2009020224	TROUTDALE	OR		11/19/2020		445,145							922	922			
P2009020226	EL CAJON	CA		11/30/2020		1,261,219							4,830	4,830			
P2009020228	HOUSTON	TX		12/11/2020		279,532							1,116	1,116			
P2009020230	MYRTLE BEACH	SC		12/04/2020		199,014							594	594			
P2009020231	PARAMOUNT	CA		12/28/2020		276,409							5,201	5,201			
P2009020232	HURRICANE	UT		12/04/2020		253,122							801	801			
P2009020238	INDIAN WELLS	CA		11/28/2020		531,643							2,092	2,092			
P2009020240	SANTA FE	NM		11/21/2020		571,514							1,784	1,784			
P2009020241	ESCONDIDO	CA		11/14/2020		205,212							718	718			
P2009020247	CARROLLTON	TX		11/23/2020		429,607							1,717	1,717			
P2009020250	FALLBROOK	CA		11/24/2020		444,786							1,219	1,219			
P2009020251	RICHARDSON	TX		11/25/2020		71,069							2,311	2,311			
P2009020252	HOLT	MO		11/17/2020		210,446							640	640			
P2009020254	WESLEY CHAPEL	FL		12/11/2020		234,836							736	736			
P2009020255	UPPER MARLBORO	MD		12/14/2020		240,287							637	637			
P2009020256	MISSOURI CITY	TX		12/10/2020		900,140							2,021	2,021			
P2009020262	WEST GROVE	PA		11/18/2020		303,486							1,108	1,108			
P2009020263	SANTA MARGARITA	CA		11/06/2020		421,784							1,693	1,693			

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P2009020264	LAS VEGAS	NV		11/05/2020		593,102							14,245	14,245			
P2009020265	ENCINO	CA		11/18/2020		2,501,217							8,352	8,352			
P2009020267	FAIRFIELD	CA		11/21/2020		712,155							3,498	3,498			
P2009020268	FILLMORE	CA		11/19/2020		446,520							2,141	2,141			
P2009020271	SONOMA	CA		11/12/2020		775,933							3,087	3,087			
P2009020272	TEMECULA	CA		11/09/2020		901,762								5,827		(45,821)	(45,821)
P2009020274	PASADENA	MD		11/18/2020		457,116							1,563	1,563			
P2009020275	LAWRENCEVILLE	GA		11/18/2020		223,797							782	782			
P2009020277	LOS ANGELES	CA		11/18/2020		398,006							1,219	1,219			
P2009020282	HUDSON	FL		11/17/2020		139,777							458	458			
P2009020287	GERMANTOWN	MD		11/20/2020		158,754							1,076	1,076			
P2009020288	BEAUMONT	CA		11/18/2020		402,557							1,855	1,855			
P2009020289	WESTLAKE	OH		11/12/2020		108,459							423	423			
P2009020292	FREEHOLD	NJ		11/13/2020		697,355							5,842	5,842			
P2009020293	MACOMB	MI		11/20/2020		318,598							1,020	1,020			
P2009020294	KATY	TX		11/16/2020		152,967							676	676			
P2009020295	SAN BERNARDINO	CA		11/17/2020		374,535							1,200	1,200			
P2009020300	TACOMA	WA		11/16/2020		355,932							1,217	1,217			
P2009020301	RENTON	WA		11/06/2020		464,583							1,760	1,760			
P2009020302	MOJAVE	CA		11/20/2020		112,534							356	356			
P2009020303	YPSILANTI	MI		11/20/2020		184,384							688	688			
P2009020307	RIMROCK	AZ		11/20/2020		133,113							507	507			
P2009020308	SAN MATEO	CA		11/20/2020		1,127,894							4,039	4,039			
P2009020309	PASADENA	MD		11/13/2020		251,091							804	804			
P2009020310	SACRAMENTO	CA		11/18/2020		263,885							963	963			
P2009020311	TRACY	CA		11/17/2020		470,137							1,680	1,680			
P2009020312	RENTON	WA		11/17/2020		673,932							2,795	2,795			
P2009020313	LOS ANGELES	CA		11/17/2020		303,322							2,600	2,600			
P2009020319	DACONO	CO		12/11/2020		349,066							925	925			
P2009020320	FATE	TX		12/14/2020		341,821							789	789			
P2009020322	CRYSTAL LAKE	IL		12/15/2020		271,280							829	829			
P2009020323	CHARLOTTE	NC		12/15/2020		203,247							650	650			
P2009020324	RICHMOND	TX		12/22/2020		406,481							833	833			
P2009020326	CELEBRATION	FL		12/16/2020		132,416							10,251	10,251			
P2009020327	BELFORD	NJ		01/19/2021		413,748							1,918	1,918			
P2009020330	CHATSWORTH	CA		12/18/2020		858,407							2,236	2,236			
P2009020334	CAPITOLA	CA		12/18/2020		992,894							1,500	1,500			
P2009020336	HEMET	CA		12/21/2020		268,896							780	780			
P2009020338	PEORIA	AZ		12/29/2020		168,668							382	382			
P2009020339	EL CAJON	CA		12/14/2020		957,881							2,876	2,876			
P2009020340	AVONDALE	AZ		12/03/2020		182,324							791	791			
P2009020341	ANNAPOLIS	MD		12/01/2020		337,990							1,364	1,364			
P2009020342	DESERT HOT SPRINGS	CA		12/08/2020		293,800							646	646			
P2009020343	MESA	AZ		12/14/2020		141,159							55,641	55,641			
P2009020345	PORTERVILLE	CA		12/14/2020		341,371							1,063	1,063			
P2009020348	AUGUSTA	MO		12/02/2020		399,592							1,457	1,457			
P2009020349	JACKSONVILLE	FL		12/15/2020		514,395							3,303	3,303			
P2009020351	HOUSTON	TX		12/10/2020		418,393							1,351	1,351			
P2009020352	EXETER	RI		09/29/2020		376,854							1,306	1,306			
P2009020355	BRONX	NY		09/30/2020		438,117							1,454	1,454			
P2009020356	NEW YORK	NY		09/30/2020		478,519							3,356	3,356			

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P2009020358	WARWICK	RI		10/01/2020		207,797							461	461			
P2009020359	DULUTH	GA		10/01/2020		177,730							981	981			
P2009020361	GRANBY	MA		10/02/2020		224,150							517	517			
P2009020362	GRANBY	MA		10/02/2020		247,139							860	860			
P2009020364	QUEENS VILLAGE	NY		10/02/2020		450,442							1,453	1,453			
P2009020365	PLAINVIEW	NY		10/02/2020		538,069							1,785	1,785			
P2009020366	MIAMI	FL		10/02/2020		159,414							109,478	109,478			
P2009020369	FLUSHING	NY		10/06/2020		261,637							1,153	1,153			
P2009020370	LAKE WORTH	FL		10/06/2020		361,222							1,224	1,224			
P2009020374	KENT	WA		10/09/2020		514,052							1,625	1,625			
P2009020375	NORTHPORT	NY		10/09/2020		561,891							1,813	1,813			
P2009020376	MELVILLE	NY		10/09/2020		1,334,644							4,305	4,305			
P2009020377	LEXINGTON	NC		10/09/2020		83,909							1,184	1,184			
P2009020378	BEAUFORT	SC		10/09/2020		226,332							852	852			
P2009020379	NORTHPORT	NY		10/13/2020		515,378							1,662	1,662			
P2009020380	DALLAS	OR		10/13/2020		542,850							1,189	1,189			
P2009020383	CRANFORD	NJ		10/15/2020		185,133							5,671	5,671			
P2009020384	NEW YORK	NY		10/15/2020		153,336							555	555			
P2009020385	AUSTIN	TX		10/15/2020		668,293							2,778	2,778			
P2009020386	ESTACADA	OR		10/16/2020		389,010							4,878	4,878			
P2009020387	NEW WAVERLY	TX		10/16/2020		548,535							2,485	2,485			
P2009020389	CASTLE ROCK	WA		10/16/2020		201,071							633	633			
P2009020391	SHUTESBURY	MA		10/19/2020		243,141							1,677	1,677			
P2009020392	SALEM	OR		10/19/2020		427,044							1,503	1,503			
P2009020393	VALLEY STREAM	NY		10/20/2020		383,686							1,275	1,275			
P2009020396	OAKLAND	CA		10/20/2020		653,751							2,113	2,113			
P2009020398	DELRAY BEACH	FL		10/20/2020		158,734							559	559			
P2009020400	CHARLOTTE	NC		10/21/2020		159,163							2,861	2,861			
P2009020401	BROOKLYN	NY		10/21/2020		823,895							2,838	2,838			
P2009020402	RED BANK	NJ		10/21/2020		373,536							2,269	2,269			
P2009020403	ESTACADA	OR		10/22/2020		673,967							2,243	2,243			
P2009020404	HALLANDALE BEACH	FL		10/22/2020		135,891							1,232	1,232			
P2009020407	ROCHESTER	NY		10/23/2020		116,177							351	351			
P2009020408	LYNBROOK	NY		10/23/2020		430,845							1,371	1,371			
P2009020412	HICKSVILLE	NY		10/23/2020		441,738							1,501	1,501			
P2009020415	STERLING HEIGHTS	MI		10/23/2020		161,313							237	237			
P2009020416	NEW HYDE PARK	NY		10/26/2020		695,294							2,168	2,168			
P2009020417	HICKSVILLE	NY		10/26/2020		538,664							1,776	1,776			
P2009020419	SACRAMENTO	CA		10/26/2020		221,296							889	889			
P2009020421	TURNER	OR		10/27/2020		474,797							1,508	1,508			
P2009020423	RICHMOND HILL	NY		10/28/2020		513,532							1,855	1,855			
P2009020424	PARRISH	FL		10/28/2020		213,735							726	726			
P2009020430	SALEM	OR		10/30/2020		508,228							2,062	2,062			
P2009020432	BAYSIDE	NY		10/30/2020		402,382							2,069	2,069			
P2009020434	BULVERDE	TX		12/22/2020		249,774							1,224	1,224			
P2009020436	STOCKTON	CA		12/29/2020		264,626							29,968	29,968			
P2009020437	ALEXANDRIA	VA		12/24/2020		419,307							1,627	1,627			
P2009020438	LEHIGH ACRES	FL		12/31/2020		167,925							578	578			
P2009020439	JACKSONVILLE	FL		12/23/2020		269,934							805	805			
P2009020441	FRISCO	TX		12/23/2020		518,592							2,049	2,049			
P2009020442	PALM BEACH GARDENS	FL		12/23/2020		228,836							1,018	1,018			

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	2	3					8	9	10	11	12	13					
Loan Number	City	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
P2009020443	EAGLE MOUNTAIN	UT		12/23/2020		155,705							7,226	7,226			
P2009020445	NEVADA CITY	CA		12/30/2020		320,940							961	961			
P2009020452	SAN DIEGO	CA		01/05/2021		904,888							18	18			
P2009020454	TRACY	CA		12/30/2020		380,871							1,272	1,272			
P2009020459	DORAL	FL		12/30/2020		250,632							1,107	1,107			
P2009020460	SUGAR LAND	TX		12/30/2020		319,618							4,742	4,742			
P2009020461	BAKERSFIELD	CA		12/29/2020		323,556							940	940			
P2009020463	FIRESTONE	CO		12/31/2020		470,415							1,715	1,715			
P2009020464	TAMPA	FL		01/04/2021		188,996							552	552			
P2009020465	LOS ANGELES	CA		12/16/2020		809,825							2,879	2,879			
P2009020466	ORLANDO	FL		12/31/2020		608,969							1,767	1,767			
P2009020467	MIAMI LAKES	FL		01/08/2021		566,881							24,033	24,033			
P2009020474	EDGEWOOD	MD		01/08/2021		155,124							982	982			
P2009020479	ROSELLE	IL		01/06/2021		190,001							517	517			
P2009020480	KYLE	TX		01/11/2021		216,207							487	487			
P2009020481	KING OF PRUSSIA	PA		01/06/2021		186,403							4,078	4,078			
P2009020483	BERWYN	IL		01/08/2021		224,767							1,019	1,019			
P2009020485	CLEARWATER	FL		12/29/2020		254,693							664	664			
P2009020490	GLENDALE	AZ		01/04/2021		278,546							960	960			
P2009020491	STAFFORD	VA		01/08/2021		340,183							1,309	1,309			
P2009020492	ORLANDO	FL		01/07/2021		295,968							859	859			
P2009020493	PIEDMONT	SC		01/08/2021		193,571							919	919			
P2009020495	APPLE VALLEY	CA		01/11/2021		342,429							969	969			
P2009020497	DALLAS	TX		01/07/2021		222,130							721	721			
P2009020498	LEHIGH ACRES	FL		01/12/2021		140,274							371	371			
P2009020500	BALTIMORE	MD		01/08/2021		176,915							588	588			
P2009020502	BLADENSBURG	MD		01/25/2021		194,315							549	549			
P2009020503	SUISUN CITY	CA		01/12/2021		291,759							1,267	1,267			
P2009020504	LOS ANGELES	CA		01/01/2021		835,276							7	7			
P2009020507	SPRING	TX		01/12/2021		147,340							638	638			
P2009020508	WEST VALLEY CITY	UT		01/13/2021		211,940							524	524			
P2009020509	SACRAMENTO	CA		01/14/2021		216,770							583	583			
P2009020511	NORTH PALM BEACH	FL		01/15/2021		267,987							689	689			
P2009020512	CEDAR HILL	TX		01/15/2021		618,264							4,297	4,297			
P2009020516	HOUSTON	TX		01/15/2021		176,609							622	622			
P2009020517	DETROIT	MI		01/21/2021		514,908							1,458	1,458			
P2009020519	EDMOND	OK		01/19/2021		479,236							1,391	1,391			
P2009020521	GERMANTOWN	TN		01/15/2021		754,074							2,233	2,233			
P2009020522	JACKSONVILLE	FL		01/19/2021		233,054							1,017	1,017			
P2009020525	CHESAPEAKE	VA		01/20/2021		201,327							730	730			
P2009020526	SPICEWOOD	TX		01/15/2021		2,242,806							9,686	9,686			
P2009020527	PASADENA	TX		01/21/2021		184,806							385	385			
P2009020528	COALINGA	CA		01/25/2021		179,548							525	525			
P2009020529	BURLINGTON	NJ		01/22/2021		147,618							910	910			
P2009020531	MIAMI	FL		01/22/2021		406,855							1,130	1,130			
P2009020532	AVALON	NJ		01/22/2021		2,190,772							8,847	8,847			
P2009020533	BRADENTON	FL		01/22/2021		226,112							677	677			
P2009020534	AMBOY	WA		01/21/2021		391,680							1,216	1,216			
P2009020535	NEW CASTLE	DE		02/05/2021		108,545							1,408	1,408			
P2009020536	LAUDERHILL	FL		01/29/2021		245,260							909	909			
P2009020537	PEMBROKE PINES	FL		01/29/2021		234,749							870	870			

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P2009020541	CENTREVILLE	VA		01/25/2021		321,760							651	651			
P2009020544	PALO CEDRO	CA		01/28/2021		556,398							2,246	2,246			
P2009020545	LOS ANGELES	CA		02/18/2021		325,045							1,146	1,146			
P2009020546	HYATTSVILLE	MD		02/05/2021		196,159							619	619			
P2009020547	BRADENTON	FL		01/27/2021		160,625							263	263			
P2009020548	MESQUITE	TX		01/29/2021		158,455							417	417			
P2009020549	HUMBLE	TX		01/29/2021		171,640							650	650			
P2009020550	MISSOURI CITY	TX		02/04/2021		659,512							3,250	3,250			
P2009020552	BRANDYWINE	MD		01/27/2021		256,493							779	779			
P2009020554	LANHAM	MD		01/27/2021		263,066							804	804			
P2009020555	HIAWASSEE	GA		01/29/2021		142,903							503	503			
P2009020556	SPRING HILL	FL		01/28/2021		185,623							464	464			
P2009020557	PITTSBURG	CA		02/05/2021		347,363							1,116	1,116			
P2009020558	IRVING	TX		02/04/2021		193,617							482	482			
P2009020561	SOUTHWEST RANCHES	FL		02/11/2021		372,226							1,368	1,368			
P2009020562	LOS ANGELES	CA		02/01/2021		724,901							6,277	6,277			
P2009020563	SOUTH BEND	IN		01/29/2021		176,469							975	975			
P2009020565	HAGERSTOWN	MD		02/03/2021		327,094							3,171	3,171			
P2009020566	ROSWELL	GA		01/19/2021		592,344							4,181	4,181			
P2009020569	WASHINGTON	DC		02/12/2021		249,044							1,620	1,620			
P2009020571	FORT WASHINGTON	MD		02/05/2021		259,094							842	842			
P2009020572	BALTIMORE	MD		02/04/2021		175,438							509	509			
P2009020573	CHICAGO	IL		02/09/2021		193,811							532	532			
P2009020574	CLARKSBURG	MD		02/09/2021		333,267							1,205	1,205			
P2009020575	MODESTO	CA		02/08/2021		382,772							3,104	3,104			
P2009020577	BOERNE	TX		02/05/2021		707,224							1,708	1,708			
P2009020578	WOODBRIDGE	VA		02/10/2021		194,508							432	432			
P2009020580	BRIDGETON	NJ		02/10/2021		152,150							398	398			
P2009020582	TINLEY PARK	IL		02/16/2021		193,481							581	581			
P2009020585	FORT LUPTON	CO		02/11/2021		616,237							2,688	2,688			
P2009020587	WOOD DALE	IL		02/17/2021		308,991							887	887			
P2009020589	FAIR OAKS	CA		01/26/2021		472,783							1,557	1,557			
P2009020591	RANCHO MISSION VIEJO	CA		01/20/2021		427,130							1,481	1,481			
P2009020592	JACKSONVILLE	OR		01/27/2021		698,570							2,417	2,417			
P2009020595	PARSIPPANY-TROY HILL	NJ		02/22/2021		202,911							1,615	1,615			
P2009020596	LITTLETON	CO		02/12/2021		219,861							817	817			
P2009020598	DUNDALK	MD		02/16/2021		163,765							491	491			
P2009020599	ST PETE BEACH	FL		03/12/2021		1,930,688							7,843	7,843			
P2009020600	PORT SAINT LUCIE	FL		02/24/2021		247,255							552	552			
P2009020602	MATAWAN	NJ		02/19/2021		282,367							882	882			
P2009020603	GALVESTON	TX		03/03/2021		1,520,168							3,279	3,279			
P2009020606	DERBY	KS		02/22/2021		237,127							810	810			
P2009020607	STERLING	VA		02/19/2021		307,621							981	981			
P2009020609	NILES	IL		03/01/2021		227,992							751	751			
P2009020610	BELLEVILLE	NJ		02/23/2021		307,858							992	992			
P2009020611	BLADENSBURG	MD		02/23/2021		248,121							581	581			
P2009020613	NEW BRAUNFELS	TX		02/23/2021		502,407							1,860	1,860			
P2009020614	DENVER	CO		02/22/2021		944,436							3,471	3,471			
P2009020615	MANASSAS	VA		02/25/2021		385,681							1,476	1,476			
P2009020616	LEHIGH ACRES	FL		03/02/2021		224,807							1,004	1,004			
P2009020618	MARIETTA	GA		02/26/2021		529,962							2,015	2,015			

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P2009020619	NORTH LAS VEGAS	NV		02/26/2021		270,115							868	868			
P2009020620	ANDERSON	SC		02/25/2021		152,000							1,756	1,756			
P2009020621	CARTHAGE	TX		03/01/2021		140,164							31,622	31,622			
P2009020622	KNOXVILLE	MD		02/26/2021		250,855							856	856			
P2009020624	AHWAHNEE	CA		02/25/2021		867,953							2,270	2,270			
P2009020627	VALLEJO	CA		03/03/2021		209,022							6,077	6,077			
P2009020628	EVANSTON	IL		03/05/2021		224,296							1,488	1,488			
P2009020630	FORT WORTH	TX		03/02/2021		239,206							680	680			
P2009020631	PETALUMA	CA		02/26/2021		1,084,901							3,405	3,405			
P2009020633	LADY LAKE	FL		02/26/2021		577,161							1,741	1,741			
P2009020635	SAN ANTONIO	TX		03/04/2021		417,830							1,301	1,301			
P2009020636	FORT PIERCE	FL		03/02/2021		151,205							562	562			
P2009020637	HAGERSTOWN	MD		03/04/2021		134,584							365	365			
P2009020640	MIAMI	FL		02/12/2021		294,291							1,034	1,034			
P2009020644	SAINT PETERSBURG	FL		03/10/2021		253,196							1,240	1,240			
P2009020645	DALLAS	TX		03/11/2021		128,789							14,371	14,371			
P2009020646	VICTORVILLE	CA		03/09/2021		138,230							479	479			
P2009020647	LAND O LAKES	FL		03/12/2021		165,492							448	448			
P2009020649	SUMMERVILLE	SC		03/08/2021		269,954							1,234	1,234			
P2009020650	NEW SMYRNA BEACH	FL		03/08/2021		324,983							1,596	1,596			
P2009020652	WOODLAND HILLS	CA		03/12/2021		1,196,758							5,553	5,553			
P2009020654	PENNSAUKEN	NJ		03/10/2021		154,297							459	459			
P2009020655	HUDSON	WI		03/10/2021		253,318							862	862			
P2009021326	BOCA RATON	FL		12/11/2020		528,359							1,747	1,747			
P2009021327	ORLANDO	FL		12/15/2020		150,674							587	587			
P2009021328	EAST MEADOW	NY		12/16/2020		363,756							1,191	1,191			
P2009021329	SCARSDALE	NY		12/16/2020		1,522,147							5,614	5,614			
P2009021332	MIRAMAR	FL		12/29/2020		50,346							3,068	3,068			
P2009021333	HEMET	CA		01/04/2021		363,782							1,277	1,277			
P2009021334	ORLANDO	FL		01/06/2021		114,065							367	367			
P2009021335	POMPANO BEACH	FL		01/07/2021		150,431							532	532			
P2009021337	AVENTURA	FL		01/08/2021		498,188							1,655	1,655			
P2009021338	BROOKLYN	NY		01/11/2021		437,399							962	962			
P2009021340	VALLEY STREAM	NY		01/12/2021		206,809							742	742			
P2009021341	FORT LAUDERDALE	FL		01/12/2021		242,351							780	780			
P2009021342	NYACK	NY		01/12/2021		765,636							2,516	2,516			
P2009021343	IRVINE	CA		01/13/2021		1,881,816							8,733	8,733			
P2009021344	WILLIAMSTOWN	NJ		01/13/2021		266,404							1,214	1,214			
P2009021345	MONTAUK	NY		01/13/2021		891,103							2,679	2,679			
P2009021346	NEW YORK	NY		01/14/2021		1,142,054							3,209	3,209			
P2009021349	MARS	PA		01/15/2021		109,280							565	565			
P2009021350	PALMDALE	CA		01/20/2021		101,527							383	383			
P2009021351	REDONDO BEACH	CA		01/20/2021		86,874							56,664	56,664			
P2009021352	LAS VEGAS	NV		01/20/2021		115,102							370	370			
P2009021354	NEW YORK	NY		01/22/2021		307,601							981	981			
P2009021356	EAST ELMHURST	NY		01/26/2021		492,803							986	986			
P2009021357	WHITESTONE	NY		01/26/2021		806,308							2,929	2,929			
P2009021359	DOVER	NH		01/28/2021		346,105							888	888			
P2009021361	ROCHELLE PARK	NJ		01/28/2021		196,397							2,018	2,018			
P2009021362	SAN DIEGO	CA		01/29/2021		303,145							996	996			
P2009021363	WHITESTONE	NY		01/29/2021		137,612							1,760	1,760			

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P2009021364	EAST WENATCHEE	WA		01/29/2021		185,722							7,183	7,183			
P2009021365	FLORAL PARK	NY		01/29/2021		133,903							622	622			
P2009021367	BROOKLYN	NY		01/29/2021		737,681							2,388	2,388			
P2009021373	MARATHON	FL		02/02/2021		134,972							576	576			
P2009021374	HAPPY VALLEY	OR		02/02/2021		181,481							3,652	3,652			
P2009021375	MELVILLE	NY		02/03/2021		465,951							1,361	1,361			
P2009021376	MIDDLE VILLAGE	NY		02/03/2021		602,785							2,013	2,013			
P2009021377	BROOKLYN	NY		02/03/2021		586,891							3,933	3,933			
P2009021378	ROSLYN	NY		02/03/2021		1,037,097							3,168	3,168			
P2009021379	OSSINING	NY		02/03/2021		260,306							760	760			
P2009021380	VALLEY STREAM	NY		02/03/2021		425,317								419			
P2009021381	DACULA	GA		02/04/2021		151,744							477	477			
P2009021382	BUCKSPORT	ME		02/04/2021		137,494							1,563	1,563			
P2009021384	KEW GARDEN HILLS	NY		02/04/2021		161,605							564	564			
P2009021386	INWOOD	NY		02/04/2021		610,583							1,962	1,962			
P2009021387	HOWARD BEACH	NY		02/04/2021		435,401							1,780	1,780			
P2009021388	COLLEGE POINT	NY		02/04/2021		257,732							894	894			
P2009021389	FLUSHING	NY		02/05/2021		400,156							1,266	1,266			
P2009021390	HIDDEN VALLEY LAKE	CA		02/05/2021		385,865							1,451	1,451			
P2009021391	SKOWHEGAN	ME		02/05/2021		192,294							545	545			
P2009021392	EAST ELMHURST	NY		02/05/2021		771,588							2,357	2,357			
P2009021394	NEW YORK	NY		02/05/2021		512,608							1,775	1,775			
P2009021395	TINTON FALLS	NJ		02/05/2021		282,565							1,059	1,059			
P2009021396	VALLEY STREAM	NY		02/08/2021		175,376							18,251	18,251			
P2009021397	MIAMI SPRINGS	FL		02/08/2021		356,506							1,225	1,225			
P2009021398	DOWNEY	CA		02/08/2021		563,868							1,883	1,883			
P2009021402	PARKLAND	FL		02/09/2021		678,336							2,282	2,282			
P2009021405	MASPETH	NY		02/12/2021		556,666							1,580	1,580			
P2009021406	SANTA ANA	CA		02/12/2021		358,738							1,226	1,226			
P2009021407	NEW HAMPTON	NY		02/12/2021		287,037							10,903	10,903			
P2009021408	UPPER DARBY	PA		02/12/2021		105,268							314	314			
P2009021411	QUAKERTOWN	PA		02/16/2021		370,421							1,210	1,210			
P2009021413	FRESNO	CA		02/17/2021		180,445							599	599			
P2009021415	BRAINTREE	MA		02/17/2021		634,491							1,417	1,417			
P2009021418	PALOS HEIGHTS	IL		02/22/2021		700,739							2,239	2,239			
P2009021420	ALBANY	NY		02/23/2021		150,905							345	345			
P2009021430	FLUSHING	NY		02/23/2021		97,764							354	354			
P2009021431	GREENWOOD LAKE	NY		02/24/2021		258,747							924	924			
P2009021432	SYOSSET	NY		02/25/2021		474,960							2,514	2,514			
P2009021433	WAXHAW	NC		02/25/2021		207,168							2,725	2,725			
P2009021436	KENT	WA		02/25/2021		587,673							1,859	1,859			
P2009021437	VILLE PLATTE	LA		02/25/2021		107,632							356	356			
P2009021468	NEW CITY	NY		02/10/2021		496,689							1,810	1,810			
P2009021469	HAWTHORNE	CA		03/01/2021		396,818							1,338	1,338			
P2009021471	GLEN MILLS	PA		03/01/2021		558,773							5,449	5,449			
P2009021472	GRESHAM	OR		03/02/2021		510,914							1,678	1,678			
P2009021473	HIGHLAND BEACH	FL		03/03/2021		253,832							771	771			
P2009021475	CANTON	MA		03/03/2021		342,477							1,162	1,162			
P2009021476	HAVERTOWN	PA		03/04/2021		288,935							1,257	1,257			
P2009021477	TORRANCE	CA		03/05/2021		189,334							575	575			
P2009021478	PASADENA	TX		03/05/2021		149,048							1,438	1,438			

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	2	3					8	9	10	11	12	13					
Loan Number	City	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
P2009021479	ALBANY	NY		03/05/2021		134,817							450	450			
P2009021480	CLERMONT	FL		03/08/2021		155,049							393	393			
P2009021545	GIG HARBOR	WA		03/15/2021		442,952							1,977	1,977			
P2009021548	AUBURN	WA		03/15/2021		330,545							1,233	1,233			
P2009021549	ROCKY POINT	NY		03/15/2021		291,072							977	977			
P2009021550	NEW YORK	NY		03/15/2021		507,929							3,635	3,635			
P2009021551	CHEHALIS	WA		03/15/2021		431,256							1,479	1,479			
P2009021552	KATY	TX		03/16/2021		264,476							826	826			
P2009021553	WESTON	FL		03/16/2021		926,428							1,970	1,970			
P2009021554	BRIDGEPORT	CT		03/16/2021		252,079							1,107	1,107			
P2009021555	CUTLER BAY	FL		03/16/2021		251,898							863	863			
P2009021556	OCEAN	NJ		03/16/2021		198,016							1,164	1,164			
P2009021558	BROOKLYN	NY		03/16/2021		410,731							902	902			
P2009021560	MIAMI BEACH	FL		03/17/2021		311,040							1,057	1,057			
P2009021561	GEORGETOWN	DE		03/17/2021		373,550							3,360	3,360			
P2009021562	GLEN HEAD	NY		03/17/2021		1,188,982							4,129	4,129			
P2009021564	STATEN ISLAND	NY		03/17/2021		681,153							2,193	2,193			
P2009021565	WOODSIDE	NY		03/18/2021		762,433							2,533	2,533			
P2009021566	OZONE PARK	NY		03/18/2021		544,260							1,849	1,849			
P2009021567	DIX HILLS	NY		03/18/2021		661,486							2,986	2,986			
P2009021568	SULPHUR	LA		03/18/2021		211,007							660	660			
P2009021569	VALLEY STREAM	NY		03/18/2021		589,788							1,841	1,841			
P2009021572	CHEEKTOWAGA	NY		03/19/2021		107,007							301	301			
P2009021573	CHAMBERSBURG	PA		03/19/2021		263,003							1,079	1,079			
P2009021574	MASSAPEQUA	NY		03/19/2021		461,814							1,582	1,582			
P2009021575	DELRAY BEACH	FL		03/19/2021		267,828							870	870			
P2009021576	WILMINGTON	DE		03/19/2021		674,240							2,196	2,196			
P2009021577	WESTON	CT		03/19/2021		362,085							1,151	1,151			
P2009021580	YORKTOWN HEIGHTS	NY		03/22/2021		511,618							1,799	1,799			
P2009021581	OCEAN CITY	WA		03/22/2021		1,009,391							196,717	196,717			
P2009021582	FLUSHING	NY		03/22/2021		254,244							826	826			
P2009021584	BELLPORT	NY		03/22/2021		677,874							5,280	5,280			
P2009021585	GEORGETOWN	TX		03/22/2021		534,423							1,776	1,776			
P2009021586	LAKE STEVENS	WA		03/23/2021		388,954							1,292	1,292			
P2009021588	DIX HILLS	NY		03/23/2021		582,834							2,024	2,024			
P2009021589	JACKSON	NJ		03/23/2021		430,279							1,480	1,480			
P2009021590	BROOKLYN	NY		03/23/2021		962,044							3,268	3,268			
P2009021596	SHELTER ISLAND HEIGH	NY		03/24/2021		1,398,066							4,963	4,963			
P2009021597	BROOKLYN	NY		03/24/2021		982,761							3,644	3,644			
P2009021598	SAG HARBOR	NY		03/24/2021		1,085,607							4,113	4,113			
P2009021600	BEAR	DE		03/25/2021		199,439							4,486	4,486			
P2009021601	BEAUMONT	TX		03/25/2021		195,034							567	567			
P2009021602	OAKHURST	NJ		03/25/2021		386,798							1,403	1,403			
P2009021603	OREGON CITY	OR		03/25/2021		463,945							1,542	1,542			
P2009021606	STATEN ISLAND	NY		03/25/2021		445,631							1,528	1,528			
P2009021608	COLLEGE POINT	NY		03/26/2021		927,405							3,365	3,365			
P2009021609	BROOKLYN	NY		03/26/2021		310,655							1,061	1,061			
P2009021610	IRVINGTON	NJ		03/26/2021		138,888							527	527			
P2009021611	NEWARK	NJ		03/26/2021		203,340							686	686			
P2009021612	ELMHURST	NY		03/26/2021		466,022							1,654	1,654			
P2009021613	PORT WASHINGTON	NY		03/26/2021		491,649							1,784	1,784			

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Loan Number	City	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
P2009021614	SOUTHFIELDS	NY		03/26/2021		179,667							723	723			
P2009021615	KAILUA	HI		03/26/2021		310,422							1,084	1,084			
P2009021617	LAS VEGAS	NV		03/29/2021		309,552							2,207	2,207			
P2009021618	BRANDON	FL		03/29/2021		186,243							1,128	1,128			
P2009021619	CHICAGO	IL		03/29/2021		183,697							603	603			
P2009021621	PARKLAND	FL		03/30/2021		601,623							2,183	2,183			
P2009021624	LEONIA	NJ		04/01/2021		326,708							1,139	1,139			
P2009021625	DELRAY BEACH	FL		04/02/2021		210,761							622	622			
P2009021627	SUNNY ISLES BEACH	FL		04/02/2021		847,154							3,466	3,466			
P2009021628	BOCA RATON	FL		04/05/2021		226,676							783	783			
P2009021630	OREGON CITY	OR		04/06/2021		373,424							825	825			
P2009021632	MAHOPAC	NY		04/06/2021		181,153							602	602			
P2009021634	NEW YORK	NY		04/07/2021		977,791							3,119	3,119			
P2009021635	GOLDEN BEACH	FL		04/08/2021		1,557,639							5,145	5,145			
P2009021869	ANTIOCH	CA		04/09/2021		452,594							2,217	2,217			
P2009021870	HIGHLAND FALLS	NY		04/09/2021		196,661							2,352	2,352			
P2009021872	LAS VEGAS	NV		04/15/2021		929,353							288,113	288,113			
P2009021874	MALBA	NY		04/16/2021		615,829							2,086	2,086			
P2009021875	ORLANDO	FL		04/16/2021		21,186							2,702	2,702			
P2009021876	NYACK	NY		04/19/2021		242,493							936	936			
P2009021877	NEW YORK	NY		04/19/2021		284,593							1,147	1,147			
P2009021878	SEMINOLE	OK		04/19/2021		299,269							2,910	2,910			
P2009021880	SAN ANTONIO	TX		04/20/2021		158,141							490	490			
P2009021881	LAS VEGAS	NV		04/20/2021		258,571							907	907			
P2009021883	BAL HARBOUR	FL		04/20/2021		476,021							1,541	1,541			
P2009021884	VENICE	FL		04/20/2021		3,060,587							10,290	10,290			
P2009021887	MEDFORD	NY		04/21/2021		2,097,801							6,497	6,497			
P2009021888	BAYSIDE	NY		04/22/2021		429,571							1,490	1,490			
P2009021889	AURORA	CO		04/22/2021		702,583							2,733	2,733			
P2009021891	FREEPORT	NY		04/23/2021		305,090							1,103	1,103			
P2009021893	WOODHAVEN	NY		04/23/2021		325,325							1,178	1,178			
P2009021894	HOUSTON	TX		04/23/2021		2,096,789							40	40			
P2009021898	ORANGE	CA		04/26/2021		1,683,749							7,641	7,641			
P2009021899	NORTH BERGEN	NJ		04/26/2021		205,383							1,053	1,053			
P2009021900	LITTLE FERRY	NJ		04/26/2021		319,343							1,075	1,075			
P2009021901	SANDPOINT	ID		04/26/2021		107,564							419	419			
P2009021902	DELAND	FL		04/26/2021		157,850							3,685	3,685			
P2009021903	KENT	WA		04/26/2021		452,435							1,636	1,636			
P2009021905	WOODBURY	NY		04/27/2021		1,819,304							7,020	7,020			
P2009021906	BROOKLYN	NY		04/27/2021		235,717							17,443	17,443			
P2009021907	POMPANO BEACH	FL		04/27/2021		1,063,312							5,910	5,910			
P2009021908	LAS VEGAS	NV		04/27/2021		402,386							1,362	1,362			
P2009021909	LAS VEGAS	NV		04/27/2021		305,905							1,029	1,029			
P2009021912	BELLEVUE	WA		04/27/2021		935,592							4,458	4,458			
P2009021913	DOVER	NH		04/28/2021		176,230							2,224	2,224			
P2009021914	ELMONT	NY		04/28/2021		356,723							1,829	1,829			
P2009021915	CONCORD	CA		04/28/2021		989,524							3,368	3,368			
P2009021916	BAYSIDE	NY		04/29/2021		358,683							1,856	1,856			
P2009021917	KINGS POINT	NY		04/29/2021		1,889,556							7,515	7,515			
P2009021919	WESTHAMPTON BEACH	NY		04/29/2021		700,242							2,171	2,171			
P2009021920	MCKINNEY	TX		04/29/2021		229,665							1,846	1,846			

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P2009021922	HUNTINGTON STATION	NY		04/30/2021		370,158							1,436	1,436			
P2009021926	NAPLES	FL		04/30/2021		361,847							1,224	1,224			
P2009021927	HUNTINGDON VALLEY	PA		04/30/2021		310,722							1,052	1,052			
P2009021928	RICHMOND	CA		04/30/2021		274,020							882	882			
P2009021929	MIAMI SHORES	FL		04/30/2021		579,167							2,020	2,020			
P2009021930	BOCA RATON	FL		04/30/2021		345,199							1,245	1,245			
P2009021931	ALLENTOWN	NJ		04/30/2021		229,957							922	922			
P2009021932	SUNNY ISLES BEACH	FL		04/30/2021		1,006,053							3,771	3,771			
P2009021934	GREAT NECK	NY		05/03/2021		539,157							1,207	1,207			
P2009021935	SOUTHWEST RANCHES	FL		05/03/2021		475,878							1,531	1,531			
P2009021936	CORPUS CHRISTI	TX		05/03/2021		199,796							643	643			
P2009021937	SAN JOSE	CA		05/03/2021		831,397							2,924	2,924			
P2009022029	ASTORIA	NY		04/01/2021		782,099							2,488	2,488			
P2009022030	SALEM	OR		04/01/2021		590,364							2,007	2,007			
P2009022031	STATEN ISLAND	NY		04/01/2021		572,604							1,822	1,822			
P2009022034	GRESHAM	OR		04/13/2021		326,602							1,186	1,186			
P2009022035	SQUAW VALLEY	CA		04/13/2021		160,974							509	509			
P2009022036	PLYMOUTH	ME		04/14/2021		185,025							411	411			
P2009022038	GREENVILLE	NY		04/16/2021		233,646							739	739			
P2009022039	HUNTINGTON	NY		04/20/2021		456,265							1,542	1,542			
P2009022040	AHWAHNEE	CA		04/20/2021		526,004							1,818	1,818			
P2009022041	OREGON CITY	OR		04/20/2021		602,700							2,037	2,037			
P2009022043	MONSON	MA		04/23/2021		260,617							908	908			
P2009022044	FARMINGTON	ME		04/23/2021		114,066							386	386			
P2009022045	TEMPLE	TX		04/23/2021		159,017							562	562			
P2009022046	KILLEEN	TX		04/23/2021		179,204							619	619			
P2009022047	KILLEEN	TX		04/23/2021		177,629							617	617			
P2009022048	ORLANDO	FL		04/26/2021		356,186							68,347	68,347			
P2009022049	DENTON	MD		04/27/2021		145,574							430	430			
P2009022050	LAS VEGAS	NV		04/27/2021		462,416							2,799	2,799			
P2009022051	FEDERAL WAY	WA		04/28/2021		404,416							1,367	1,367			
P2009022053	FAIRFIELD	CA		04/29/2021		488,985							1,805	1,805			
P2009022054	PRINCETON	NJ		04/30/2021		821,275							921	921			
P2009022055	ATHENS	ME		04/30/2021		293,640							1,008	1,008			
P2009022057	HOLBROOK	NY		05/04/2021		400,818							1,377	1,377			
P2009022058	HALLANDALE BEACH	FL		05/04/2021		369,621							813	813			
P2009022059	DOUGLASVILLE	GA		05/04/2021		259,409							891	891			
P2009022060	PAWTUCKET	RI		05/04/2021		183,457							1,039	1,039			
P2009022062	MOLALLA	OR		05/05/2021		570,554							1,931	1,931			
P2009022063	GREAT NECK	NY		05/05/2021		165,186							1,044	1,044			
P2009022064	CONCORD	NH		05/05/2021		300,728							3,394	3,394			
P2009022067	BOCA RATON	FL		05/05/2021		466,152							1,075	1,075			
P2009022068	GOLDEN	CO		05/05/2021		441,433							1,451	1,451			
P2009022069	GILBOA	NY		05/05/2021		406,445							1,459	1,459			
P2009022070	WHITESTONE	NY		05/06/2021		147,678							1,846	1,846			
P2009022071	FORT LEE	NJ		05/06/2021		589,055							2,689	2,689			
P2009022072	ELMONT	NY		05/06/2021		466,101							1,498	1,498			
P2009022073	ARLINGTON	VA		05/06/2021		1,235,453							4,152	4,152			
P2009022075	STOCKTON	CA		05/06/2021		418,552							1,345	1,345			
P2009022076	MARGATE	FL		05/06/2021		191,023							600	600			
P2009022079	LAKE RONKONKOMA	NY		05/07/2021		157,733							542	542			

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P2009022081	STOCKHOLM	NJ		05/07/2021		185,017							584	584			
P2009022082	MIDDLESEX	NJ		05/07/2021		327,767							2,168	2,168			
P2009022085	PHILADELPHIA	PA		05/10/2021		235,458							6,143	6,143			
P2009022086	BRONX	NY		05/10/2021		353,324							1,136	1,136			
P2009022087	SUNRISE	FL		05/10/2021		116,225							399	399			
P2009022088	PARKLAND	FL		05/10/2021		1,040,283							3,343	3,343			
P2009022089	WOODBRIDGE	VA		05/10/2021		657,032							2,309	2,309			
P2009022090	WATCHUNG	NJ		05/10/2021		1,012,699							3,328	3,328			
P2009022091	BEND	OR		05/10/2021		519,593							1,670	1,670			
P2009022092	SALEM	OR		05/10/2021		661,418							1,465	1,465			
P2009022093	WAIANAE	HI		05/11/2021		555,443							1,672	1,672			
P2009022094	JOHNSBURG	IL		05/11/2021		661,545							2,273	2,273			
P2009022096	BELFORD	NJ		05/11/2021		192,185							660	660			
P2009022097	PALM COAST	FL		05/11/2021		152,912							500	500			
P2009022102	ISLAND PARK	NY		05/12/2021		455,151							7,082	7,082			
P2009022103	WOODBURN	OR		05/12/2021		442,863							995	995			
P2009022104	PORTLAND	OR		05/12/2021		341,856							5,992	5,992			
P2009022107	LEBANON	OR		05/13/2021		599,558							2,015	2,015			
P2009022108	COLORADO SPRINGS	CO		05/13/2021		385,776							1,240	1,240			
P2009022109	HERMITAGE	TN		05/13/2021		155,480							357	357			
P2009022112	BRONX	NY		05/13/2021		581,069							1,897	1,897			
P2009022115	MIAMI	FL		05/13/2021		363,533							1,195	1,195			
P2009022116	DIXMONT	ME		05/14/2021		188,602							606	606			
P2009022117	SEATAC	WA		05/14/2021		466,305							1,711	1,711			
P2009022118	HANOVER	PA		05/14/2021		545,300							1,792	1,792			
P2009022120	BAY SHORE	NY		05/14/2021		270,053							888	888			
P2009022121	BOGOTA	NJ		05/14/2021		339,950							1,996	1,996			
P2009022122	BOCA RATON	FL		05/14/2021		115,906							376	376			
P2009022123	DORAL	FL		05/14/2021		337,206							1,133	1,133			
P2009022124	COTO DE CAZA	CA		05/15/2021		2,708,693							2	2			
P2009022125	BAKERSFIELD	CA		05/17/2021		166,720							550	550			
P2009022126	HOPE VALLEY	RI		05/17/2021		176,412							606	606			
P2009022127	BOCA RATON	FL		05/17/2021		451,926							1,553	1,553			
P2009022128	GILBERT	AZ		05/17/2021		701,565							3,592	3,592			
P2009022129	GAINESVILLE	VA		05/17/2021		217,511							706	706			
P2009022130	HEWITT	NJ		05/17/2021		301,867							970	970			
P2009022132	UNIVERSITY PLACE	WA		05/17/2021		743,945							2,445	2,445			
P2009022133	BELLE MEAD	NJ		05/17/2021		545,535							1,343	1,343			
P2009022134	FAR HILLS	NJ		05/18/2021		555,708							1,826	1,826			
P2009022135	GRESHAM	OR		05/18/2021		332,846							1,119	1,119			
P2009022871	WAUKEGAN	IL		02/17/2022		178,604							723	723			
P2009023045	ROBBINSVILLE	NJ		11/01/2021		627,356							2,344	2,344			
P2009023046	GLEN COVE	NY		11/04/2021		218,994							4,563	4,563			
P2009023047	LEONIA	NJ		11/04/2021		634,945							2,371	2,371			
P2009023048	HOLLIS	NY		11/12/2021		399,881							1,485	1,485			
P2009023049	WILLISTON PARK	NY		11/16/2021		789,152							2,931	2,931			
P2009023050	JAMAICA	NY		11/19/2021		542,689							1,972	1,972			
P2009023052	RALEIGH	NC		11/22/2021		371,039							1,437	1,437			
P2009023053	STATEN ISLAND	NY		11/22/2021		679,276							2,748	2,748			
P2009023054	BEAVERTON	OR		11/22/2021		416,146							1,683	1,683			
P2009023055	ORANGE	CA		11/22/2021		600,309							3,271	3,271			

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	2	3					8	9	10	11	12	13					
Loan Number	City	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
P2009023056	HILLSIDE	NJ		11/23/2021		265,070							939	939			
P2009023057	BREWSTER	NY		11/23/2021		345,410							1,635	1,635			
P2009023058	LAS VEGAS	NV		11/23/2021		356,538							864	864			
P2009023059	BAYSIDE	NY		11/23/2021		635,863							2,572	2,572			
P2009023060	BURLINGTON	MA		11/23/2021		812,292							3,232	3,232			
P2009023061	BRONX	NY		11/23/2021		408,448							1,689	1,689			
P2009023062	LAGUNA HILLS	CA		11/23/2021		1,534,684							5,560	5,560			
P2009023065	HONOLULU	HI		11/24/2021		473,499							1,073	1,073			
P2009023066	WOODBRIDGE	NJ		11/24/2021		248,561							2,639	2,639			
P2009023067	SAINT PETERSBURG	FL		11/24/2021		228,181							1,758	1,758			
P2009023069	CRETE	IL		11/29/2021		286,112							1,043	1,043			
P2009023070	FUQUAY VARINA	NC		11/29/2021		367,852							1,456	1,456			
P2009023072	BRONX	NY		11/30/2021		610,224							2,162	2,162			
P2009023073	HAMPSTEAD	NC		11/30/2021		302,007							1,094	1,094			
P2009023074	MAHOPAC	NY		11/30/2021		610,375							2,252	2,252			
P2009023075	STATEN ISLAND	NY		11/30/2021		1,012,575							3,751	3,751			
P2009023076	EAST MEADOW	NY		11/30/2021		585,629							4,025	4,025			
P2009023077	LAKE WORTH	FL		11/30/2021		380,719							1,349	1,349			
P2009023078	NOLENSVILLE	TN		11/30/2021		732,485							3,996	3,996			
P2009023079	KEY LARGO	FL		11/30/2021		403,234							1,429	1,429			
P2009023080	ANTHONY	FL		11/30/2021		228,422							1,517	1,517			
P2009023081	HOUSTON	TX		11/30/2021		168,709							639	639			
P2009023082	ENCINO	CA		12/01/2021		1,217,352							4,486	4,486			
P2009023083	BROOKLYN	NY		12/01/2021		551,645							2,125	2,125			
P2009023084	BROOKLYN	NY		12/01/2021		1,254,832							4,522	4,522			
P2009023085	FREEDOM	ME		12/01/2021		231,298							633	633			
P2009023086	MIAMI	FL		12/01/2021		214,990							810	810			
P2009023087	BRENTWOOD	CA		12/01/2021		174,642								103,879			
P2009023088	HARTSDALE	NY		12/01/2021		532,664							1,919	1,919			
P2009023089	SOUTHAMPTON	NY		12/01/2021		1,242,706							4,604	4,604			
P2009023090	BUFFALO	NY		12/01/2021		135,223							457	457			
P2009023091	EFFORT	PA		12/02/2021		204,241							769	769			
P2009023092	MONSEY	NY		12/02/2021		322,293							1,278	1,278			
P2009023093	CENTEREACH	NY		12/02/2021		225,228							1,215	1,215			
P2009023094	STATEN ISLAND	NY		12/02/2021		536,527							2,077	2,077			
P2009023095	CORAM	NY		12/02/2021		389,363							1,372	1,372			
P2009023096	STATEN ISLAND	NY		12/02/2021		379,726							21,604	21,604			
P2009023097	MCLEAN	VA		12/02/2021		106,464							722	722			
P2009023098	WEST ORANGE	NJ		12/02/2021		318,359							1,281	1,281			
P2009023099	BROOKLYN	NY		12/02/2021		155,555							573	573			
P2009023100	JAMAICA	NY		12/02/2021		668,578							2,356	2,356			
P2009023101	STATEN ISLAND	NY		12/02/2021		495,807							2,050	2,050			
P2009023102	BRISTOL	PA		12/02/2021		314,219							1,109	1,109			
P2009023103	STAMFORD	CT		12/02/2021		423,163							1,982	1,982			
P2009023104	PLAINVIEW	NY		12/03/2021		508,079							2,831	2,831			
P2009023105	NORTH BABYLON	NY		12/03/2021		353,957							1,401	1,401			
P2009023106	PHOENIX	AZ		12/03/2021		204,812							755	755			
P2009023107	SANDY	UT		12/03/2021		536,303							1,959	1,959			
P2009023108	CRESTLINE	OH		12/03/2021		176,849							712	712			
P2009023109	PORT JEFFERSON STATI	NY		12/03/2021		368,335							1,450	1,450			
P2009023110	MENDHAM	NJ		12/03/2021		639,551							2,203	2,203			

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	2	3					8	9	10	11	12	13					
Loan Number	City	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
P2009023112	NAPLES	FL		12/06/2021		296,274							1,044	1,044			
P2009023113	BROOKLYN	NY		12/06/2021		945,104							3,804	3,804			
P2009023114	PHILADELPHIA	PA		12/06/2021		175,774							606	606			
P2009023115	PHILADELPHIA	PA		12/06/2021		189,610							653	653			
P2009023116	PHILADELPHIA	PA		12/06/2021		226,508							853	853			
P2009023117	LEVITTOWN	PA		12/06/2021		419,431							11,498	11,498			
P2009023118	BROOKLYN	NY		12/06/2021		594,525							2,393	2,393			
P2009023119	SECAUCUS	NJ		12/06/2021		525,803							2,025	2,025			
P2009023120	HOWARD BEACH	NY		12/06/2021		208,281							1,816	1,816			
P2009023121	BREINIGSVILLE	PA		12/06/2021		254,692								103,712			
P2009023122	CHICAGO	IL		12/06/2021		407,294							1,435	1,435			
P2009023124	FARMVILLE	VA		12/07/2021		157,553							846	846			
P2009023125	GREAT NECK	NY		12/07/2021		637,424							2,510	2,510			
P2009023126	JAMAICA	NY		12/07/2021		716,423							2,759	2,759			
P2009023127	PHILADELPHIA	PA		12/07/2021		256,645							1,038	1,038			
P2009023128	ELMHURST	NY		12/07/2021		179,312							632	632			
P2009023129	PLANO	TX		12/07/2021		351,965							1,386	1,386			
P2009023130	BROOKLYN	NY		12/07/2021		807,267							1,921	1,921			
P2009023131	AVENTURA	FL		12/07/2021		270,887							928	928			
P2009023132	BRONX	NY		12/08/2021		653,208							2,302	2,302			
P2009023133	CENTRAL ISLIP	NY		12/08/2021		279,727							1,538	1,538			
P2009023134	BROOKLYN	NY		12/08/2021		441,488							2,229	2,229			
P2009023135	STATEN ISLAND	NY		12/08/2021		1,331,659							4,799	4,799			
P2009023136	STATEN ISLAND	NY		12/08/2021		435,267							1,534	1,534			
P2009023137	WOODSIDE	NY		12/08/2021		709,573							1,749	1,749			
P2009023244	FREDERICKSBURG	VA		01/04/2022		280,378							31,152	31,152			
P2009023248	BARNEGAT	NJ		01/10/2022		349,356							1,714	1,714			
P2009023249	SYLMAR	CA		01/06/2022		483,501							1,635	1,635			
P2009023250	FREDERICKSBURG	VA		01/06/2022		210,813							693	693			
P2009023252	HAMDEN	CT		01/10/2022		181,664							419	419			
P2009023254	DUNDALK	MD		01/06/2022		220,925							592	592			
P2009023256	WALDORF	MD		01/10/2022		241,428							889	889			
P2009023257	DANBURY	CT		01/07/2022		491,647							3,530	3,530			
P2009023258	NEW BRITAIN	CT		01/11/2022		165,056							294	294			
P2009023259	SILVER SPRING	MD		01/06/2022		376,621							1,012	1,012			
P2009023260	FISHERS	IN		01/14/2022		1,415,110							5,270	5,270			
P2009023263	DUNDALK	MD		01/10/2022		206,633							556	556			
P2009023264	SILVER SPRING	MD		01/10/2022		446,355							1,419	1,419			
P2009023265	CHICAGO	IL		01/10/2022		381,533							2,602	2,602			
P2009023268	DEER PARK	TX		01/11/2022		232,768							645	645			
P2009023270	BALTIMORE	MD		01/07/2022		235,577							629	629			
P2009023271	GURNEE	IL		01/20/2022		254,017							555	555			
P2009023272	HYATTSVILLE	MD		01/10/2022		377,686							1,251	1,251			
P2009023275	HARDEEVILLE	SC		01/12/2022		258,465							4,958	4,958			
P2009023276	PATTISON	TX		01/13/2022		330,880							828	828			
P2009023277	WILLINGBORO	NJ		01/14/2022		241,925							639	639			
P2009023278	LAND O LAKES	FL		01/11/2022		496,601							1,803	1,803			
P2009023280	NAPLES	FL		01/12/2022		684,275							2,555	2,555			
P2009023281	MANASSAS	VA		01/13/2022		395,921							1,088	1,088			
P2009023282	MERCED	CA		01/14/2022		566,929							1,168	1,168			
P2009023283	HYATTSVILLE	MD		01/13/2022		311,486							832	832			

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P2009023284	TRENTON	NJ		01/20/2022		103,412							401	401			
P2009023285	ODESSA	TX		01/19/2022		216,873							665	665			
P2009023287	RALEIGH	NC		01/21/2022		184,746							610	610			
P2009023288	JURUPA VALLEY	CA		01/14/2022		573,110							2,275	2,275			
P2009023289	PORT ST. LUCIE	FL		01/18/2022		351,601							1,019	1,019			
P2009023290	BROOKFIELD	CT		01/18/2022		318,875							995	995			
P2009023292	BRANDYWINE	MD		01/19/2022		381,005							1,889	1,889			
P2009023293	SANDIA	TX		01/18/2022		342,247							1,128	1,128			
P2009023294	ROSHARON	TX		01/14/2022		259,875							901	901			
P2009023295	CHICAGO	IL		01/18/2022		238,800							622	622			
P2009023297	BURKE	VA		01/18/2022		418,195							1,144	1,144			
P2009023298	STERLING	VA		01/14/2022		275,382							804	804			
P2009023299	EDGEWATER PARK	NJ		01/19/2022		281,707							2,500	2,500			
P2009023302	ROCKVILLE	MD		01/18/2022		349,261							1,193	1,193			
P2009023303	WINCHESTER	VA		01/14/2022		312,284							788	788			
P2009023304	SYKESVILLE	MD		01/18/2022		261,908							736	736			
P2009023305	BALTIMORE	MD		01/24/2022		318,553							819	819			
P2009023307	WOODBRIDGE	VA		01/14/2022		303,118							922	922			
P2009023308	GURNEE	IL		01/19/2022		202,323							638	638			
P2009023309	LAS VEGAS	NV		01/19/2022		185,470							559	559			
P2009023311	MELROSE PARK	IL		01/19/2022		236,797							519	519			
P2009023314	KING CITY	CA		01/25/2022		419,248							1,132	1,132			
P2009023315	KEYMAR	MD		01/27/2022		318,665							960	960			
P2009023316	HENRICO	VA		01/21/2022		214,132							1,543	1,543			
P2009023317	NORTH CHESTERFIELD	VA		02/11/2022		202,745							1,945	1,945			
P2009023318	ROUND LAKE	IL		01/19/2022		173,934							12,036	12,036			
P2009023320	WEST JORDAN	UT		01/24/2022		580,123							1,489	1,489			
P2009023322	KATY	TX		01/24/2022		358,211							955	955			
P2009023324	NAUGATUCK	CT		02/23/2022		166,633							375	375			
P2009023328	PLAINFIELD	IL		01/21/2022		249,951							720	720			
P2009023331	BOCA RATON	FL		01/26/2022		383,244							1,512	1,512			
P2009023333	PATTERSON	CA		02/01/2022		376,590							911	911			
P2009023335	SUMMERVILLE	SC		01/26/2022		318,694							808	808			
P2009023338	SANTA PAULA	CA		02/02/2022		1,683,091							7,604	7,604			
P2009023339	AURORA	CO		01/21/2022		252,620							827	827			
P2009023341	ELIZABETH	NJ		01/28/2022		305,951							3,160	3,160			
P2009023342	DENVER	CO		01/26/2022		358,494							1,246	1,246			
P2009023345	BALTIMORE	MD		01/26/2022		171,272							1,554	1,554			
P2009023347	GERMANTOWN	MD		01/26/2022		308,698							1,009	1,009			
P2009023348	FORT WASHINGTON	MD		01/31/2022		367,322							1,006	1,006			
P2009023349	HAGERSTOWN	MD		01/25/2022		130,525							350	350			
P2009023351	SACRAMENTO	CA		01/28/2022		300,271							2,607	2,607			
P2009023352	MANASSAS	VA		01/27/2022		348,200							1,377	1,377			
P2009023354	ROBBINSVILLE	NJ		02/08/2022		279,165							547	547			
P2009023355	EVANS	CO		02/25/2022		208,395							684	684			
P2009023358	MIDLOTHIAN	VA		01/26/2022		224,392							675	675			
P2009023365	FORT WASHINGTON	MD		01/31/2022		272,311							884	884			
P2009023366	STOCKTON	CA		02/01/2022		257,980							966	966			
P2009023368	CHICAGO	IL		01/27/2022		455,643							996	996			
P2009023371	AUSTELL	GA		02/09/2022		293,580							639	639			
P2009023376	NORTH CHARLESTON	SC		02/03/2022		177,261							484	484			

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	2	3					8	9	10	11	12	13					
Loan Number	City	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
P2009023377	AUSTIN	TX		01/28/2022		455,661							1,055	1,055			
P2009023378	NEWARK	NJ		01/31/2022		323,776							764	764			
P2009023382	LAS VEGAS	NV		01/26/2022		419,834							1,626	1,626			
P2009023383	NEW MILFORD	CT		01/31/2022		365,920							1,345	1,345			
P2009023385	SACRAMENTO	CA		02/02/2022		693,781							12,533	12,533			
P2009023387	STOCKTON	CA		02/18/2022		270,309							971	971			
P2009023388	CICERO	IL		02/14/2022		188,903							1,745	1,745			
P2009023391	NETCONG	NJ		01/31/2022		247,972							681	681			
P2009023393	WHARTON	NJ		01/31/2022		317,439							1,476	1,476			
P2009023394	PHOENIX	AZ		02/01/2022		322,518							919	919			
P2009023395	BEAVERTON	OR		03/10/2022		465,805							1,167	1,167			
P2009023396	GLEN BURNIE	MD		01/25/2022		156,076							404	404			
P2009023397	MARICOPA	AZ		01/28/2022		299,027							460	460			
P2009023399	PHOENIX	AZ		01/27/2022		211,466							564	564			
P2009023403	HOUSTON	TX		02/24/2022		213,758							550	550			
P2009023405	FLORIDA CITY	FL		02/01/2022		274,401							623	623			
P2009023412	BOWIE	MD		02/28/2022		301,844							970	970			
P2009023414	NORTH LAS VEGAS	NV		01/28/2022		239,678							657	657			
P2009023415	TEMPLE HILLS	MD		01/31/2022		295,853							908	908			
P2009023418	CHARLESTON	SC		02/24/2022		253,173							1,044	1,044			
P2009023420	HYATTSVILLE	MD		02/03/2022		291,302							619	619			
P2009023421	CARROLLTON	TX		01/31/2022		214,748							652	652			
P2009023423	VANCOUVER	WA		01/31/2022		374,428							961	961			
P2009023428	NORTH LAS VEGAS	NV		02/10/2022		238,743							1,278	1,278			
P2009023432	FALLS CHURCH	VA		02/18/2022		181,066							376	376			
P2009023434	SPRINGFIELD	VA		02/01/2022		520,582							1,221	1,221			
P2009023435	SPICEWOOD	TX		02/28/2022		2,025,726							9,302	9,302			
P2009023436	BELLWOOD	IL		02/18/2022		183,348							563	563			
P2009023437	BAKERSFIELD	CA		01/31/2022		230,787							348	348			
P2009023438	ROCKVILLE	MD		02/03/2022		279,229							938	938			
P2009023441	PHOENIX	AZ		01/31/2022		1,299,667							3,654	3,654			
P2009023444	TOMS RIVER	NJ		02/09/2022		199,345							949	949			
P2009023446	JACKSONVILLE	FL		02/04/2022		182,767							3,026	3,026			
P2009023450	TEMPLE HILLS	MD		02/24/2022		341,601							740	740			
P2009023451	THURMONT	MD		01/31/2022		277,866							2,510	2,510			
P2009023452	INDIANAPOLIS	IN		02/11/2022		166,342							353	353			
P2009023454	DAVENPORT	FL		02/03/2022		313,828							892	892			
P2009023455	SANTA ROSA BEACH	FL		02/18/2022		241,992							362	362			
P2009023459	WINCHESTER	CA		02/24/2022		825,077							3,704	3,704			
P2009023464	LAS VEGAS	NV		02/22/2022		255,771							1,099	1,099			
P2009023465	BARNEGAT	NJ		02/18/2022		282,603							1,121	1,121			
P2009023466	SPOTSYLVANIA	VA		02/18/2022		170,844							540	540			
P2009023469	STAFFORD	VA		02/23/2022		180,099							650	650			
P2009023470	NORTH LAUDERDALE	FL		02/24/2022		168,692							570	570			
P2009023472	PUEBLO	CO		02/11/2022		534,470							1,621	1,621			
P2009023473	VISALIA	CA		02/04/2022		303,411							991	991			
P2009023475	WEST LONG BRANCH	NJ		02/23/2022		419,731							809	809			
P2009023482	EWING	NJ		02/25/2022		201,643							461	461			
P2009023483	COATS	NC		02/10/2022		236,764							543	543			
P2009023484	HAWTHORNE	NJ		03/07/2022		265,269							729	729			
P2009023485	BRIDGEPORT	CT		03/04/2022		308,171							952	952			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	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
P2009023489	ESCONDIDO	CA		01/20/2022		294,933							1,378	1,378			
P2009023490	PLACENTIA	CA		01/12/2022		815,988							13,517	13,517			
P2009023494	FREMONT	CA		02/11/2022		1,875,313							3	3			
P2009023495	NORTHRIDGE	CA		02/03/2022		768,428							565,324	565,324			
P2009023496	VISTA	CA		12/31/2021		870,961							2,873	2,873			
P2009023501	NORTH LAS VEGAS	NV		02/11/2022		283,540							1,210	1,210			
P2009023502	SANTA CLARA	CA		02/11/2022		1,111,709							4,957	4,957			
P2009023505	SACRAMENTO	CA		02/11/2022		251,377							1,090	1,090			
P2009023506	PACOIMA	CA		02/11/2022		396,561							1,722	1,722			
P2009023507	AFTON	OK		02/10/2022		359,236							1,354	1,354			
P2009023512	MAGNA	UT		02/25/2022		238,766							896	896			
P2009023513	CALDWELL	ID		02/11/2022		305,746							890	890			
P2009023514	THOUSAND OAKS	CA		02/18/2022		181,512							720	720			
P2009023515	OSWEGO	IL		02/09/2022		314,301							1,917	1,917			
P2009023517	BAYONNE	NJ		02/17/2022		420,375							1,186	1,186			
P2009023521	HOUSTON	TX		02/16/2022		199,725							597	597			
P2009023522	CHOWCHILLA	CA		02/17/2022		157,995							345	345			
P2009023525	BOWIE	MD		02/15/2022		282,555							1,293	1,293			
P2009023526	WEST VALLEY CITY	UT		03/18/2022		628,148							1,731	1,731			
P2009023527	MONTGOMERY VILLAGE	MD		02/15/2022		186,255							431	431			
P2009023528	PLANO	IL		02/28/2022		256,520							423	423			
P2009023529	TINTON FALLS	NJ		03/10/2022		604,141							1,811	1,811			
P2009023530	MIDLOTHIAN	TX		03/04/2022		754,982							2,598	2,598			
P2009023535	SAINT GEORGE	UT		03/15/2022		196,717							1,596	1,596			
P2009023536	YERMO	CA		03/04/2022		387,894							2,704	2,704			
P2009023537	ODESSA	FL		02/28/2022		454,632							1,470	1,470			
P2009023538	ARLINGTON	TX		02/25/2022		193,229							485	485			
P2009023539	LAUREL	MD		03/21/2022		350,626							867	867			
P2009023540	OWINGS MILLS	MD		03/03/2022		289,015							735	735			
P2009023542	MAGNA	UT		02/28/2022		440,870							1,501	1,501			
P2009023544	MIDLAND	TX		02/23/2022		213,038							604	604			
P2009023546	PLANO	IL		02/15/2022		235,964							1,642	1,642			
P2009023548	FRESNO	CA		03/11/2022		164,819							450	450			
P2009023549	SEAFORD	DE		05/20/2022		265,871							584	584			
P2009023550	EVERGREEN	CO		02/23/2022		629,749							2,940	2,940			
P2009023551	VISALIA	CA		02/25/2022		158,303							437	437			
P2009023552	SANTA MARIA	CA		02/14/2022		510,650							6,971	6,971			
P2009023553	HYATTSVILLE	MD		02/28/2022		280,031							758	758			
P2009023556	STERLING	VA		02/28/2022		357,059							1,369	1,369			
P2009023558	LAS VEGAS	NV		02/25/2022		430,323							2,164	2,164			
P2009023559	CORNELIUS	OR		03/24/2022		258,470							2,070	2,070			
P2009023560	MINNEAPOLIS	MN		03/15/2022		267,127							21,804	21,804			
P2009023561	MIAMI	FL		03/30/2022		231,534							844	844			
P2009023564	BALTIMORE	MD		03/30/2022		256,403							581	581			
P2009023566	NORWALK	CT		03/01/2022		382,524							868	868			
P2009023568	NORTH BERGEN	NJ		02/28/2022		444,287							1,101	1,101			
P2009023570	CORONA	CA		03/09/2022		840,598							3,839	3,839			
P2009023571	LOXAHATCHEE	FL		02/25/2022		602,363							1,709	1,709			
P2009023574	DESERT HOT SPRINGS	CA		02/22/2022		210,531							626	626			
P2009023575	HENDERSON	NV		03/08/2022		153,423							2,995	2,995			
P2009023578	BRANDON	MS		02/24/2022		262,000							584	584			

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	2	3					8	9	10	11	12	13					
Loan Number	City	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
P2009023580	MCLEAN	VA		02/22/2022		1,676,739							7,361	7,361			
P2009023582	PORT ST LUCIE	FL		03/09/2022		235,003							530	530			
P2009023583	NEW LENOX	IL		02/25/2022		269,975							874	874			
P2009023584	MIDDLETOWN	MD		03/01/2022		275,762							513	513			
P2009023585	DAVIE	FL		02/24/2022		496,323							1,552	1,552			
P2009023587	LAUREL	MD		02/28/2022		435,134							1,138	1,138			
P2009023588	MIAMI	FL		03/18/2022		807,416							2,851	2,851			
P2009023591	SPRING	TX		02/23/2022		202,621							2,582	2,582			
P2009023592	BRIDGEPORT	CT		04/06/2022		197,705							456	456			
P2009023593	RICHMOND	TX		02/25/2022		302,744							855	855			
P2009023595	BALTIMORE	MD		02/18/2022		224,166							537	537			
P2009023597	SALT LAKE CITY	UT		03/04/2022		274,946							682	682			
P2009023598	FOUNTAIN HILLS	AZ		03/01/2022		446,506							1,658	1,658			
P2009023601	FISHERS	IN		03/23/2022		2,436,749							13,051	13,051			
P2009023602	LOGANVILLE	GA		02/23/2022		323,281							818	818			
P2009023605	KATY	TX		02/24/2022		235,659							2,269	2,269			
P2009023609	SMYRNA	GA		04/14/2022		411,704							1,102	1,102			
P2009023611	RUTHERFORDTON	NC		03/22/2022		176,391							911	911			
P2009023612	SAN TAN VALLEY	AZ		03/11/2022		271,385							698	698			
P2009023614	NORTH LAS VEGAS	NV		03/07/2022		329,229							801	801			
P2009023615	HOLLISTER	CA		04/20/2022		675,402							1,628	1,628			
P2009023616	CARROLLTON	GA		02/23/2022		218,940							452	452			
P2009023617	UNION BEACH	NJ		03/03/2022		264,189							452	452			
P2009023618	SHEPHERD	TX		02/28/2022		395,290							1,482	1,482			
P2009023623	SNELLVILLE	GA		03/01/2022		224,683							332	332			
P2009023624	ORLANDO	FL		03/09/2022		325,645							1,152	1,152			
P2009023625	TORRANCE	CA		01/31/2023		359,570							1,103	1,103			
P2009023626	SURPRISE	AZ		03/01/2022		215,995							688	688			
P2009023627	EFFINGHAM	SC		04/28/2022		205,779							578	578			
P2009023628	GARFIELD	NJ		03/15/2022		563,288							1,439	1,439			
P2009023629	HIRAM	GA		02/23/2022		281,977							617	617			
P2009023631	MIAMI	FL		01/31/2023		914,843							1,801	1,801			
P2009023632	MIAMI	FL		02/25/2022		472,621							1,224	1,224			
P2009023634	GREENSBORO	NC		03/14/2022		166,350							529	529			
P2009023635	AUBURN	GA		03/11/2022		209,736							379	379			
P2009023636	WASHOUGAL	WA		02/24/2022		373,220							35,894	35,894			
P2009023637	THORNTON	CO		03/04/2022		361,154							2,380	2,380			
P2009023638	LONG BRANCH	NJ		02/24/2022		249,727							801	801			
P2009023640	STERLING	VA		02/22/2022		541,845							1,469	1,469			
P2009023642	DARNESTOWN	MD		03/10/2022		256,966							1,597	1,597			
P2009023643	CORCORAN	CA		02/28/2022		276,995							586	586			
P2009023644	ROCKVILLE	MD		03/04/2022		626,090							1,453	1,453			
P2009023647	LYNDHURST	NJ		02/25/2022		361,349							297	297			
P2009023650	NEW BRAUNFELS	TX		01/13/2022		194,050							613	613			
P2009023651	PITTSBURGH	PA		12/10/2021		75,198							535	535			
P2009023652	SAN ANTONIO	TX		12/16/2021		277,815							1,363	1,363			
P2009023658	LONG BRANCH	NJ		12/21/2021		554,699							3,131	3,131			
P2009023659	GAINSVILLE	FL		12/22/2021		114,864							529	529			
P2009023660	JACKSONVILLE	FL		12/23/2021		149,316							490	490			
P2009023661	WOODSTOCK	GA		12/31/2021		376,225							749	749			
P2009023662	ROME	GA		12/31/2021		98,221							398	398			

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P2009023663	ROME	GA		12/31/2021		106,961							9	9			
P2009023664	CANTON	GA		12/31/2021		142,540							9	9			
P2009023665	RALEIGH	NC		12/29/2021		143,198							673	673			
P2009023666	DURHAM	NC		12/29/2021		167,064							786	786			
P2009023669	LINDENWOLD	NJ		01/11/2022		112,457							488	488			
P2009023672	CLEVELAND	OH		01/11/2022		91,570							316	316			
P2009023673	PHILADELPHIA	PA		01/12/2022		159,454							715	715			
P2009023674	PHILADELPHIA	PA		01/12/2022		73,249							328	328			
P2009023675	CUTLER BAY	FL		01/12/2022		110,226							417	417			
P2009023676	MIAMI	FL		01/12/2022		265,603							1,022	1,022			
P2009023677	FAIRLAND	IN		01/13/2022		77,683							302	302			
P2009023678	ATLANTA	GA		01/13/2022		153,475							688	688			
P2009023679	PHILADELPHIA	PA		01/13/2022		146,498							657	657			
P2009023681	BELLWOOD	IL		01/14/2022		117,772							426	426			
P2009023682	PHILADELPHIA	PA		01/14/2022		102,549							460	460			
P2009023683	SANTA ROSA BEACH	FL		01/10/2022		819,616							4,003	4,003			
P2009023684	WOODSTOCK	GA		01/14/2022		178,437											
P2009023685	PHILADELPHIA	PA		01/14/2022		87,899							394	394			
P2009023686	PHILADELPHIA	PA		01/14/2022		160,451							719	719			
P2009023687	WOODSTOCK	GA		01/14/2022		241,486							24	24			
P2009023693	LAKE ZURICH	IL		01/19/2022		214,466							811	811			
P2009023694	CHARLOTTE	NC		12/10/2021		159,251							619	619			
P2009023695	MIAMI	FL		01/20/2022		236,901							1,157	1,157			
P2009023698	CLEVELAND	OH		01/21/2022		129,417							606	606			
P2009023699	CLEVELAND	OH		01/21/2022		109,809							514	514			
P2009023701	CLEVELAND	OH		01/21/2022		149,417							699	699			
P2009023703	BAYTOWN	TX		01/24/2022		79,631							389	389			
P2009023705	GRANBURY	TX		01/25/2022		145,586							625	625			
P2009023708	BINGHAMTON	NY		01/27/2022		129,352							437	437			
P2009023710	FORT WORTH	TX		01/27/2022		139,827							526	526			
P2009023718	BRIGANTINE	NJ		01/28/2022		200,659							1,632	1,632			
P2009023719	GARLAND	TX		01/28/2022		189,574							945	945			
P2009023723	VENICE	FL		01/31/2022		207,089							1,011	1,011			
P2009023724	PASADENA	TX		01/31/2022		142,837							698	698			
P2009023727	PAULSBORO	NJ		01/31/2022		123,338							507	507			
P2009023729	AURORA	IL		02/01/2022		129,170							585	585			
P2009023730	AURORA	IL		02/01/2022		211,193							956	956			
P2009023731	HOUSTON	TX		02/02/2022		221,496							1,931	1,931			
P2009023733	BOLINGBROOK	IL		02/01/2022		200,213							906	906			
P2009023734	RALEIGH	NC		02/04/2022		119,519							559	559			
P2009023735	WAKE FOREST	NC		02/04/2022		128,483							601	601			
P2009023736	FUQUAY VARINA	NC		02/04/2022		191,231							895	895			
P2009023742	WOODBRIDGE	VA		03/01/2022		327,501							817	817			
P2009023743	BRIDGEPORT	CT		03/17/2022		233,884							543	543			
P2009023744	TACOMA	WA		03/02/2022		249,596							524	524			
P2009023748	DALLAS	TX		03/08/2022		635,162							1,404	1,404			
P2009023749	SAN DIEGO	CA		02/23/2022		880,982							3,241	3,241			
P2009023750	CINNAMINSON	NJ		03/14/2022		420,579							946	946			
P2009023751	MISSOURI CITY	TX		03/07/2022		529,369							388	388			
P2009023753	ORLANDO	FL		02/15/2022		407,021							1,839	1,839			
P2009023755	BERLIN	MD		03/03/2022		308,060							963	963			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	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
P2009023756	HYATTSVILLE	MD		03/11/2022		296,761							724	724			
P2009023760	BAYTOWN	TX		03/03/2022		158,696							387	387			
P2009023761	BRIDGEWATER	CT		04/05/2022		348,883							717	717			
P2009023762	TACOMA	WA		01/31/2023		209,651							645	645			
P2009023763	VISALIA	CA		03/18/2022		231,182							668	668			
P2009023764	BALTIMORE	MD		02/23/2022		226,878							664	664			
P2009023765	LAS VEGAS	NV		03/21/2022		1,217,951							4,987	4,987			
P2009023766	CHICAGO	IL		02/24/2022		252,776							578	578			
P2009023767	ANNAPOLIS	MD		02/28/2022		303,612							714	714			
P2009023768	CATONSVILLE	MD		03/04/2022		278,254							975	975			
P2009023769	FORNEY	TX		03/01/2022		400,316							822	822			
P2009023771	CHINO	CA		03/04/2022		346,709							1,712	1,712			
P2009023772	LAVEEN	AZ		01/31/2023		414,777							1,625	1,625			
P2009023774	TILLAMOOK	OR		02/28/2022		200,100							599	599			
P2009023775	CATHEDRAL CITY	CA		03/15/2022		335,934							1,233	1,233			
P2009023776	SAINT STEPHEN	SC		03/07/2022		212,497							883	883			
P2009023777	HOUSTON	TX		03/28/2022		194,452							546	546			
P2009023778	MIAMI	FL		03/22/2022		272,299							5,859	5,859			
P2009023779	PANAMA CITY BEACH	FL		03/04/2022		231,516							820	820			
P2009023780	COCONUT CREEK	FL		03/09/2022		371,256							11,128	11,128			
P2009023783	SANTA ROSA	CA		03/11/2022		380,370							1,953	1,953			
P2009023784	DES MOINES	WA		03/11/2022		442,734							1,243	1,243			
P2009023786	FRANKLIN	TN		03/04/2022		762,832							3,388	3,388			
P2009023789	MIAMI	FL		05/31/2022		371,941							853	853			
P2009023794	KATY	TX		07/31/2022		586,797							1,764	1,764			
P2009023795	CAPE CORAL	FL		03/31/2022		230,697							711	711			
P2009023796	KISSIMMEE	FL		03/16/2022		246,073							1,485	1,485			
P2009023797	DOUGLASVILLE	GA		04/12/2022		270,425							452	452			
P2009023798	O FALLON	MO		03/16/2022		275,345							1,050	1,050			
P2009023800	RIVERBANK	CA		03/29/2022		507,619							1,328	1,328			
P2009023802	OAK LAWN	IL		03/17/2022		260,612							650	650			
P2009023804	COMMERCE CITY	CO		03/21/2022		479,064							1,476	1,476			
P2009023805	NORTH HAVEN	CT		03/22/2022		272,004							683	683			
P2009023807	ELIZABETH	NJ		05/06/2022		397,004							1,165	1,165			
P2009023808	DENVER	CO		03/30/2022		369,213							816	816			
P2009023809	ANNANDALE	VA		03/11/2022		417,456							2,255	2,255			
P2009023811	HUNTINGTON BEACH	CA		03/23/2022		986,565							2,990	2,990			
P2009023812	STOCKTON	CA		03/31/2022		258,704							844	844			
P2009023813	MOORESVILLE	NC		01/31/2023		305,391							554	554			
P2009023815	WOODBRIDGE	VA		03/24/2022		307,814							805	805			
P2009023816	STOCKTON	CA		03/17/2022		415,850							989	989			
P2009023817	MANTECA	CA		03/31/2022		278,588							906	906			
P2009023818	DAMASCUS	OR		03/18/2022		423,615							870	870			
P2009023819	BALLWIN	MO		03/14/2022		196,449							1,297	1,297			
P2009023820	GRAND PRAIRIE	TX		03/18/2022		161,706							296	296			
P2009023821	WINFIELD	MO		03/14/2022		227,486							786	786			
P2009023822	PFLUGERVILLE	TX		03/26/2022		145,797							1,323	1,323			
P2009023823	NORTH LAS VEGAS	NV		03/14/2022		229,760							719	719			
P2009023824	RIVERSIDE	CA		03/31/2022		433,961							2,155	2,155			
P2009023825	MARATHON	FL		03/16/2022		875,193							4,222	4,222			
P2009023828	TULSA	OK		04/04/2022		1,026,263							3,254	3,254			

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	2	3					8	9	10	11	12	13					
Loan Number	City	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
P2009023829	DURANGO	CO		03/23/2022		478,930							1,810	1,810			
P2009023830	HYATTSVILLE	MD		03/25/2022		479,998							1,197	1,197			
P2009023831	STAFFORD	VA		03/23/2022		211,311							361	361			
P2009023835	DEERFIELD BCH	FL		07/31/2022		771,266							2,578	2,578			
P2009023836	MOUNT AIRY	MD		04/15/2022		279,705							1,153	1,153			
P2009023838	MISSOURI CITY	TX		04/06/2022		154,242							486	486			
P2009023839	CHURCH HILL	MD		04/15/2022		208,078							621	621			
P2009023840	HOLLYWOOD	FL		04/07/2022		726,848							2,732	2,732			
P2009023842	BALTIMORE	MD		03/29/2022		163,502							418	418			
P2009023845	EVERETT	WA		03/30/2022		430,225							1,237	1,237			
P2009023846	TUCKER	GA		03/26/2022		384,687							1,151	1,151			
P2009023848	PHOENIX	AZ		04/12/2022		737,966							1,671	1,671			
P2009023849	WOODRUFF	SC		03/24/2022		202,204							529	529			
P2009023850	NORTH HILLS	CA		03/22/2022		454,819							1,812	1,812			
P2009023852	LEESBURG	VA		03/18/2022		1,990,545							7,529	7,529			
P2009023853	PALM DESERT	CA		03/18/2022		476,540							1,120	1,120			
P2009023856	WARMINSTER	PA		03/21/2022		232,547							782	782			
P2009023857	COLORADO SPRINGS	CO		04/11/2022		224,722							5,768	5,768			
P2009023858	BACLIFF	TX		03/28/2022		157,265							250	250			
P2009023860	MIAMI	FL		03/18/2022		179,592							686	686			
P2009023861	MANTECA	CA		04/13/2022		635,952							1,849	1,849			
P2009023862	LOCKWOOD	CA		01/31/2023		496,150							2,137	2,137			
P2009023864	KENT	WA		04/01/2022		630,826							2,445	2,445			
P2009023865	RANCHO CORDOVA	CA		04/06/2022		341,985							952	952			
P2009023867	SALEM	OR		04/05/2022		360,533							965	965			
P2009023870	TEMPLE HILLS	MD		04/05/2022		402,070							1,028	1,028			
P2009023871	LAS VEGAS	NV		03/25/2022		763,560							2,416	2,416			
P2009023872	SAN BERNARDINO	CA		04/08/2022		263,169							1,002	1,002			
P2009023873	CHATHAM	NJ		04/01/2022		783,650							2,299	2,299			
P2009023874	FORT MYERS	FL		03/31/2022		160,131							391	391			
P2009023875	BALTIMORE	MD		03/31/2022		242,630							608	608			
P2009023876	COMMERCE CITY	CO		03/31/2022		299,690							562	562			
P2009023878	SAINT PETERSBURG	FL		03/22/2022		196,390							720	720			
P2009023879	BARSTOW	CA		01/31/2023		133,180							451	451			
P2009023880	AURORA	CO		04/04/2022		460,603							1,176	1,176			
P2009023881	LOS ANGELES	CA		01/31/2023		2,558,734							8,390	8,390			
P2009023883	SARASOTA	FL		01/31/2023		437,029							1,414	1,414			
P2009023885	LILLINGTON	NC		03/25/2022		244,720							1,990	1,990			
P2009023888	DENISON	TX		03/18/2022		154,786							683	683			
P2009023889	DENISON	TX		03/31/2022		155,252							624	624			
P2009023891	SALT LAKE CITY	UT		03/29/2022		208,400							636	636			
P2009023892	SAN JOSE	CA		03/30/2022		905,747							3,545	3,545			
P2009023893	ENCINO	CA		04/11/2022		2,984,133							6,788	6,788			
P2009023895	ST HELENA ISLAND	SC		03/31/2022		900,044							2,482	2,482			
P2009023896	BRANDON	MS		03/25/2022		247,623							561	561			
P2009023898	NEW BRUNSWICK	NJ		05/06/2022		156,558							292	292			
P2009023899	OAKLAND	CA		07/31/2022		560,853							500	500			
P2009023900	WEST HILLS	CA		03/28/2022		1,501,446							5,600	5,600			
P2009023903	MEMPHIS	TN		03/25/2022		227,562							784	784			
P2009023904	MIAMI	FL		03/31/2022		373,851							1,124	1,124			
P2009023906	OLD HICKORY	TN		03/30/2022		189,538							801	801			

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P2009023910	LAGUNA WOODS	CA		04/27/2022		274,731											
P2009023912	CHERRY HILL	NJ		07/31/2022		207,737							510	510			
P2009023913	PALMYRA	NJ		03/31/2022		183,094							1,242	1,242			
P2009023914	BLUFFTON	SC		03/30/2022		248,157							2,358	2,358			
P2009023915	DENVER	CO		04/05/2022		417,734							946	946			
P2009023916	BRADENTON	FL		04/11/2022		215,977							663	663			
P2009023919	ADELPHI	MD		03/30/2022		402,018							1,218	1,218			
P2009023923	LAWRENCEVILLE	GA		01/31/2023		328,478							1,048	1,048			
P2009023925	DAVENPORT	FL		04/01/2022		152,560							453	453			
P2009023926	EASTON	MD		03/31/2022		271,213							571	571			
P2009023929	MIAMI BEACH	FL		03/23/2022		891,723							2,620	2,620			
P2009023934	MIAMI	FL		04/12/2022		509,987							2,318	2,318			
P2009023935	AUSTIN	TX		03/31/2022		549,082							2,118	2,118			
P2009023936	COLLEGE PARK	MD		03/29/2022		313,333							710	710			
P2009023939	LANCASTER	CA		04/05/2022		363,901							628	628			
P2009023940	HOUSTON	TX		03/31/2022		222,170							16,597	16,597			
P2009023941	WOODBRIDGE	VA		04/01/2022		281,098							766	766			
P2009023942	LAS VEGAS	NV		04/14/2022		220,977							539	539			
P2009023944	SALT LAKE CTY	UT		04/14/2022		387,752							973	973			
P2009023945	PHOENIX	AZ		03/31/2022		988,328							2,518	2,518			
P2009023946	OWINGS MILLS	MD		04/01/2022		281,621							672	672			
P2009023947	ADELPHI	MD		04/01/2022		451,752							1,217	1,217			
P2009023948	DEERFIELD BCH	FL		05/17/2022		550,600							1,576	1,576			
P2009023953	AURORA	CO		03/31/2022		481,090							1,144	1,144			
P2009023954	HOUSTON	TX		01/31/2023		316,784							4,711	4,711			
P2009023956	VERNON	CT		01/31/2023		179,822							463	463			
P2009023957	BAKERSFIELD	CA		04/08/2022		277,244							895	895			
P2009023958	SPRING	TX		01/31/2023		134,584							2,545	2,545			
P2009023962	ORANGE	NJ		01/31/2023		272,033							559	559			
P2009023963	PLANO	TX		04/20/2022		227,252							676	676			
P2009023965	VINELAND	NJ		01/31/2023		271,108							1,049	1,049			
P2009023966	DES PLAINES	IL		04/11/2022		307,082							6,308	6,308			
P2009023968	JACKSONVILLE	FL		01/31/2023		233,404							653	653			
P2009023969	ROSENBERG	TX		04/28/2022		184,184							440	440			
P2009023974	EGG HBR TWP	NJ		07/31/2022		181,067							445	445			
P2009023975	POMPANO BEACH	FL		01/31/2023		329,614							813	813			
P2009023977	TINTON FALLS	NJ		04/14/2022		214,283							1,800	1,800			
P2009023978	PITTSGROVE	NJ		04/08/2022		475,824							1,692	1,692			
P2009023981	MONROE	NC		04/13/2022		370,177							882	882			
P2009023982	KEY LARGO	FL		04/04/2022		452,123							1,904	1,904			
P2009023983	DENVER	CO		04/04/2022		346,137							906	906			
P2009023984	TAMPA	FL		04/26/2022		331,744							932	932			
P2009023985	ISALMORADA	FL		04/22/2022		2,073,764							7,094	7,094			
P2009023986	CHARLOTTE	NC		04/18/2022		355,023							633	633			
P2009023987	UPPR MARLBORO	MD		04/11/2022		450,975							1,059	1,059			
P2009023988	RICHMOND	TX		04/13/2022		517,454							1,339	1,339			
P2009023989	LYMAN	SC		04/29/2022		222,089							513	513			
P2009023990	MERCED	CA		07/31/2022		156,271							948	948			
P2009023992	KISSIMMEE	FL		04/22/2022		181,538							586	586			
P2009023993	PARKLAND	FL		04/05/2022		354,513							1,081	1,081			
P2009023994	ELMWOOD PARK	NJ		05/11/2022		444,880							2,963	2,963			

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P2009023995	ELMHURST	IL		04/28/2022		214,021							635	635			
P2009023996	HOUSTON	TX		07/31/2022		230,710							3,689	3,689			
P2009023999	CLEARFIELD	UT		04/18/2022		415,847							1,396	1,396			
P2009024002	LOS ANGELES	CA		04/22/2022		293,811							847	847			
P2009024004	REISTERSTOWN	MD		04/08/2022		224,161							529	529			
P2009024007	ESCONDIDO	CA		01/31/2023		687,973							1,946	1,946			
P2009024010	DES PLAINES	IL		05/19/2022		165,340							232	232			
P2009024011	GURNEE	IL		01/31/2023		255,824							1,332	1,332			
P2009024016	FORT WASHINGTON	MD		04/26/2022		365,774							876	876			
P2009024017	FRESNO	CA		01/31/2023		265,709							677	677			
P2009024018	HAWTHORNE	NJ		05/13/2022		309,285							893	893			
P2009024019	LAUREL	MD		04/19/2022		350,990							2,488	2,488			
P2009024021	PARK HILL	OK		06/06/2022		810,065							2,454	2,454			
P2009024026	CEDAR HILL	TX		04/19/2022		237,665							377	377			
P2009024027	FLOWER MOUND	TX		01/31/2023		459,692							1,277	1,277			
P2009024028	RIVERVIEW	FL		01/31/2023		356,928							1,127	1,127			
P2009024029	ORLANDO	FL		05/02/2022		180,431							439	439			
P2009024031	HOUSTON	TX		04/15/2022		260,579							613	613			
P2009024033	PITTSBURGH	PA		01/31/2023		324,007							719	719			
P2009024037	REDONDO BEACH	CA		01/31/2023		409,965							1,153	1,153			
P2009024038	THOUSAND OAKS	CA		04/29/2022		401,566							1,077	1,077			
P2009024043	LEANDER	TX		05/02/2022		383,751							529	529			
P2009024045	KEY LARGO	FL		07/31/2022		548,010							2,811	2,811			
P2009024049	ST GEORGE	UT		04/28/2022		188,398							595	595			
P2009024051	LEESBURG	VA		05/09/2022		412,549							880	880			
P2009024055	NORTH AURORA	IL		05/23/2022		477,433							1,114	1,114			
P2009024056	ELLICOTT CITY	MD		04/12/2022		1,009,089							2,698	2,698			
P2009024058	MANALAPAN	NJ		04/29/2022		510,774							1,416	1,416			
P2009024061	STERLING	VA		01/31/2023		542,300							731	731			
P2009024068	HOUSTON	TX		01/31/2023		157,819							315	315			
P2009024073	CHICAGO	IL		01/31/2023		164,917							759	759			
P2009024075	DOWNEY	CA		01/31/2023		621,148							1,409	1,409			
P2009024076	SUWANEE	GA		07/31/2022		526,017							1,449	1,449			
P2009024077	HURRICANE	UT		07/31/2022		525,814							1,776	1,776			
P2009024080	BLAINE	MN		04/20/2022		312,649							731	731			
P2009024082	AUSTIN	TX		09/02/2022		794,865							2,301	2,301			
P2009024085	ORLANDO	FL		07/31/2022		276,806							509	509			
P2009024087	N CHESTERFIELD	VA		01/31/2023		307,825							620	620			
P2009024088	TRENTON	NJ		04/15/2022		124,789							1,554	1,554			
P2009024089	SAN JOSE	CA		01/31/2023		1,024,068							2,035	2,035			
P2009024090	HILLSIDE	IL		04/28/2022		250,870							901	901			
P2009024091	FAIR LAWN	NJ		05/02/2022		490,250							818	818			
P2009024094	SALISBURY	NC		04/25/2022		208,810							459	459			
P2009024095	BALTIMORE	MD		01/31/2023		191,115							425	425			
P2009024096	UPPR MARLBORO	MD		06/08/2022		209,525							1,971	1,971			
P2009024097	NORTH CHESTERFIELD	VA		07/31/2022		147,883							490	490			
P2009024098	CEDAR HILL	TX		04/29/2022		238,818							503	503			
P2009024099	BALTIMORE	MD		07/31/2022		173,466							393	393			
P2009024100	IRVING	TX		01/31/2023		524,750							(889)	(889)			
P2009024102	STRASBURG	CO		01/31/2023		429,693							848	848			
P2009024106	OWINGS MILLS	MD		04/27/2022		290,811							416	416			

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					8	9	10	11	12	13					
Loan Number	City	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
P2009024107	HOWARD	PA		05/01/2022		219,091							539	539			
P2009024109	PIEDMONT	SC		05/03/2022		235,214							694	694			
P2009024112	YUBA CITY	CA		01/31/2023		488,030							1,223	1,223			
P2009024113	SARASOTA	FL		01/31/2023		231,202							948	948			
P2009024114	SCOTTSDALE	AZ		01/31/2023		1,721,759							4,844	4,844			
P2009024118	DOSWELL	VA		01/31/2023		321,922							1,542	1,542			
P2009024119	DELANO	CA		04/29/2022		193,233							429	429			
P2009024122	PHOENIX	AZ		04/22/2022		413,322							1,002	1,002			
P2009024126	PORTLAND	OR		07/31/2022		344,104							1,366	1,366			
P2009024130	BALTIMORE	MD		04/28/2022		187,206							736	736			
P2009024134	CHARLOTTE	NC		04/26/2022		256,925							524	524			
P2009024145	HAINES CITY	FL		01/31/2023		307,089							694	694			
P2009024147	ADELPHI	MD		04/28/2022		304,925							602	602			
P2009024148	TOLLESON	AZ		07/31/2022		233,696							421	421			
P2009024153	GLEN BURNIE	MD		01/31/2023		314,245							1,585	1,585			
P2009024154	FRESNO	CA		04/29/2022		276,461							638	638			
P2009024157	TAMPA	FL		05/06/2022		588,361							1,277	1,277			
P2009024158	STOCKTON	CA		07/31/2022		508,623							1,147	1,147			
P2009024160	VALLEY CENTER	CA		05/05/2022		875,016							3,799	3,799			
P2009024165	WASHINGTON	DC		01/31/2023		285,124							602	602			
P2009024167	MODESTO	CA		05/06/2022		349,439							863	863			
P2009024168	MODESTO	CA		05/10/2022		310,516							700	700			
P2009024171	MONTGOMERY VILLAGE	MD		01/31/2023		267,813							635	635			
P2009024173	NEW CARROLLTON	MD		01/31/2023		334,181							729	729			
P2009024174	WALLINGFORD	CT		05/16/2022		249,170							528	528			
P2009024175	SOUTH AMBOY	NJ		01/31/2023		336,228							438	438			
P2009024176	JACKSONVILLE	FL		07/31/2022		265,214							616	616			
P2009024179	HOUSTON	TX		07/31/2022		219,442							1,350	1,350			
P2009024180	STERLING	VA		05/12/2022		471,148							1,117	1,117			
P2009024181	GARFIELD	NJ		01/31/2023		469,598							889	889			
P2009024182	LA PORTE	TX		01/31/2023		198,769							318	318			
P2009024183	CHOWCHILLA	CA		06/27/2022		333,359							1,742	1,742			
P2009024186	NORTHGLENN	CO		05/09/2022		483,058							1,117	1,117			
P2009024187	PALMDALE	CA		04/27/2022		456,135							11,429	11,429			
P2009024190	CLINTON	MD		05/19/2022		322,792							3,425	3,425			
P2009024191	MESA	AZ		07/31/2022		254,669							523	523			
P2009024192	MERCED	CA		01/31/2023		263,207							778	778			
P2009024193	VACAVILLE	CA		07/31/2022		868,296							2,185	2,185			
P2009024195	WALLER	TX		07/14/2022		574,936							1,222	1,222			
P2009024196	LANDOVER	MD		01/31/2023		248,818							560	560			
P2009024197	HOUSTON	TX		05/10/2022		206,072							526	526			
P2009024200	HOUSTON	TX		01/31/2023		156,547							630	630			
P2009024202	KEIZER	OR		01/31/2023		503,824							1,434	1,434			
P2009024204	FILLMORE	UT		01/31/2023		193,255							500	500			
P2009024207	CHARLOTTE	NC		05/10/2022		269,617							607	607			
P2009024208	ALBEMARLE	NC		07/31/2022		678,287							1,523	1,523			
P2009024209	LONG VALLEY	NJ		05/26/2022		412,725							1,183	1,183			
P2009024211	GREENSBORO	MD		08/03/2022		274,124							466	466			
P2009024213	CLOVIS	CA		04/28/2022		369,170							8,967	8,967			
P2009024217	PHOENIX	AZ		07/31/2022		252,940							852	852			
P2009024220	ANTIOCH	CA		05/13/2022		432,796							894	894			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	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
P2009024226	ROCK HILL	SC		07/31/2022		224,788							1,050	1,050			
P2009024227	ST PETERSBURG	FL		07/31/2022		1,365,003							3,740	3,740			
P2009024228	SUMMERVILLE	SC		04/28/2022		213,149							332	332			
P2009024229	MARVIN	NC		01/31/2023		312,499							741	741			
P2009024230	MANASSAS	VA		01/31/2023		530,506							1,037	1,037			
P2009024231	SALT LAKE CTY	UT		01/31/2023		190,911							591	591			
P2009024232	CHESHIRE	CT		01/31/2023		208,690							385	385			
P2009024234	TERRELL	TX		01/31/2023		311,540							705	705			
P2009024237	WOODBRIDGE	VA		01/31/2023		425,996							847	847			
P2009024243	LILBURN	GA		01/31/2023		312,031							6,744	6,744			
P2009024249	PARADISE VALLEY	AZ		01/31/2023		2,118,655							150	150			
P2009024250	SCOTTSDALE	AZ		01/31/2023		537,579							1,602	1,602			
P2009024254	LONG BEACH	CA		01/31/2023		335,862							2,242	2,242			
P2009024256	KATY	TX		04/20/2022		311,932							1,122	1,122			
P2009024266	CLINTON	CT		01/31/2023		265,303							6,533	6,533			
P2009024267	RICHMOND	CA		05/06/2022		404,069							2,016	2,016			
P2009024272	GREENVILLE	TX		07/31/2022		646,079							1,372	1,372			
P2009024283	SILVER SPRING	MD		01/31/2023		393,375							803	803			
P2009024284	OLYMPIA	WA		05/26/2022		515,673							1,172	1,172			
P2009024285	SELMA	CA		01/31/2023		240,158							809	809			
P2009024287	WILMINGTON	NC		01/31/2023		231,967							438	438			
P2009024288	IRVINE	CA		06/24/2022		385,541							751	751			
P2009024289	VINELAND	NJ		07/31/2022		188,592							463	463			
P2009024290	DUNDALK	MD		07/31/2022		183,574							335	335			
P2009024291	FALLS CHURCH	VA		05/17/2022		582,226							1,194	1,194			
P2009024293	BANNING	CA		05/13/2022		341,460							857	857			
P2009024294	BALTIMORE	MD		06/30/2022		208,089							459	459			
P2009024295	CHARLESTON	SC		01/31/2023		413,475							1,078	1,078			
P2009024299	AUSTIN	TX		06/17/2022		238,885							409	409			
P2009024303	GERMANTOWN	MD		05/17/2022		313,010							624	624			
P2009024305	ROMEOVILLE	IL		01/31/2023		184,408							899	899			
P2009024306	PASADENA	MD		07/31/2022		323,692							694	694			
P2009024307	BEAUMONT	CA		05/25/2022		393,465							803	803			
P2009024308	STERLING	VA		05/18/2022		394,679							917	917			
P2009024309	LEWES	DE		06/13/2022		1,168,050							3,195	3,195			
P2009024310	SPRING VALLEY	CA		06/10/2022		442,700							1,184	1,184			
P2009024311	NEWARK	NJ		01/31/2023		343,317							777	777			
P2009024312	HAGERSTOWN	MD		07/31/2022		246,524							502	502			
P2009024315	OAK HILLS	CA		05/11/2022		656,624							1,703	1,703			
P2009024316	HOUSTON	TX		01/31/2023		174,219							376	376			
P2009024317	STAFFORD	VA		05/19/2022		175,310							975	975			
P2009024318	AURORA	CO		01/31/2023		461,561							1,022	1,022			
P2009024319	NORTH LAS VEGAS	NV		01/31/2023		203,915							451	451			
P2009024321	EAST NEWARK	NJ		07/31/2022		445,077							632	632			
P2009024323	SOUTH JORDAN	UT		01/31/2023		420,695							614	614			
P2009024325	HYATTSVILLE	MD		07/06/2022		213,356							582	582			
P2009024326	MOORESTOWN	NJ		07/31/2022		270,795							627	627			
P2009024327	LAS VEGAS	NV		07/31/2022		205,228							557	557			
P2009024328	CINNAMINSON	NJ		07/31/2022		357,739							730	730			
P2009024329	TUCSON	AZ		07/31/2022		221,091							528	528			
P2009024332	WOODFORD	VA		01/31/2023		278,646							401	401			

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	2	3					8	9	10	11	12	13					
Loan Number	City	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
P2009024333	FLANDERS	NJ		01/31/2023		792,282							1,546	1,546			
P2009024334	REISTERSTOWN	MD		06/09/2022		264,322							600	600			
P2009024338	BLYTHEWOOD	SC		07/31/2022		321,036							1,041	1,041			
P2009024339	FT WASHINGTON	MD		07/31/2022		411,911							736	736			
P2009024341	ANTIOCH	IL		06/14/2022		275,553							808	808			
P2009024342	AUSTIN	TX		01/31/2023		500,965							801	801			
P2009024343	BOONSBORO	MD		06/03/2022		324,507							771	771			
P2009024345	MARLTON	NJ		07/31/2022		299,755							567	567			
P2009024346	SEWICKLEY	PA		01/31/2023		252,911							1,124	1,124			
P2009024347	DELRAN	NJ		01/31/2023		297,377							455	455			
P2009024351	VALLEJO	CA		01/31/2023		414,885							888	888			
P2009024352	DISTRICT HTS	MD		07/31/2022		169,396							322	322			
P2009024353	SUMMERVILLE	SC		05/20/2022		384,998							746	746			
P2009024354	RANCHO CORDOVA	CA		05/20/2022		425,760							867	867			
P2009024356	SPRING BRANCH	TX		06/30/2022		299,681							768	768			
P2009024361	BALTIMORE	MD		06/29/2022		212,299							558	558			
P2009024363	OAKLAND	CA		05/24/2022		316,428							31,461	31,461			
P2009024364	DORAL	FL		07/31/2022		485,428							1,395	1,395			
P2009024369	EDGEWATER	MD		01/31/2023		316,877							668	668			
P2009024370	ORLANDO	FL		01/31/2023		301,392							722	722			
P2009024372	PLAINFIELD	IL		06/16/2022		218,259							438	438			
P2009024373	LEMOORE	CA		07/31/2022		179,671							5,450	5,450			
P2009024374	PORTLAND	OR		01/31/2023		341,119							1,864	1,864			
P2009024376	WEST HAVEN	CT		06/14/2022		405,809							1,142	1,142			
P2009024379	MISSOURI CITY	TX		05/27/2022		182,516							329	329			
P2009024385	MONTGOMERY VILLAGE	MD		07/31/2022		199,942							1,661	1,661			
P2009024387	PARKER	CO		07/31/2022		1,516,086							3,239	3,239			
P2009024388	WILMINGTON	DE		01/31/2023		255,618							530	530			
P2009024390	BLUFFTON	SC		01/31/2023		403,986							944	944			
P2009024393	MESQUITE	TX		01/31/2023		156,988							487	487			
P2009024394	RIVERSIDE	NJ		01/31/2023		236,057							2,271	2,271			
P2009024397	DESERT HOT SPRINGS	CA		09/01/2022		163,945							1,055	1,055			
P2009024399	MIAMI	FL		07/31/2022		361,820							194,138	194,138			
P2009024401	MARENGO	IL		07/14/2022		302,779							1,267	1,267			
P2009024404	GURNEE	IL		07/06/2022		317,690							762	762			
P2009024406	CRYSTAL LAKE	IL		07/31/2022		238,615							470	470			
P2009024409	BURR RIDGE	IL		06/14/2022		534,520							1,578	1,578			
P2009024410	SOUTH ELGIN	IL		06/21/2022		224,541							447	447			
P2009024411	BALTIMORE	MD		01/31/2023		239,719							536	536			
P2009024412	BELTSVILLE	MD		01/31/2023		407,599							543	543			
P2009024418	CLERMONT	FL		07/31/2022		273,368							732	732			
P2009024419	MIAMI	FL		01/31/2023		357,357							714	714			
P2009024423	DUNDALK	MD		05/24/2022		246,812							491	491			
P2009024425	YORKTOWN	VA		01/31/2023		673,944							739	739			
P2009024428	N CHESTERFIELD	VA		07/31/2022		210,675							267	267			
P2009024447	PHOENIX	AZ		07/31/2022		378,068							640	640			
P2009024448	PHOENIX	AZ		06/23/2022		220,298							574	574			
P2009024449	QUINCY	WA		06/07/2022		349,883							984	984			
P2009024451	INDIANAPOLIS	IN		06/30/2022		348,882							451	451			
P2009024452	EL MONTE	CA		07/08/2022		725,871							1,785	1,785			
P2009024453	OXON HILL	MD		01/31/2023		267,808							588	588			

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	2	3					8	9	10	11	12	13					
Loan Number	City	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
P2009024456	HOUSTON	TX		06/10/2022		242,744							1,594	1,594			
P2009024464	MORRISTOWN	NJ		07/31/2022		347,462							737	737			
P2009024465	NORTH ST PAUL	MN		01/31/2023		357,943							712	712			
P2009024466	WINTON	CA		06/16/2022		226,048							410	410			
P2009024469	TAMPA	FL		07/31/2022		405,739							1,036	1,036			
P2009024470	MERIDEN	CT		07/20/2022		203,852							406	406			
P2009024471	LAS VEGAS	NV		07/31/2022		476,662							1,496	1,496			
P2009024472	EAST HAVEN	CT		06/27/2022		179,420							415	415			
P2009024473	WILLIS	TX		01/31/2023		335,683							726	726			
P2009024474	BRIGHTON	CO		07/31/2022		511,283							1,054	1,054			
P2009024476	CAPITOL HEIGHTS	MD		05/31/2022		193,718							227	227			
P2009024477	TOMS RIVER	NJ		07/31/2022		386,232							770	770			
P2009024478	MERCED	CA		06/27/2022		257,327							1,368	1,368			
P2009024483	GAITHERSBURG	MD		01/31/2023		318,492							633	633			
P2009024484	HYATTSVILLE	MD		07/31/2022		359,259							598	598			
P2009024485	PHOENIX	AZ		06/27/2022		313,550							711	711			
P2009024487	WEST PALM BCH	FL		07/11/2022		150,954							426	426			
P2009024489	SEAFORD	DE		01/31/2023		260,717							960	960			
P2009024490	BALTIMORE	MD		06/21/2022		275,956							521	521			
P2009024492	FT LAUDERDALE	FL		07/12/2022		1,427,880							3,991	3,991			
P2009024493	WASHINGTON	DC		06/30/2022		359,062							915	915			
P2009024497	CLARKS SUMMIT	PA		06/17/2022		164,145							368	368			
P2009024500	ROCKVILLE	MD		06/10/2022		328,421							914	914			
P2009024501	NORWALK	CT		01/31/2023		394,539							666	666			
P2009024503	LUSBY	MD		06/17/2022		265,743							670	670			
P2009024507	SCHERTZ	TX		07/31/2022		254,707							583	583			
P2009024508	DINUBA	CA		06/07/2022		153,573							381	381			
P2009024510	SAN JOSE	CA		06/30/2022		660,149							1,506	1,506			
P2009024512	ANNANDALE	VA		01/31/2023		190,803							425	425			
P2009024513	LOGANVILLE	GA		07/31/2022		254,257							483	483			
P2009024514	BALTIMORE	MD		07/31/2022		274,577							522	522			
P2009024515	MIAMI	FL		01/31/2023		773,133								2,278		(28,487)	(28,487)
P2009024518	BLACK CYN CTY	AZ		07/31/2022		742,982							1,747	1,747			
P2009024520	GAITHERSBURG	MD		01/31/2023		288,390							754	754			
P2009024521	BALTIMORE	MD		01/31/2023		189,911							420	420			
P2009024523	PARKER	CO		06/15/2022		527,169							31,550	31,550			
P2009024524	BUFFALO GROVE	IL		06/28/2022		181,021							700	700			
P2009024525	ROUND LK BCH	IL		07/15/2022		219,391							443	443			
P2009024527	PASO ROBLES	CA		01/31/2023		387,632							880	880			
P2009024529	PORT WENTWRTH	GA		07/31/2022		304,930							2,089	2,089			
P2009024531	INDIANAPOLIS	IN		07/11/2022		172,029							392	392			
P2009024534	IRVINGTON	NJ		07/31/2022		200,344							328	328			
P2009024536	CLAYMONT	DE		07/31/2022		245,834							407	407			
P2009024537	INDIAN TRAIL	NC		07/31/2022		383,160							513	513			
P2009024539	EATONTOWN	NJ		07/18/2022		334,482							739	739			
P2009024540	INDIAN TRAIL	NC		07/31/2022		365,699							811	811			
P2009024541	LOS ANGELES	CA		06/24/2022		201,243							557	557			
P2009024542	BRIGHTON	CO		07/18/2022		323,180							676	676			
P2009024543	CARY	IL		06/23/2022		242,357							1,636	1,636			
P2009024544	MOORE	OK		07/27/2022		213,620							358	358			
P2009024546	PLAINFIELD	IL		01/31/2023		283,325							595	595			

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					8	9	10	11	12	13					
Loan Number	City	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
P2009024550	NEWARK	DE		07/15/2022		259,455							604	604			
P2009024551	FRESNO	CA		01/31/2023		145,355							718	718			
P2009024556	KEISO	WA		07/06/2022		247,385							558	558			
P2009024557	CHESTER	VA		06/30/2022		163,951							684	684			
P2009024559	LODI	CA		06/07/2022		641,002							1,424	1,424			
P2009024563	HAYWARD	CA		06/08/2022		255,030							634	634			
P2009024564	DORAVILLE	GA		07/31/2022		446,405							3,602	3,602			
P2009024565	LILBURN	GA		06/28/2022		253,413							483	483			
P2009024566	OKLAHOMA CITY	OK		06/03/2022		144,427							350	350			
P2009024568	N PLAINFIELD	NJ		07/07/2022		327,488							856	856			
P2009024569	GLENDALE	AZ		06/24/2022		333,281							589	589			
P2009024570	PANORAMA CITY	CA		06/14/2022		562,470							1,351	1,351			
P2009024572	COMPTON	CA		01/31/2023		427,852							1,065	1,065			
P2009024573	CHARLOTTE	NC		06/15/2022		194,423							423	423			
P2009024574	BRANDYWINE	MD		01/31/2023		355,649							787	787			
P2009024576	THORNTON	CO		06/24/2022		522,364							1,097	1,097			
P2009024579	GREY EAGLE	MN		07/06/2022		155,869							327	327			
P2009024583	GLEN BURNIE	MD		07/31/2022		145,936							25,322	25,322			
P2009024584	FREDERICK	MD		07/31/2022		301,990							604	604			
P2009024587	RICHMOND	TX		01/31/2023		281,241							590	590			
P2009024590	ANAHEIM	CA		06/27/2022		485,307							4,274	4,274			
P2009024591	WYOMING	MI		06/21/2022		243,517							652	652			
P2009024592	STAFFORD	VA		07/31/2022		394,093							789	789			
P2009024595	SCOTTSDALE	AZ		06/30/2022		606,725							2,657	2,657			
P2009024596	KANSAS CITY	MO		07/25/2022		866,535							248	248			
P2009024598	PHOENIX	AZ		07/06/2022		156,933							289	289			
P2009024599	SUNRISE BEACH	MO		06/30/2022		1,371,655							3,178	3,178			
P2009024602	TACOMA	WA		07/11/2022		456,766							1,181	1,181			
P2009024607	BRIDGEVILLE	DE		06/21/2022		275,585							368	368			
P2009024610	THORNTON	CO		06/30/2022		611,265							1,223	1,223			
P2009024612	BRIGHTON	CO		06/14/2022		288,175							40,434	40,434			
P2009024613	ALPHARETTA	GA		06/30/2022		401,532							815	815			
P2009024614	DENVER	CO		07/21/2022		161,314							304	304			
P2009024615	OLYMPIA	WA		01/31/2023		353,180							955	955			
P2009024617	THOMPSONS STATION	TN		01/31/2023		375,170							585	585			
P2009024618	LORTON	VA		06/22/2022		293,997							755	755			
P2009024619	LOS ANGELES	CA		07/11/2022		417,708							954	954			
P2009024620	DELRAN	NJ		01/31/2023		309,352							1,363	1,363			
P2009024621	HERRIMAN	UT		06/27/2022		344,654							434	434			
P2009024624	WAUKEGAN	IL		07/08/2022		165,619							628	628			
P2009024625	PLAINFIELD	IL		07/05/2022		163,382							17,020	17,020			
P2009024628	CHICAGO	IL		06/15/2022		246,138							493	493			
P2009024629	FRESNO	CA		07/05/2022		218,978							9,355	9,355			
P2009024630	LAKE WORTH	FL		07/05/2022		367,737							6,469	6,469			
P2009024638	PERRIS	CA		01/31/2023		533,353							1,638	1,638			
P2009024639	N LAS VEGAS	NV		06/16/2022		342,217							579	579			
P2009024642	LOS ANGELES	CA		06/21/2022		507,640							728	728			
P2009024643	MIDLAND	TX		06/30/2022		240,579							1,140	1,140			
P2009024644	CHAMPAIGN	IL		07/05/2022		154,440							588	588			
P2009024645	BAYVILLE	NJ		07/15/2022		365,593							746	746			
P2009024650	BRIDGETON	NJ		07/11/2022		220,620							437	437			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	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
P2009024651	MELROSE PARK	IL		06/29/2022		216,426							521	521			
P2009024652	LILBURN	GA		08/01/2022		273,042							636	636			
P2009024653	SAN JOAQUIN	CA		06/22/2022		234,669							346	346			
P2009024655	WEST CHICAGO	IL		06/24/2022		222,605							440	440			
P2009024657	VISALIA	CA		07/07/2022		156,395							302	302			
P2009024658	PUYALLUP	WA		06/20/2022		552,650							1,659	1,659			
P2009024659	EAST HAVEN	CT		06/30/2022		200,829							316	316			
P2009024661	BOCA RATON	FL		06/30/2022		464,964							906	906			
P2009024662	PALMDALE	CA		06/17/2022		281,325							466	466			
P2009024663	LANCASTER	CA		06/22/2022		328,980							665	665			
P2009024664	ROSELLE PARK	NJ		01/31/2023		254,246							633	633			
P2009024665	HOUSTON	TX		06/22/2022		191,137							422	422			
P2009024668	LIVINGSTON	NJ		06/30/2022		602,724							102,551	102,551			
P2009024669	KENILWORTH	NJ		06/28/2022		424,100							7,862	7,862			
P2009024670	CARTERET	NJ		06/30/2022		426,844							715	715			
P2009024671	LAS VEGAS	NV		07/01/2022		187,844							350	350			
P2009024673	FT LAUDERDALE	FL		07/06/2022		387,293							743	743			
P2009024674	MONTESANO	WA		10/14/2022		166,100							461	461			
P2009024675	MIAMI	FL		07/28/2022		675,211							1,260	1,260			
P2009024681	SPRINGFIELD	VA		06/21/2022		575,208							1,081	1,081			
P2009024682	PITTSBURG	CA		07/12/2022		709,612							7,435	7,435			
P2009024683	LOS ANGELES	CA		01/31/2023		500,029							1,082	1,082			
P2009024685	DALLAS	TX		07/14/2022		183,344							365	365			
P2009024686	WATERFORD	CA		01/31/2023		307,874							630	630			
P2009024691	SOUTHAVEN	MS		07/19/2022		304,314							558	558			
P2009024694	NEWBERRY	FL		07/22/2022		609,122							15,875	15,875			
P2009024695	SPRING BRANCH	TX		06/30/2022		862,567							2,405	2,405			
P2009024696	BELLEVILLE	NJ		06/24/2022		385,131							761	761			
P2009024701	OAKLEY	CA		06/13/2022		174,064							6,311	6,311			
P2009024702	BOLINGBROOK	IL		07/27/2022		195,797							651	651			
P2009024703	NEW BRAUNFELS	TX		08/15/2022		284,698							481	481			
P2009024706	WAUKEGAN	IL		07/12/2022		181,760							279	279			
P2009024707	MAYS LANDING	NJ		06/30/2022		283,427							443	443			
P2009024708	NEPTUNE	NJ		06/22/2022		375,686							614	614			
P2009024709	AURORA	IL		07/18/2022		164,012							266	266			
P2009024710	LINDENHURST	IL		07/22/2022		252,577							392	392			
P2009024712	PIKESVILLE	MD		06/30/2022		231,270							634	634			
P2009024713	MANTECA	CA		06/30/2022		698,746							1,441	1,441			
P2009024714	SAN JOSE	CA		07/06/2022		1,326,372							2,439	2,439			
P2009024716	HAGERSTOWN	MD		07/14/2022		205,337							373	373			
P2009024717	PEMBROKE PINES	FL		01/31/2023		773,990							1,131	1,131			
P2009024718	DELRAN	NJ		08/16/2022		218,265							504	504			
P2009024720	SICKLERVILLE	NJ		06/28/2022		372,408							573	573			
P2009024721	MEMPHIS	TN		06/27/2022		360,826							487	487			
P2009024725	BRANDON	FL		07/01/2022		221,687							316	316			
P2009024727	FREDERICKSBRG	VA		06/30/2022		336,800							483	483			
P2009024729	CHARLOTTE	NC		08/01/2022		248,352							315	315			
P2009024730	LINCOLN	NE		07/14/2022		342,160							574	574			
P2009024731	HOUSTON	TX		07/15/2022		243,500							271	271			
P2009024736	HAGERSTOWN	MD		07/15/2022		242,687							635	635			
P2009024737	HOUSTON	TX		06/29/2022		199,504							1,345	1,345			

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	2	3					8	9	10	11	12	13					
Loan Number	City	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
P2009024739	ATLANTA	GA		07/11/2022		185,279							264	264			
P2009024743	CHICAGO	IL		07/19/2022		234,584							2,007	2,007			
P2009024744	ROSENBERG	TX		07/29/2022		281,653							433	433			
P2009024746	FRISCO	TX		01/31/2023		468,715							1,076	1,076			
P2009024748	WOODBRIDGE	VA		06/29/2022		171,965							255	255			
P2009024750	CHESTERFIELD	VA		01/31/2023		563,158							497	497			
P2009024751	HOUSTON	TX		07/29/2022		312,063							413	413			
P2009024752	VANCOUVER	WA		01/31/2023		352,846							1,022	1,022			
P2009024753	KENT	WA		07/22/2022		596,938							1,176	1,176			
P2009024754	CORPUS CHRISTI	TX		07/07/2022		377,601							515	515			
P2009024755	PARKLAND	FL		06/30/2022		1,215,503							3,427	3,427			
P2009024758	AUBREY	TX		08/04/2022		493,357							2,002	2,002			
P2009024769	BALTIMORE	MD		07/29/2022		185,524							305	305			
P2009024770	LOS ANGELES	CA		07/01/2022		531,939							777	777			
P2009024785	STAR	ID		07/29/2022		309,737							731	731			
P2009024789	DANBURY	CT		08/26/2022		248,324							567	567			
P2009024790	RESTON	VA		01/31/2023		359,835							1,081	1,081			
P2009024792	MANVILLE	NJ		08/16/2022		258,444							933	933			
P2009024794	BAYONNE	NJ		08/09/2022		289,300							6,164	6,164			
P2009024795	SAN ANTONIO	TX		07/22/2022		267,326							532	532			
P2009024803	CLIFTON	NJ		08/05/2022		516,554							896	896			
P2009024805	LAS VEGAS	NV		07/14/2022		474,911							1,247	1,247			
P2009024806	ELK GROVE	CA		07/29/2022		600,467							1,553	1,553			
P2009024808	OTIS	OR		07/25/2022		562,077							1,191	1,191			
P2009024809	LOS ANGELES	CA		07/27/2022		1,763,401							4,439	4,439			
P2009024811	NEW PRT RCHY	FL		07/21/2022		462,144							954	954			
P2009024814	LOS ANGELES	CA		07/11/2022		1,893,141							3,518	3,518			
P2009024816	DOWNEY	CA		07/19/2022		1,120,735							5,096	5,096			
P2009024823	CEDAR PARK	TX		08/02/2022		331,447							609	609			
P2009024825	WAYNE	NJ		08/23/2022		444,632							802	802			
P2009024826	JONESBORO	GA		07/20/2022		471,464							765	765			
P2009024828	TEANECK	NJ		07/19/2022		653,998							1,425	1,425			
P2009024829	NESBIT	MS		07/29/2022		360,118							1,977	1,977			
P2009024830	EL RENO	OK		07/15/2022		189,404							452	452			
P2009024832	BRIGHTON	TN		09/29/2022		1,312,475							2,514	2,514			
P2009024835	CORAL GABLES	FL		07/21/2022		522,175								2			
P2009024839	TOLLAND	CT		07/29/2022		438,127							674	674			
P2009024840	WEEKI WACHEE	FL		07/29/2022		439,178							1,111	1,111			
P2009024843	CARMEL	IN		07/21/2022		844,488							2,026	2,026			
P2009024844	CORAL SPRINGS	FL		07/25/2022		525,703							566	566			
P2009024846	RICHMOND	TX		08/03/2022		425,487							975	975			
P2009024847	SAINT LOUIS	MO		08/09/2022		337,973							776	776			
P2009024848	AFTON	MN		08/29/2022		818,953							1,342	1,342			
P2009024856	FOREST HILL	MD		07/29/2022		371,221							700	700			
P2009024858	GLENVIEW	IL		09/13/2022		322,310							550	550			
P2009024867	POMPANO BEACH	FL		07/28/2022		479,222							971	971			
P2009024868	SUN CITY	AZ		07/29/2022		479,808							778	778			
P2009024876	EDINBURG	TX		08/26/2022		170,265							284	284			
P2009024879	MORRISTOWN	NJ		10/20/2022		592,000							1,230	1,230			
P2009024880	AZUSA	CA		08/09/2022		331,831							6,774	6,774			
P2009024883	ELGIN	IL		09/07/2022		265,033							427	427			

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P2009024884	MCLOUD	OK		08/05/2022		308,449											
P2009024885	NAPERVILLE	IL		08/12/2022		442,645								529			
P2009024893	SAINT CHARLES	MO		08/10/2022		195,778							489	489			
P2009024894	CLAYTON	DE		07/29/2022		199,314							435	435			
P2009024899	CHESTERFIELD	VA		08/05/2022		264,550							428	428			
P2009024902	MONTGOMERY	TX		08/12/2022		141,684							249	249			
P2009024909	DUMFRIES	VA		08/23/2022		413,667							449	449			
P2009024914	COCKEYSVILLE	MD		08/19/2022		750,394							1,275	1,275			
P2009024917	E BRUNSWICK	NJ		09/12/2022		378,206							614	614			
P2009024921	WEST COVINA	CA		08/23/2022		182,276							478	478			
P2009024923	BONITA SPGS	FL		08/26/2022		397,520							863	863			
P2009024924	HESPERIA	CA		08/12/2022		309,758							5,865	5,865			
P2009024927	MAGNOLIA	TX		09/22/2022		276,534							441	441			
P2009024929	SPRING	TX		10/05/2022		239,160							2,718	2,718			
P2009024931	PEARLAND	TX		08/19/2022		331,340							674	674			
P2009024932	SAN ANTONIO	TX		08/24/2022		277,652							449	449			
P2009024937	BENTONVILLE	VA		08/30/2022		170,692							305	305			
P2009024943	HENRICO	VA		08/22/2022		182,816							196	196			
P2009024944	ANNANDALE	VA		10/05/2022		684,590							2,750	2,750			
P2009024945	BURBANK	CA		08/10/2022		646,726							4,611	4,611			
P2009024946	SUMMERVILLE	SC		08/31/2022		284,245							748	748			
P2009024949	SAINT LOUIS	MO		09/06/2022		179,868							379	379			
P2009024950	BUDA	TX		09/02/2022		356,519							2,611	2,611			
P2009024952	YUBA CITY	CA		08/23/2022		230,909							500	500			
P2009024953	NEWARK	NJ		08/25/2022		244,399							825	825			
P2009024954	SOUTHAVEN	MS		08/31/2022		304,490							100,531	100,531			
P2009024955	BOCA RATON	FL		09/12/2022		357,316							622	622			
P2009024957	TAVERNIER	FL		09/22/2022		678,433							1,100	1,100			
P2009024964	BASTROP	TX		09/19/2022		285,118							494	494			
P2009024965	WINTER HAVEN	FL		07/29/2022		267,776							578	578			
P2009024966	LAS VEGAS	NV		08/04/2022		492,648							1,026	1,026			
P2009024967	BUCKEYE	AZ		08/08/2022		626,854							1,208	1,208			
P2009024969	KATY	TX		08/15/2022		255,867							478	478			
P2009024971	LAKEWOOD	CA		08/08/2022		532,784							1,235	1,235			
P2009024974	DAYTONA BEACH	FL		08/12/2022		267,060							726	726			
P2009024975	TAMPA	FL		09/14/2022		419,164							1	1			
P2009024977	AURORA	CO		09/12/2022		149,222								133,131			
P2009024982	KANSAS CITY	MO		08/31/2022		195,245							739	739			
P2009024984	LINDSAY	CA		08/26/2022		456,341							855	855			
P2009024987	LAS VEGAS	NV		09/16/2022		750,883							1,233	1,233			
P2009024990	STERLING	CT		09/09/2022		448,940							817	817			
P2009024992	DOVER	FL		09/07/2022		424,264							525	525			
P2009024994	FLOWERY BR	GA		09/06/2022		757,747							1,628	1,628			
P2009024998	AUBURN	WA		08/29/2022		634,074							1,405	1,405			
P2009025000	HOLLADAY	UT		09/03/2022		1,040,108							1,978	1,978			
P2009025002	TOLLESON	AZ		09/19/2022		340,206							546	546			
P2009025004	OLD SAYBROOK	CT		09/23/2022		452,518							972	972			
P2009025006	HOLLYWOOD	FL		09/29/2022		282,736							652	652			
P2009025007	LEHIGH ACRES	FL		09/23/2022		327,028							525	525			
P2009025008	HOMESTEAD	FL		09/14/2022		381,130							646	646			
P2009025009	GLENDALE HTS	IL		10/03/2022		251,705							658	658			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	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
P2009025010	NEW BRAUNFELS	TX		09/06/2022		238,585							480	480			
P2009025013	ROSWELL	GA		09/16/2022		724,341							1,163	1,163			
P2009025017	DEERFIELD BCH	FL		10/13/2022		496,741							1,141	1,141			
P2009025020	ORLANDO	FL		09/09/2022		215,529							527	527			
P2009025021	HILLSBORO	OR		09/28/2022		644,679							1,659	1,659			
P2009025026	EVERETT	WA		09/20/2022		534,704							1,202	1,202			
P2009025027	CONROE	TX		09/15/2022		186,347							406	406			
P2009025029	FOLSOM	CA		09/09/2022		654,759							1,050	1,050			
P2009025030	PINOLE	CA		09/21/2022		427,340							908	908			
P2009025031	LUTHERVILLE	MD		09/29/2022		172,021							447	447			
P2009025032	WALLER	TX		09/30/2022		471,982							776	776			
P2009025035	KATY	TX		09/12/2022		341,608							751	751			
P2009025036	WASHLNGTON	UT		09/09/2022		311,328							594	594			
P2009025042	FRONT ROYAL	VA		07/12/2022		275,252							469	469			
P2009025046	NEWARK	NJ		07/18/2022		455,654							615	615			
P2009025047	CORAL SPRINGS	FL		09/28/2022		422,987							7,076	7,076			
P2009025048	PALO ALTO	CA		10/03/2022		2,166,040							5,863	5,863			
P2009025049	SPRINGDALE	AR		10/11/2022		329,496							1,381	1,381			
P2009025051	KERMAN	CA		09/27/2022		287,150							3,528	3,528			
P2009025061	MIAMI	FL		06/30/2022		279,393							457	457			
P2009025062	HENDERSON	NV		10/06/2022		1,375,855							1,536	1,536			
P2009025064	BRICK	NJ		09/20/2022		352,424							791	791			
P2009025065	LOGANVILLE	GA		09/26/2022		589,821							941	941			
P2009025067	ASHEVILLE	NC		09/29/2022		171,446							579	579			
P2009025069	BEAR	DE		09/30/2022		438,580							1,832	1,832			
P2009025074	KERMAN	CA		10/05/2022		525,174							1,763	1,763			
P2009025076	CYPRESS	TX		09/30/2022		417,503							866	866			
P2009025085	LAS VEGAS	NV		09/30/2022		211,911							535	535			
P2009025086	PASSAIC	NJ		07/18/2022		430,570							8,509	8,509			
P2009025087	PFLUGERVILLE	TX		10/11/2022		326,496							642	642			
P2009025088	VERO BEACH	FL		09/27/2022		219,617							522	522			
P2009025091	MIAMI SPRINGS	FL		09/29/2022		488,980							774	774			
P2009025092	SUMMERVILLE	SC		10/12/2022		395,128							1,327	1,327			
P2009025093	MIAMI	FL		10/27/2022		429,669							432	432			
P2009025094	LAKE HAVASU CITY	AZ		10/13/2022		571,841							2,441	2,441			
P2009025098	SILVER SPRING	MD		09/26/2022		466,787							694	694			
P2009025099	INCLINE VLG	NV		10/14/2022		308,718							689	689			
P2009025105	CINNAMINSON	NJ		10/21/2022		391,552							1,286	1,286			
P2009025111	MONROE	NC		10/17/2022									343	343			
P2009025114	BELLEVILLE	NJ		10/11/2022		499,564							2,557	2,557			
P2009025117	INDIAN ROCKS BEACH	FL		10/14/2022		298,716							581	581			
P2009025118	HOUSTON	TX		10/25/2022		950,752							1,564	1,564			
P2009025119	MIRAMAR	FL		10/14/2022		794,859							1,511	1,511			
P2009025123	LAS VEGAS	NV		10/14/2022		764,640							2,471	2,471			
P2009025125	LEHIGH ACRES	FL		10/27/2022		259,267							595	595			
P2009025126	WINTER PARK	FL		10/11/2022		352,348							737	737			
P2009025127	ATLANTA	GA		10/19/2022		499,741							839	839			
P2009025129	EL PASO	TX		10/01/2022		207,662							699	699			
P2009025135	OWINGS MILLS	MD		10/07/2022		255,465							462	462			
P2009025138	MAYWOOD	CA		11/14/2022									252	252			
P2009025140	FATE	TX		10/20/2022		372,592							2,234	2,234			

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	2	3					8	9	10	11	12	13					
Loan Number	City	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
P2009025143	BENTONVILLE	AR		10/28/2022		810,875							1,210	1,210			
P2009025150	DUMONT	NJ		10/21/2022		352,423							155	155			
P2009025157	AMERICAN FORK	UT		10/24/2022		408,804							611	611			
P2009025165	DECATUR	TX		10/14/2022		559,023							3,075	3,075			
P2009025168	EAST HAMPTON	CT		10/21/2022		282,001							248	248			
P2009025170	LAKE ARIEL	PA		10/31/2022		152,211							196	196			
P2009025174	SALEM	UT		11/01/2022		483,282							634	634			
P2009025175	TACOMA	WA		10/28/2022		450,442							357	357			
P2009025181	BRIDGEPORT	CT		10/21/2022		303,318							502	502			
P2009025182	COLORADO SPRINGS	CO		10/25/2022		555,997							724	724			
P2009025183	OKLAHOMA CITY	OK		11/28/2022									134	134			
P2009025186	LAKE PLACID	FL		11/14/2022									93	93			
P2009025189	FALLS CHURCH	VA		10/24/2022		390,513							501	501			
P2009025190	VINELAND	NJ		11/21/2022									283	283			
P2009025191	NORTH CHESTERFIELD	VA		10/21/2022		200,615							219	219			
P2009025192	BENTON	AR		11/08/2022									381	381			
P2009025195	FRESNO	CA		11/04/2022									80,601	80,601			
P2009025197	HOUSTON	TX		10/19/2022		224,829							513	513			
P2009025199	YORK	PA		11/01/2022									244	244			
P2009025201	COLLIERVILLE	TN		11/08/2022									2,022	2,022			
P2009025205	HUNTINGTON BCH	CA		11/28/2022									636	636			
P2009025208	PORT ST LUCIE	FL		10/25/2022		356,845							254	254			
P2009025209	CORWEMO	TX		11/14/2022									313	313			
P2009025211	MADISON	CT		11/15/2022									321	321			
P2009025212	CHESTERFIELD	VA		11/04/2022									313	313			
P2009025215	CANTON	MS		11/10/2022									50	50			
P2009025224	RCH PALOS VRD	CA		11/23/2022									1,354	1,354			
P2009025229	LAKE SAINT LOUIS	MO		11/23/2022									131	131			
P2009025232	HOLLYWOOD	FL		11/22/2022									75	75			
P2009025237	ODESSA	TX		11/29/2022									23,252	23,252			
P2009025256	BLUE RIDGE	GA		11/17/2022									374	374			
P2009025257	SUWANEE	GA		11/30/2022									342	342			
P2009025261	MANCHESTER	CT		11/28/2022									86	86			
P2009025266	LAVEEN	AZ		12/09/2022									161	161			
P2009025267	LAVEEN	AZ		12/09/2022									161	161			
P2009025268	LAVEEN	AZ		12/09/2022									161	161			
P2009025270	LAVEEN	AZ		12/09/2022									161	161			
P2009025271	MIDLOTHIAN	VA		11/29/2022									77	77			
P2009025273	BALTIMORE	MD		12/02/2022									134	134			
P2009025290	NATIONAL CITY	CA		11/21/2022									235	235			
P2009025302	LINCOLN	NE		12/09/2022									230	230			
P2009025306	AFTON	MN		11/28/2022									216	216			
P2009025312	GREENACRES	FL		11/30/2022									196	196			
P2009025318	FLORESVILLE	TX		12/01/2022									201	201			
P2009025357	WINSTON	GA		12/20/2022									282	282			
P2010802589	HOUSTON	TX		10/30/2020		116,507							346	346			
P4191007911	WESLACO	TX		03/12/2020		228,188							1,180	1,180			
P4191108841	NORTH MIAMI BEACH	FL		02/19/2020		293,923							712	712			
P4191108967	HOUSTON	TX		03/09/2020		112,675							607	607			
P4191108993	PITTSBURGH	PA		03/06/2020		258,066							1,121	1,121			
P4191109097	CASTLE ROCK	CO		01/27/2020		309,739							1,397	1,397			

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P4191109143	FORT LUPTON	CO		02/13/2020		428,160							2,060	2,060			
P4191209377	TRAVELERS REST	SC		01/02/2020		190,808							779	779			
P4191209483	NEWTOWN SQUARE	PA		02/04/2020		119,140							532	532			
P4191209523	WEST PALM BEACH	FL		02/28/2020		278,259							1,866	1,866			
P4191209617	CORAL SPRINGS	FL		02/21/2020		237,453							960	960			
P4191209704	BARTLETT	IL		03/09/2020		173,509							743	743			
P4191209707	PALMDALE	CA		02/24/2020		211,750							689	689			
P4200109821	GILBERT	AZ		02/28/2020		403,627							4,257	4,257			
P4200109846	BOLINGBROOK	IL		02/11/2020		419,663							1,594	1,594			
P4200109907	WICHITA	KS		02/21/2020		339,863							831	831			
P4200109958	BAILEY	CO		02/27/2020		141,324							633	633			
P4200110034	HUNTSVILLE	UT		03/13/2020		127,368							339	339			
P4200110065	CHARLESTON	SC		03/12/2020		234,113							1,025	1,025			
P4200110097	WILLCOX	AZ		02/25/2020		147,800							576	576			
P4200110159	ORLANDO	FL		02/14/2020		304,591							1,363	1,363			
P4200110233	SAN JUAN CAPISTRANO	CA		03/06/2020		385,284							1,487	1,487			
P4200110242	FOUNTAIN HILLS	AZ		03/06/2020		182,268							1,696	1,696			
P4200110254	ANAHEIM	CA		03/16/2020		708,037							1,989	1,989			
P4200110270	NEWTOWN	PA		02/21/2020		469,550							2,150	2,150			
P4200110272	KENNESAW	GA		03/06/2020		396,959							1,664	1,664			
P4200110273	SANDY SPRINGS	GA		02/28/2020		1,085,197							2,923	2,923			
P4200110328	ENCINO	CA		02/27/2020		1,338,699							5,926	5,926			
P4200110331	MINNEAPOLIS	MN		02/14/2020		742,008							4,771	4,771			
P4200110339	PHILADELPHIA	PA		03/06/2020		95,850							373	373			
P4200110349	ST. CLOUD	FL		03/06/2020		231,735							820	820			
P4200110363	ROYAL OAKS	CA		02/24/2020		519,872							1,333	1,333			
P4200110395	CAPE CORAL	FL		02/28/2020		143,711							643	643			
P4200210524	CORAL SPRINGS	FL		03/12/2020		386,153							4,459	4,459			
P4200210589	MINNEAPOLIS	MN		03/06/2020		462,444							2,075	2,075			
P4200210621	SANTA ANA	CA		03/17/2020		512,855							1,952	1,952			
P4200210627	SANTA ANA	CA		03/17/2020		519,033							1,973	1,973			
P4200210665	SOUTHWEST RANCHES	FL		03/18/2020		892,956							4,860	4,860			
P4200210699	LANDING	NJ		03/20/2020		304,390							1,198	1,198			
P4200210853	HOLLYWOOD	FL		03/13/2020		508,736							739	739			
P4200210901	OVERLAND PARK	KS		03/19/2020		126,258							518	518			
P4200210989	PARKLAND	FL		03/16/2020		573,101							2,719	2,719			
P4211014424	ALPHARETTA	GA		02/18/2022		933,123								1,763			
P4211114759	FORT LAUDERDALE	FL		03/09/2022		597,733							2,169	2,169			
P4211114771	NEW FAIRFIELD	CT		04/25/2022		285,520							722	722			
P4211115062	LUTZ	FL		07/31/2022		189,364							694	694			
P4211115152	PRINCETON	NJ		02/18/2022		2,044,710							7,995	7,995			
P4211215230	KILLEEN	TX		03/15/2022		110,439							560	560			
P4211215312	PEMBROKE PINES	FL		01/25/2022		724,378							2,963	2,963			
P4211215393	LAMBERTVILLE	NJ		03/24/2022		961,669							3,603	3,603			
P4211215452	HOLLYWOOD	FL		02/02/2022		600,042							740	740			
P4211215458	YUKON	PA		02/02/2022		199,288							591	591			
P4211215628	THE VILLAGES	FL		02/14/2022		769,460							2,365	2,365			
P4211215642	KALISPELL	MT		03/31/2022		503,689							1,812	1,812			
P4211215661	AVENTURA	FL		02/04/2022		435,196								967			
P4220115678	MERRITTSTOWN	PA		01/26/2022		108,766							391	391			
P4220115702	SAN DIEGO	CA		02/15/2022		181,330							893	893			

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P4220115722	ALBUQUERQUE	NM		02/08/2022		326,985							14,336	14,336			
P4220115728	BURBANK	CA		02/05/2022		1,204,809							5,120	5,120			
P4220115748	HIXSON	TN		02/02/2022		194,121							502	502			
P4220115762	LIVERMORE	CO		02/24/2022		444,191							2,407	2,407			
P4220115776	TAVARES	FL		03/17/2022		174,268							529	529			
P4220115777	MELBOURNE	FL		02/15/2022		1,310,849							5,240	5,240			
P4220115792	AVENTURA	FL		04/04/2022		270,389							996	996			
P4220115870	HAINES CITY	FL		03/25/2022		285,807							920	920			
P4220115878	HIGHLAND	MI		03/21/2022		305,841							999	999			
P4220115893	OLD BRIDGE	NJ		03/04/2022		399,804							1,348	1,348			
P4220115899	DOWNEY	CA		03/17/2022		380,392							1,224	1,224			
P4220115914	PORT SAINT LUCIE	FL		02/16/2022		355,289							1,282	1,282			
P4220115973	DEPTFORD	NJ		02/22/2022		184,877							681	681			
P4220115974	DELAND	FL		04/22/2022		190,522							766	766			
P4220115998	TELFORD	PA		03/28/2022		293,929							1,542	1,542			
P4220116020	COCONUT GROVE	FL		03/25/2022		790,650							3,557	3,557			
P4220116044	COLORADO SPRINGS	CO		03/23/2022		264,257							1,122	1,122			
P4220116046	JACKSON	WY		02/25/2022		1,435,767							6,893	6,893			
P4220116091	KISSIMMEE	FL		02/16/2022		103,886							625	625			
P4220116102	INDIAN LAND	SC		02/28/2022		310,687							1,297	1,297			
P4220116121	MELBOURNE	FL		03/11/2022		130,977							430	430			
P4220116128	SARASOTA	FL		03/25/2022		266,018							892	892			
P4220116146	ATLANTA	GA		02/17/2022		643,470							2,407	2,407			
P4220116166	DENVER	CO		04/07/2022		390,955							1,582	1,582			
P4220116168	DENVER	CO		04/07/2022		508,683							1,733	1,733			
P4220116177	WINTER GARDEN	FL		02/14/2022		917,239							2,607	2,607			
P4220116193	MORRO BAY	CA		03/28/2022		522,353							2,329	2,329			
P4220116199	WELLINGTON	FL		03/17/2022		588,382							1,850	1,850			
P4220116208	PASADENA	CA		04/16/2022		1,214,070							5,517	5,517			
P4220216214	LAKEWOOD RANCH	FL		03/15/2022		737,485							3,020	3,020			
P4220216227	WINTER SPRINGS	FL		03/11/2022		774,252							2,395	2,395			
P4220216237	JEFFERSON	CO		05/02/2022		463,902							1,732	1,732			
P4220216240	FORT MILL	SC		03/31/2022		233,701							920	920			
P4220216252	BETHLEHEM	GA		03/11/2022		364,662							682	682			
P4220216254	FORT MILL	SC		04/01/2022		190,881							736	736			
P4220216257	TAVERNEIR	FL		03/10/2022		1,344,442							5,740	5,740			
P4220216274	SUMMERVILLE	SC		03/02/2022		152,311							5	5			
P4220216283	HAINES CITY	FL		03/17/2022		257,246							1,023	1,023			
P4220216292	MATTHEWS	NC		04/01/2022		442,609							2,057	2,057			
P4220216296	PALM BAY	FL		03/08/2022		152,019							479	479			
P4220216298	HOUSTON	TX		03/10/2022		223,129							690	690			
P4220216344	DAVENPORT	FL		07/31/2022		268,886							668	668			
P4220216375	VALLEY SPRINGS	CA		04/13/2022		387,218							920	920			
P4220216376	PEORIA	AZ		03/22/2022		561,528							2,933	2,933			
P4220216404	PALM HARBOR	FL		03/11/2022		891,189							3,159	3,159			
P4220216408	WINTER GARDEN	FL		03/11/2022		437,965							1,877	1,877			
P4220216409	LAKE WORTH	FL		03/22/2022		162,392							265	265			
P4220216412	CO SPGS	CO		04/06/2022		328,717							1,269	1,269			
P4220216427	SHERMAN OAKS	CA		03/17/2022		1,219,529							5,168	5,168			
P4220216441	CORONA	CA		04/15/2022		556,386							1,813	1,813			
P4220216466	JACKSONVILLE	FL		05/27/2022		290,618							1,589	1,589			

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	2	3					8	9	10	11	12	13					
Loan Number	City	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
P4220216480	ORMOND BEACH	FL		03/30/2022		285,075							984	984			
P4220216499	SCOTTSDALE	AZ		03/28/2022		414,688							2,008	2,008			
P4220216500	CANTON	MI		03/11/2022		471,052							1,802	1,802			
P4220216510	MIAMI	FL		03/21/2022		468,739							1,511	1,511			
P4220216521	BRIGHTON	CO		03/14/2022		406,767							1,144	1,144			
P4220216531	PROVIDENCE	RI		03/31/2022		402,370							1,460	1,460			
P4220216533	GILBERT	AZ		03/15/2022		581,154							2,114	2,114			
P4220216544	HENDERSON	NV		04/19/2022		1,224,356							3,820	3,820			
P4220216550	ASBURY	NJ		03/17/2022		348,950							1,304	1,304			
P4220216552	PISMO BEACH	CA		03/14/2022		764,877							1,650	1,650			
P4220216556	KEY LARGO	FL		03/15/2022		470,093							1,464	1,464			
P4220216575	BRASELTON	GA		03/09/2022		743,129							2,377	2,377			
P4220216583	PINE	CO		04/11/2022		1,316,109							4,904	4,904			
P4220216594	CORONA	CA		03/23/2022		316,826							2,708	2,708			
P4220216607	CHARLESTON	SC		03/18/2022		671,338							1,944	1,944			
P4220216612	KEY LARGO	FL		03/30/2022		1,491,830							5,610	5,610			
P4220216622	DENVER	CO		03/24/2022		380,729							1,282	1,282			
P4220216626	CATALDO	ID		04/08/2022		236,881							983	983			
P4220216651	PEMBROKE PINES	FL		04/01/2022		341,328							1,906	1,906			
P4220216668	HGHLNDS RANCH	CO		04/11/2022		440,134							1,726	1,726			
P4220216670	FORT LAUDERDALE	FL		04/01/2022		307,946							1,138	1,138			
P4220216677	MIAMI GARDENS	FL		03/10/2022		230,384							840	840			
P4220216680	WHITTIER	CA		03/22/2022		752,821							2,508	2,508			
P4220216686	NORTH BAY VILLAGE	FL		03/31/2022		306,103							1,143	1,143			
P4220216691	MIAMI	FL		03/10/2022		193,357							700	700			
P4220216694	JACKSONVILLE	FL		04/22/2022		777,927							3,292	3,292			
P4220216714	IRVINE	CA		04/13/2022		554,830							1,861	1,861			
P4220216725	SUNNY ISLES BEACH	FL		05/02/2022		651,695							2,625	2,625			
P4220216731	HOLLYWOOD	FL		03/18/2022		404,045							1,366	1,366			
P4220216788	DANA POINT	CA		03/28/2022		302,660							1,120	1,120			
P4220216793	ZEPHYRHILLS	FL		03/31/2022		156,214							528	528			
P4220216798	ATLANTA	GA		04/02/2022		385,665							1,553	1,553			
P4220216802	LAGUNA NIGUEL	CA		03/18/2022		922,219							1,622	1,622			
P4220216804	BOCA RATON	FL		04/13/2022		370,164							1,204	1,204			
P4220216818	NORTH HILLS	CA		04/15/2022		194,777							1,691	1,691			
P4220216823	MESA	AZ		03/22/2022		385,525							1,296	1,296			
P4220316838	GASTONIA	NC		04/13/2022		116,073							685	685			
P4220316844	ALTON	UT		04/06/2022		522,276							289	289			
P4220316852	SANTA ROSA BEACH	FL		03/25/2022		625,530							2,063	2,063			
P4220316862	PARKLAND	FL		04/07/2022		578,421							1,256	1,256			
P4220316866	DENVER	CO		03/31/2022		130,273							439	439			
P4220316884	CENTENNIAL	CO		05/12/2022		582,436							1,934	1,934			
P4220316893	WINTER PARK	FL		04/06/2022		630,498							1,524	1,524			
P4220316895	KINNELON	NJ		05/02/2022		883,545							2,637	2,637			
P4220316905	LAKE ELSINORE	CA		03/25/2022		364,620							728	728			
P4220316908	ROSSVILLE	GA		03/31/2022		145,864							277	277			
P4220316919	MIAMI	FL		04/01/2022		119,087							263	263			
P4220316931	DENVER	CO		04/01/2022		129,995							434	434			
P4220316947	COLUMBUS	OH		04/07/2022		241,714							924	924			
P4220316952	COLUMBUS	OH		04/08/2022		190,425							930	930			
P4220316961	NORTH HILLS	CA		04/12/2022		999,000							1,342	1,342			

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	2	3					8	9	10	11	12	13					
Loan Number	City	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
P4220316965	PARKLAND	FL		03/31/2022		736,211							2,530	2,530			
P4220316987	SUNRISE	FL		04/11/2022		101,027							208	208			
P4220316988	CASA GRANDE	AZ		04/25/2022		286,081							771	771			
P4220316989	CASSELBERRY	FL		04/06/2022		133,360							2,893	2,893			
P4220316997	NEW SMYRNA BEACH	FL		04/20/2022		270,591							813	813			
P4220317003	BONITA SPRINGS	FL		04/28/2022		323,679							8,115	8,115			
P4220317010	OCALA	FL		03/28/2022		180,860							1,138	1,138			
P4220317013	HUNTINGTON BEACH	CA		03/30/2022		1,161,080							4,028	4,028			
P4220317015	INLET BEACH	FL		04/29/2022		1,219,714							3,977	3,977			
P4220317027	GOLDEN	CO		04/04/2022		928,879							2,820	2,820			
P4220317029	SAN LEON	TX		05/05/2022		366,418							4,780	4,780			
P4220317033	PITTSBORO	NC		04/08/2022		342,246							1,143	1,143			
P4220317053	CORAL SPRINGS	FL		04/22/2022		2,062,826							6,478	6,478			
P4220317104	TACOMA	WA		04/18/2022		415,244							1,239	1,239			
P4220317110	DELRAY BEACH	FL		04/06/2022		46,727							3,635	3,635			
P4220317149	PLACERVILLE	CA		04/13/2022		913,499							2,389	2,389			
P4220317153	DALTON	GA		04/22/2022		650,887							1,836	1,836			
P4220317164	BOCA RATON	FL		04/14/2022		1,464,671							5,354	5,354			
P4220317187	IRVINE	CA		04/27/2022		1,443,286							5,173	5,173			
P4220317191	APPLE VALLEY	CA		03/29/2022		819,649							2,591	2,591			
P4220317196	OCALA	FL		04/12/2022		362,498							1,066	1,066			
P4220317200	DELRAY BEACH	FL		03/31/2022		1,655,020							5,137	5,137			
P4220317208	NORTH MYRTLE BEACH	SC		04/13/2022		417,154							3,016	3,016			
P4220317215	BEVERLY HILLS	FL		04/08/2022		98,650							312	312			
P4220317218	STUDIO CITY	CA		03/30/2022		1,636,817							700	700			
P4220317223	WOODLAND HILLS	CA		04/01/2022		1,489,130							5,298	5,298			
P4220317233	AIKEN	SC		05/05/2022		503,626							2,287	2,287			
P4220317246	HOLLYWOOD	FL		05/06/2022		758,051							2,718	2,718			
P4220317247	PEMBROKE PINES	FL		05/06/2022		393,603							1,416	1,416			
P4220317250	MCDONOUGH	GA		05/13/2022		731,747							2,345	2,345			
P4220317254	ALBEMARLE	NC		04/26/2022		113,974							374	374			
P4220317290	PASADENA	CA		04/27/2022		679,566							1,875	1,875			
P4220317298	CASTLE ROCK	CO		04/25/2022		664,269							1,615	1,615			
P4220317322	LOS ANGELES	CA		04/05/2022		632,988							3,204	3,204			
P4220317339	PHOENIX	AZ		04/04/2022		603,668							1,661	1,661			
P4220317348	DAVENPORT	FL		07/31/2022		411,714							1,044	1,044			
P4220317349	EASTPOINT	FL		01/31/2023		306,035							1,010	1,010			
P4220317363	CLEARWATER	FL		04/25/2022		230,636							713	713			
P4220317369	PHOENIX	AZ		05/11/2022		248,967							658	658			
P4220317402	MIAMI	FL		05/20/2022		593,365							1,674	1,674			
P4220317428	ATLANTA	GA		04/27/2022		1,269,315							24,128	24,128			
P4220317441	MIAMI BEACH	FL		04/29/2022		152,203							433	433			
P4220317445	ELIZABETHTON	TN		05/24/2022		359,951							1,144	1,144			
P4220317466	NORTH	SC		05/25/2022		335,262							311	311			
P4220317509	MISSION VIEJO	CA		04/19/2022		954,972							2,851	2,851			
P4220317513	SOLVANG	CA		04/29/2022		1,297,028							3,904	3,904			
P4220317514	GRAND JUNCTION	CO		04/15/2022		124,622							387	387			
P4220317517	KEY LARGO	FL		01/31/2023		1,021,679							2,214	2,214			
P4220317518	BROOMALL	PA		05/02/2022		186,127							508	508			
P4220317520	ST PETERSBURG	FL		04/21/2022		233,972							692	692			
P4220317522	LAKELAND	FL		05/04/2022		316,761							938	938			

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P4220317543	LYNCHBURG	VA		05/02/2022		433,285							1,275	1,275			
P4220317564	TEMPE	AZ		04/29/2022		367,112							1,105	1,105			
P4220317582	FRESNO	CA		05/04/2022		130,177							291	291			
P4220317601	BATON ROUGE	LA		04/28/2022		184,568							558	558			
P4220317606	BATON ROUGE	LA		04/28/2022		185,262							544	544			
P4220317621	HONESDALE	PA		04/08/2022		197,905							356	356			
P4220317628	FREDERICK	MD		04/28/2022		498,414							1,523	1,523			
P4220317629	ODESSA	FL		04/22/2022		195,040							445	445			
P4220317643	LA PORTE	TX		05/21/2022		781,233							2,300	2,300			
P4220317650	BATON ROUGE	LA		04/28/2022		185,262							544	544			
P4220317662	NOKOMIS	FL		01/31/2023		415,565							1,167	1,167			
P4220317675	POMPANO BEACH	FL		07/31/2022		328,294							1,019	1,019			
P4220317686	DETROIT	MI		01/31/2023		150,740							309	309			
P4220317692	AUSTIN	TX		01/31/2023		406,546							1,124	1,124			
P4220317727	SAN ANTONIO	FL		04/29/2022		277,962							726	726			
P4220317744	OAKLAND	CA		01/31/2023		485,672							1,514	1,514			
P4220317747	MIAMI	FL		05/06/2022		267,301							692	692			
P4220317775	PALMYRA	PA		05/18/2022		149,533							428	428			
P4220317776	MOUNT PLEASANT	SC		05/02/2022		817,198							1,734	1,734			
P4220417825	BRIGHTON	CO		05/16/2022		612,367							1,756	1,756			
P4220417881	GLENDALE	AZ		01/31/2023		169,824							460	460			
P4220417936	LOGANVILLE	GA		05/06/2022		367,750							831	831			
P4220417941	PARKER	CO		05/23/2022		723,286							2,220	2,220			
P4220417978	COLORADO SPRINGS	CO		04/29/2022		504,988							1,127	1,127			
P4220417989	CONCORD	NC		05/25/2022		202,787							546	546			
P4220417991	BERMUDA DUNES	CA		05/03/2022		505,892							1,575	1,575			
P4220417995	PHOENIX	AZ		05/26/2022		440,746							1,198	1,198			
P4220417997	DEERFIELD BEACH	FL		01/31/2023		410,489							11,730	11,730			
P4220418006	PATERSON	NJ		01/31/2023		107,562							278	278			
P4220418015	OCOEE	FL		01/31/2023		252,503							690	690			
P4220418019	LAUDERHILL	FL		05/10/2022		108,148							265	265			
P4220418049	MECHANICSBURG	PA		05/26/2022		444,397							715	715			
P4220418068	LEXINGTON	SC		05/20/2022		226,797							602	602			
P4220418097	LOS ANGELES	CA		01/31/2023		476,199							713	713			
P4220418104	WEST PALM BEACH	FL		05/16/2022		169,288							352	352			
P4220418106	MADERA	CA		05/04/2022		606,656							1,228	1,228			
P4220418118	MIAMI	FL		01/31/2023		283,890							749	749			
P4220418121	MARGATE	FL		06/03/2022		106,342							393	393			
P4220418122	DEERFIELD BEACH	FL		05/06/2022		406,767							1,201	1,201			
P4220418124	GALLOWAY	NJ		05/27/2022		224,470							547	547			
P4220418134	DAVENPORT	FL		06/23/2022		231,875							177,849	177,849			
P4220418204	MINT HILL	NC		05/20/2022		583,113							2,436	2,436			
P4220418222	VICTORVILLE	CA		05/04/2022		270,768							375	375			
P4220418268	HIALEAH	FL		05/20/2022		477,972							1,762	1,762			
P4220418299	WOODSTOCK	GA		01/31/2023		755,000							1,645	1,645			
P4220418312	PHILADELPHIA	PA		05/24/2022		286,525							617	617			
P4220418313	KISSIMMEE	FL		05/23/2022		223,942							182	182			
P4220418324	SAN ANTONIO	TX		01/31/2023		103,505							280	280			
P4220418342	PROSPERITY	SC		01/31/2023		111,543							170	170			
P4220418345	SUMMERFIELD	FL		01/31/2023		206,680							416	416			
P4220418366	TAMPA	FL		06/01/2022		704,953							1,348	1,348			

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P4220418374	BLOOMFIELD	CT		05/20/2022		239,112							1,567	1,567			
P4220418380	ROSSVILLE	GA		01/31/2023		260,159							685	685			
P4220418393	FRESNO	CA		05/16/2022		487,061							965	965			
P4220418411	FREEPORT	TX		01/31/2023		227,692							1,766	1,766			
P4220418448	CO SPGS	CO		01/31/2023		144,252							402	402			
P4220418457	ORLANDO	FL		01/31/2023		197,649							918	918			
P4220418471	BON AQUA	TN		05/24/2022		325,509							408	408			
P4220418500	DAVIDSON	NC		08/08/2022		1,600,840							3,946	3,946			
P4220418502	CHARLOTTE	NC		07/11/2022		576,176							1,007	1,007			
P4220418572	IRVINE	CA		05/23/2022		1,148,074							3,365	3,365			
P4220418593	INDIAN SPRINGS	NV		05/24/2022		189,742							507	507			
P4220418598	WEST HILLS	CA		01/31/2023		799,862							4,969	4,969			
P4220418604	NEWPORT NEWS	VA		01/31/2023		185,449							338	338			
P4220518706	HOLIDAY	FL		06/02/2022		407,346							1,027	1,027			
P4220518719	NEW PORT RICHEY	FL		07/19/2022		550,677							1,687	1,687			
P4220518803	SANTA ROSA BEACH	FL		07/31/2022		406,945							3,784	3,784			
P4220518820	LITTLETON	CO		08/01/2022		580,559							1,720	1,720			
P4220518821	TARZANA	CA		01/31/2023		984,504							1,898	1,898			
P4220518823	MIDDLEBURG	FL		08/24/2022		342,304							574	574			
P4220518825	LEHIGH ACRES	FL		07/31/2022		149,811							305	305			
P4220518835	BRADENTON	FL		06/02/2022		450,573							3,724	3,724			
P4220518846	ROSSVILLE	GA		06/21/2022		154,006							2	2			
P4220518849	HOOVER	AL		05/31/2022		265,271							9,726	9,726			
P4220518860	TAMARAC	FL		05/23/2022		130,789							241	241			
P4220518861	NORCO	CA		06/03/2022		887,646							2,452	2,452			
P4220518876	DAVENPORT	FL		05/27/2022		324,954							836	836			
P4220518879	MIDLOTHIAN	VA		07/25/2022		380,038							987	987			
P4220518881	FAYETTEVILLE	GA		07/31/2022		954,723							1,273	1,273			
P4220518904	ESTERO	FL		07/07/2022		344,045							1,076	1,076			
P4220518949	LAKEWOOD	WA		01/31/2023		260,191							300	300			
P4220518975	NORWALK	CA		01/31/2023		460,791							870	870			
P4220519050	INVERNESS	IL		06/17/2022		864,592							1,468	1,468			
P4220519187	LOXAHATCHEE	FL		08/31/2022		651,240							1,421	1,421			
P4220519189	PEMBROKE PINES	FL		05/31/2022		785,359							2,319	2,319			
P4220519222	ORANGE PARK	FL		10/04/2022		422,333							1,024	1,024			
P4220519259	SUNRISE	FL		06/30/2022		106,816							277	277			
P4220519369	MIAMI	FL		06/17/2022		1,131,516							3,295	3,295			
P4220519429	PARKER	CO		07/31/2022		777,083							1,928	1,928			
P4220519451	STAUNTON	VA		08/11/2022		175,973							449	449			
P4220519454	LEWISVILLE	TX		08/23/2022		271,603							594	594			
P4220519484	BOCA RATON	FL		01/31/2023		324,417							850	850			
P4220519508	NEW CASTLE	DE		01/31/2023		288,107							311	311			
P4220519564	FONTANA	CA		07/15/2022		762,866							3,071	3,071			
P4220619592	BLOOMINGTON	MN		08/17/2022		261,751							656	656			
P4220619607	GREENVILLE	SC		01/31/2023		869,124							1,933	1,933			
P4220619629	TAMPA	FL		06/30/2022		669,728							1,612	1,612			
P4220619681	AURORA	CO		06/14/2022		160,177							2,762	2,762			
P4220619687	AFTON	OK		06/24/2022		1,047,648							2,019	2,019			
P4220619715	WIMAUMA	FL		01/31/2023		287,968							644	644			
P4220619719	ETNA	WY		06/28/2022		573,938							1,116	1,116			
P4220619744	GRAND RAPIDS	MI		01/31/2023		135,741							130	130			

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	2	3					8	9	10	11	12	13					
Loan Number	City	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
P4220619752	PARKLAND	FL		01/31/2023		734,791							1,435	1,435			
P4220619775	PHILADELPHIA	PA		07/20/2022		348,082							748	748			
P4220619776	PARKLAND	FL		08/15/2022		549,849							1,522	1,522			
P4220619792	WEST GROVE	PA		07/08/2022		507,629							457	457			
P4220619795	ENGLEWOOD	FL		08/25/2022		296,330							557	557			
P4220619809	MIAMI	FL		06/29/2022		244,653							839	839			
P4220619810	COPAN	OK		07/08/2022		300,339							415	415			
P4220619837	DAVENPORT	FL		08/30/2022		299,036							700	700			
P4220619854	DENVER	CO		01/31/2023		611,330							1,517	1,517			
P4220619867	ATLANTA	GA		07/08/2022		323,728							652	652			
P4220619868	FOREST	VA		01/31/2023		249,376							472	472			
P4220619910	MOLALLA	OR		06/28/2022		1,155,267								1,568			
P4220619929	DISCOVERY BAY	CA		01/31/2023		1,712,246							4,272	4,272			
P4220619930	ESCONDIDO	CA		01/31/2023		2,052,456							5,187	5,187			
P4220619943	AUSTIN	TX		07/20/2022		130,432							344	344			
P4220619947	AUSTIN	TX		07/25/2022		126,830							344	344			
P4220619978	LOS ANGELES	CA		08/05/2022		1,012,666							3,014	3,014			
P4220620137	KISSIMMEE	FL		08/11/2022		724,504							1,011	1,011			
P4220620141	KISSIMMEE	FL		10/31/2022		424,659							553	553			
P4220620179	JOHNSON CITY	TX		08/05/2022		314,999							671	671			
P4220620218	FAYETTEVILLE	NC		08/05/2022		635,568							1,610	1,610			
P4220620241	CAVE CREEK	AZ		07/25/2022		836,548							5,324	5,324			
P4220620265	RICHMOND	VA		08/05/2022		350,473							820	820			
P4220620344	PARKER	CO		07/29/2022		1,290,329							2,433	2,433			
P4220620386	STONE MOUNTAIN	GA		07/29/2022		1,551,063							2,597	2,597			
P4220620387	FLOYD	VA		08/11/2022		440,015							2,448	2,448			
P4220620418	PUNTA GORDA	FL		07/21/2022		254,218							139	139			
P4220620447	ARLINGTON	TX		08/02/2022		208,616							457	457			
P4220620455	THOMSON	GA		08/18/2022		177,325							191	191			
P4220620481	FRIENDSWOOD	TX		08/01/2022		742,312							1,942	1,942			
P4220620488	TAYLORS	SC		08/12/2022		165,258							422	422			
P4220620489	GREENVILLE	SC		08/12/2022		245,541							598	598			
P4220620547	FLAGSTAFF	AZ		07/15/2022		494,246							1,071	1,071			
P4220720563	PEMBROKE PINES	FL		08/15/2022		647,208							1,075	1,075			
P4220720578	EDINBURG	VA		07/25/2022		183,826							1,187	1,187			
P4220720588	FALLS CHURCH	VA		07/15/2022		602,738							1,081	1,081			
P4220720592	CHARLOTTE	NC		08/18/2022		719,145							1,793	1,793			
P4220720620	WOODSTOCK	GA		07/18/2022		379,051							473	473			
P4220720641	MAYS LANDING	NJ		09/06/2022		347,302							721	721			
P4220720645	LUTZ	FL		08/22/2022		446,656							779	779			
P4220720712	SARASOTA	FL		08/19/2022		200,016							513	513			
P4220720715	HICKORY	NC		07/28/2022		128,932							303	303			
P4220720777	CHARLOTTE	NC		08/05/2022		157,917							514	514			
P4220720778	CHARLOTTE	NC		08/05/2022		157,917							385	385			
P4220720779	ORANGE	CA		08/06/2022		1,206,053							3,077	3,077			
P4220720780	FORT LAUDERDALE	FL		07/28/2022		1,726,557							6,061	6,061			
P4220720816	LOXAHATCHEE	FL		08/12/2022		643,266							4,808	4,808			
P4220720836	PALM BAY	FL		09/12/2022		207,150							522	522			
P4220720838	WEST BLOOMFIELD	MI		09/26/2022		1,261,033							3,330	3,330			
P4220720855	BENTONVILLE	AR		07/29/2022		586,662							974	974			
P4220720864	LAS VEGAS	NV		01/31/2023		495,717							718	718			

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	2	3					8	9	10	11	12	13					
Loan Number	City	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
P4220720865	JACKSONVILLE	FL		08/24/2022		549,965								618		(23,479)	(23,479)
P4220720871	LAS VEGAS	NV		08/16/2022		502,541							1,254	1,254			
P4220720883	TAMARAC	FL		07/28/2022		103,240							228	228			
P4220720909	DUNCAN	SC		08/19/2022		176,218							386	386			
P4220720966	SAINT JOHN	IN		09/06/2022		340,074							547	547			
P4220721025	PORT ST. LUCIE	FL		08/12/2022		729,747							1,201	1,201			
P4220721062	SARASOTA	FL		08/23/2022		443,475							480	480			
P4220721090	BETHESDA	MD		09/07/2022		1,677,067							3,360	3,360			
P4220721159	LAKELAND	FL		08/31/2022		325,790							2,758	2,758			
P4220721173	AMBLER	PA		08/05/2022		721,257							1,369	1,369			
P4220721176	BONITA SPRINGS	FL		09/02/2022		1,005,491							1,694	1,694			
P4220721183	COLORADO SPRINGS	CO		09/14/2022		284,969							365	365			
P4220721185	COLORADO SPRINGS	CO		09/14/2022		373,471							736	736			
P4220721233	DAVENPORT	FL		09/09/2022		532,177							1,243	1,243			
P4220721238	HOMESTEAD	FL		08/30/2022		391,981							795	795			
P4220721252	BUCK HILL FALLS	PA		08/19/2022		268,064							508	508			
P4220721256	DAVIE	FL		09/06/2022		1,234,350							9,668	9,668			
P4220721267	SAN FRANCISCO	CA		08/31/2022		1,557,963							2,579	2,579			
P4220721336	RIVERSIDE	CA		08/23/2022		533,719							2,370	2,370			
P4220721391	SEDALIA	CO		08/19/2022		430,979							790	790			
P4220721411	CLERMONT	FL		09/22/2022		306,745							617	617			
P4220721418	KISSIMMEE	FL		08/15/2022		263,110							567	567			
P4220721419	MEMPHIS	TN		01/31/2023		135,239							5,983	5,983			
P4220721435	ODESSA	TX		09/07/2022		430,979							699	699			
P4220721471	ROCK HILL	SC		09/30/2022		334,658							554	554			
P4220721472	HOUSTON	TX		09/14/2022		101,162							162	162			
P4220721484	RIVERVIEW	FL		08/30/2022		482,109							1,704	1,704			
P4220721500	JACKSONVILLE	FL		09/19/2022		115,631							210	210			
P4220721556	MORRISON	CO		08/29/2022		309,072							474	474			
P4220721557	CORONA	CA		08/23/2022		737,152							1,252	1,252			
P4220721564	CHULA VISTA	CA		09/06/2022		345,699							622	622			
P4220721570	GOLETA	CA		08/26/2022		901,091							37	37			
P4220821580	ST. AUGUSTINE	FL		08/22/2022		514,077							919	919			
P4220821584	MUSKEGON	MI		09/02/2022		91,410							148	148			
P4220821594	DAVIE	FL		08/12/2022		629,687							1,287	1,287			
P4220821595	CHARLOTTE	NC		08/30/2022		100,136							390	390			
P4220821624	LAS VEGAS	NV		08/17/2022		323,187							655	655			
P4220821630	PEORIA	AZ		09/01/2022		445,557							1,120	1,120			
P4220821636	NEW ORLEANS	LA		08/25/2022		254,475							411	411			
P4220821637	PINETOP	AZ		08/29/2022		370,601							1,795	1,795			
P4220821644	VIRGINIA BEACH	VA		08/11/2022		214,458							383	383			
P4220821652	ANAHEIM	CA		08/30/2022		1,252,492							3,753	3,753			
P4220821654	FOUNTAIN VALLEY	CA		08/29/2022		842,429							2,143	2,143			
P4220821659	WILDWOOD	FL		08/26/2022		258,080							432	432			
P4220821661	ADDISON	MI		09/02/2022		201,918							326	326			
P4220821663	KINGS BEACH	CA		09/01/2022		982,073							1,742	1,742			
P4220821689	ROCK HILL	SC		10/13/2022		174,273							445	445			
P4220821707	BULVERDE	TX		09/16/2022		299,025							480	480			
P4220821709	CHICAGO	IL		09/08/2022		264,618							550	550			
P4220821769	PONTE VEDRA BEACH	FL		08/29/2022		747,844							1,209	1,209			
P4220821783	FREDERICKBG	VA		09/06/2022		294,578							642	642			

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P4220821790	LOS ANGELES	CA		09/03/2022		1,213,760							2,447	2,447			
P4220821811	PEMBROKE PINES	FL		08/31/2022		117,290							264	264			
P4220821832	HIXON	TN		09/29/2022		1,323,489							2,125	2,125			
P4220821856	SUGARLOAF KEY	FL		09/27/2022		879,146							1,637	1,637			
P4220821885	SANTA ANA	CA		08/30/2022		608,142							1,361	1,361			
P4220821887	MINNEAPOLIS	MN		08/30/2022		207,592							2,421	2,421			
P4220821891	AUSTIN	TX		09/14/2022		151,510							298	298			
P4220821894	TUSTIN	CA		08/30/2022		576,350							1,370	1,370			
P4220821900	SACRAMENTO	CA		09/16/2022		238,981							532	532			
P4220821901	HOMESTEAD	FL		09/02/2022		614,722							1,874	1,874			
P4220821912	GLENDALE	CA		09/07/2022		1,257,419							2,542	2,542			
P4220821931	CLEARWATER	FL		09/15/2022		427,750							1,500	1,500			
P4220821936	GRAND PRAIRIE	TX		09/01/2022		217,526							349	349			
P4220821937	WEST MONROE	LA		08/30/2022		273,527							296	296			
P4220821938	ATLANTIC CITY	NJ		10/04/2022		117,990							203	203			
P4220821966	QUINLAN	TX		09/19/2022		374,338							413	413			
P4220821976	CHARLOTTE	NC		09/16/2022		320,746							729	729			
P4220822022	SURPRISE	AZ		09/12/2022		1,061,731							2,247	2,247			
P4220822055	LAS VEGAS	NV		09/27/2022		547,822							5,930	5,930			
P4220822057	WEST PALM BEACH	FL		08/31/2022		263,522							525	525			
P4220822093	LAPEER	MI		10/05/2022		1,091,840							1,737	1,737			
P4220822101	SAN JOSE	CA		08/26/2022		795,483							2,119	2,119			
P4220822109	SURFSIDE	FL		10/12/2022		626,397							1,311	1,311			
P4220822129	JUPITER	FL		09/19/2022		685,500							1,418	1,418			
P4220822133	AUSTIN	TX		09/15/2022		968,739							1,683	1,683			
P4220822138	DES PLAINES	IL		11/04/2022									424	424			
P4220822145	SAN DIEGO	CA		09/09/2022		559,218							1,364	1,364			
P4220822147	PHOENIX	AZ		09/14/2022		891,790							3,007	3,007			
P4220822169	ELLIJAY	GA		09/06/2022		451,493							3,578	3,578			
P4220822172	STEPHENS CITY	VA		09/21/2022		344,195							1,045	1,045			
P4220822173	WOODBINE	MD		09/08/2022		1,200,900							3,018	3,018			
P4220822212	LAKE PLACID	FL		10/05/2022		381,400							546	546			
P4220822236	MEDFORD	OR		09/29/2022		236,940							431	431			
P4220822243	FRANKFORT	IN		10/11/2022		78,989							125	125			
P4220822257	WASHINGTON	DC		09/20/2022		157,985							730	730			
P4220822259	TOWNSEND	DE		09/13/2022		1,205,417							2,371	2,371			
P4220822307	BENTON	AR		09/16/2022		299,235							480	480			
P4220822309	NEW LENOX	IL		09/20/2022		215,873							291	291			
P4220822337	ORLANDO	FL		09/26/2022		146,226							985	985			
P4220822350	OCEANSIDE	CA		09/06/2022		671,341							1,777	1,777			
P4220822355	BEND	OR		10/18/2022		751,003							1,983	1,983			
P4220822356	BROWNSVILLE	OR		09/20/2022		1,115,905							3,619	3,619			
P4220822357	CARSON	CA		09/14/2022		642,299							1,044	1,044			
P4220822362	LEWISBURG	PA		09/09/2022		1,133,849							1,646	1,646			
P4220822373	TAMARAC	FL		09/16/2022		96,624							1,141	1,141			
P4220822394	COLORADO SPRINGS	CO		08/31/2022		899,750							1,455	1,455			
P4220822401	MEMPHIS	TN		09/19/2022		124,716							200	200			
P4220822425	PORTER RANCH	CA		09/19/2022		1,097,336							2,821	2,821			
P4220822446	TEQUESTA	FL		10/14/2022		838,953							1,726	1,726			
P4220822451	CHARLESTOWN	RI		09/26/2022		701,641							750	750			
P4220822457	BURTON	MI		09/28/2022		178,931							247	247			

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P4220822475	SAN JOSE	CA		09/09/2022		420,896							728	728			
P4220822477	CORONA	CA		09/07/2022		973,906							1,917	1,917			
P4220822482	ADRIAN	MI		10/04/2022		439,563							1,380	1,380			
P4220822506	SEVIERVILLE	TN		09/26/2022		614,676							200,000	200,000			
P4220822530	HATBORO	PA		09/26/2022		360,946							858	858			
P4220822531	BROKEN BOW	OK		09/27/2022		1,018,331							2,102	2,102			
P4220822534	SPRING HILL	FL		09/20/2022		261,049							417	417			
P4220822585	BYHALIA	MS		09/09/2022		186,837							495	495			
P4220822594	N MYRTLE BCH	SC		10/07/2022		198,994							518	518			
P4220822627	POINT PLEASANT	NJ		10/13/2022		670,687							1,310	1,310			
P4220822631	WARR ACRES	OK		09/23/2022		263,914							613	613			
P4220822642	NEW ALBANY	OH		09/26/2022		1,745,674							3,694	3,694			
P4220822644	SACRAMENTO	CA		09/28/2022		185,882							455	455			
P4220822646	MEDFORD	OR		09/30/2022		317,125							747	747			
P4220822670	LOS ANGELES	CA		09/09/2022		745,984							1,923	1,923			
P4220822671	LAS VEGAS	NV		09/26/2022		696,142							8,930	8,930			
P4220822676	LAS VEGAS	NV		09/08/2022		412,718							1,221	1,221			
P4220822707	MIAMI	FL		09/19/2022		514,609							1,285	1,285			
P4220822712	CLIFTON	NJ		09/28/2022		131,629							3,245	3,245			
P4220822714	OAKLAND	TN		10/31/2022		358,709							737	737			
P4220822738	SOUTHFIELD	MI		10/05/2022									211	211			
P4220922754	SAN FRANCISCO	CA		09/26/2022		2,464,502							6,367	6,367			
P4220922757	DAVIE	FL		09/30/2022		424,756							1,061	1,061			
P4220922758	DENVER	CO		09/30/2022		304,803							784	784			
P4220922779	CHATTANOOGA	TN		11/10/2022		971,772							82,029	82,029			
P4220922786	PHILADELPHIA	PA		10/04/2022		503,627							983	983			
P4220922809	BOERNE	TX		09/30/2022		1,175,661							1,890	1,890			
P4220922816	ENCINO	CA		10/07/2022		764,869							1,269	1,269			
P4220922823	TAMPA	FL		09/26/2022		233,955							484	484			
P4220922839	BATON ROUGE	LA		09/23/2022		242,825							478	478			
P4220922841	LOUISVILLE	CO		09/19/2022		408,443							1,119	1,119			
P4220922895	DAVENPORT	FL		10/07/2022		271,801							23,470	23,470			
P4220922979	RINGGOLD	GA		10/24/2022		409,560							835	835			
P4220922987	SLIDELL	LA		10/19/2022		71,452							51,323	51,323			
P4220923045	HOMESTEAD	FL		09/30/2022		626,392							1,287	1,287			
P4220923068	DESTIN	FL		09/30/2022		317,162							783	783			
P4220923090	LEAGUE CITY	TX		10/03/2022		156,486							393	393			
P4220923095	FRIENDSWOOD	TX		10/03/2022		172,389							487	487			
P4220923142	CELEBRATION	FL		10/14/2022		249,760							1,024	1,024			
P4220923159	GRAYSVILLE	TN		10/24/2022		128,729							204	204			
P4220923164	STUDIO CITY	CA		10/13/2022		1,774,886							4,455	4,455			
P4220923172	CARY	NC		10/24/2022		487,170							3,389	3,389			
P4220923174	AUSTIN	TX		10/20/2022		1,426,664							3,248	3,248			
P4220923204	PEARCE	AZ		10/25/2022		122,202							150	150			
P4220923280	CLARKSVILLE	TN		10/06/2022		188,029							786	786			
P4220923317	TUCSON	AZ		10/07/2022		238,223							348	348			
P4220923336	BOCA RATON	FL		10/13/2022		368,332							605	605			
P4220923340	CHERRY HILL	NJ		10/18/2022		532,456							502	502			
P4220923382	SARASOTA	FL		10/24/2022		400,445							1,005	1,005			
P4220923390	ESSEX	MD		12/02/2022									200	200			
P4220923402	PALISADE	CO		09/30/2022		537,675							1,053	1,053			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	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
P4220923420	NORTH BERWICK	ME		10/21/2022		239,174							349	349			
P4220923445	FONTANA	CA		10/04/2022		264,758							702	702			
P4220923455	SUNRISE	FL		10/26/2022		127,788							224	224			
P4220923475	MEMPHIS	TN		10/17/2022		182,576							325	325			
P4220923491	YELLOW SPRINGS	OH		10/21/2022		2,142,104							4,777	4,777			
P4220923508	WEST PALM BEACH	FL		10/21/2022		257,255							584	584			
P4220923522	DANIA BEACH	FL		11/14/2022		354,638							514	514			
P4220923551	DORAL	FL		10/18/2022		172,391							352	352			
P4220923611	COMMERCE CITY	CO		10/11/2022		771,042							725	725			
P4220923719	MYRTLE BEACH	SC		10/31/2022		275,132							778	778			
P4220923800	DURANGO	CO		11/16/2022		809,930							1,133	1,133			
P4220923823	NORTH CHARLESTON	SC		10/28/2022		458,764							1,107	1,107			
P4220923856	ISLE OF PALMS	SC		10/14/2022		999,850							2,673	2,673			
P4220923925	HOUSTON	TX		10/20/2022		243,574							583	583			
P4220923931	HOWELL	MI		11/03/2022		224,442							298	298			
P4220923967	HUDDLESTON	VA		10/14/2022		379,659							746	746			
P4220924049	KISSIMMEE	FL		11/03/2022		818,261							1,069	1,069			
P4221024111	TULALIP	WA		10/18/2022		1,013,913							896	896			
P4221024116	GLENDALE	CA		11/14/2022		953,254							1,331	1,331			
P4221024147	DESTIN	FL		11/01/2022		591,162							1,332	1,332			
P4221024225	MANHATTAN BEACH	CA		12/14/2022									1,635	1,635			
P4221024324	BENT MOUNTAIN	VA		11/16/2022		1,397,597							2,426	2,426			
P4221024385	MIAMI	FL		11/02/2022		964,887							1,442	1,442			
P4221024386	MIAMI BEACH	FL		11/21/2022		138,506							118	118			
P4221024390	AUSTIN	TX		10/27/2022		462,757							670	670			
P4221024395	CLARKSVILLE	TN		10/28/2022		189,416							669	669			
P4221024403	ROSHARON	TX		11/21/2022		326,708							347	347			
P4221024406	COLORADO SPRINGS	CO		11/01/2022		1,547,995							2,182	2,182			
P4221024434	ROCK HILL	SC		11/15/2022		362,191							653	653			
P4221024489	DALLAS	TX		11/10/2022		1,551,711							1,391	1,391			
P4221024552	VICKSBURG	MS		11/16/2022		337,693							466	466			
P4221024570	REDFORD	MI		11/16/2022		114,420							139	139			
P4221024605	NEW BRAUNFELS	TX		11/10/2022		328,224							414	414			
P4221024683	NEW KENSINGTON	PA		11/08/2022		156,739							137	137			
P4221024812	CEDAR HILL	TX		11/08/2022		680,451							994	994			
P4221024847	CASTLE ROCK	CO		10/31/2022		469,324							776	776			
P4221024851	EAST POINT	GA		11/16/2022		214,007							200	200			
P4221024861	MONTICELLO	GA		11/10/2022		307,152							454	454			
P4221024939	KINGS MOUNTAIN	NC		12/02/2022									122	122			
P4221024949	WEDDINGTON	NC		11/17/2022		1,395,075							1,189	1,189			
P4221024961	BALD HEAD ISLAND	NC		12/07/2022									1,312	1,312			
P4221024997	APACHE JUNCTION	AZ		11/16/2022		422,127							778	778			
P4221025059	CLEARWATER	FL		11/28/2022									421	421			
P4221025128	EDEN PRAIRIE	MN		11/04/2022		1,015,423							1,845	1,845			
P4221025136	MINNEOLA	FL		11/21/2022		235,125							543	543			
P4221025144	ROMULUS	MI		11/29/2022									696	696			
P4221025158	SANTA ROSA BEACH	FL		11/16/2022		2,521,951							3,031	3,031			
P4221025166	TALLAHASSE	FL		11/14/2022		133,499							229	229			
P4221025252	SICKLERVILLE	NJ		11/18/2022		734,844							642	642			
P4221025260	AURORA	CO		11/22/2022		574,750							635	635			
P4221025266	QUEEN CREEK	AZ		11/22/2022		1,337,600							1,368	1,368			

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	2	3					8	9	10	11	12	13					
Loan Number	City	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
P4221025299	MIAMI	FL		11/17/2022		689,595							1,624	1,624			
P4221125370	KIRKLAND	WA		11/30/2022									1,453	1,453			
P4221125385	MIAMI	FL		11/30/2022									1,125	1,125			
P4221125491	RIVERSIDE	CA		12/05/2022									813	813			
P4221125535	HOPE MILLS	NC		12/02/2022									189	189			
P4221125564	CHARLESTON	SC		11/30/2022										1,032		(36,251)	(36,251)
P4221125587	ELK GROVE	CA		11/18/2022		321,411							629	629			
P4221125648	PARKER	CO		12/16/2022									638	638			
P4221125741	SARASOTA	FL		12/19/2022									286	286			
P4221125752	PERKASIE	PA		12/20/2022									464	464			
P4221126236	PEORIA	AZ		12/12/2022									663	663			
P4221226679	WESTLAKE	FL		12/29/2022									316	316			
P4221226684	YUBA CITY	CA		12/30/2022													
P4221226731	LYNCHBURG	VA		12/29/2022									313	313			
P4221226815	ALEDO	TX		12/30/2022									344	344			
P5210212018	MYRTLE BEACH	SC		02/26/2020		101,725							373	373			
P5210212019	HENDERSONVILLE	TN		03/02/2020		165,450							26,702	26,702			
P5210212021	SPLENDORA	TX		03/09/2020		166,238							652	652			
P5210612865	NAPLES	FL		03/28/2022		498,114							1,848	1,848			
P5211114868	LUCAS	TX		05/25/2022		990,853							3,126	3,126			
P5211115025	MIRAMAR	FL		03/21/2022		301,205							773	773			
P5211115208	PALM SPRINGS	CA		01/10/2022		206,235							728	728			
P5211215260	RANCHO MIRAGE	CA		01/31/2023		2,003,714							8,868	8,868			
P5211215368	PEMBROKE PINES	FL		02/16/2022		206,375							850	850			
P5211215428	HUTTO	TX		01/28/2022		297,239							4,810	4,810			
P5211215476	KENT	WA		02/21/2022		741,685							2,755	2,755			
P5220115738	ORMOND BEACH	FL		02/04/2022		141,279							10,470	10,470			
P5220115768	DENVER	CO		01/27/2022		296,640							1,242	1,242			
P5220115782	KNOXVILLE	TN		02/01/2022		389,379							1,088	1,088			
P5220115820	INGLEWOOD	CA		03/02/2022		414,007							1,831	1,831			
P5220115828	DECATUR	GA		02/11/2022		280,652							1,171	1,171			
P5220115886	FORT MYERS	FL		02/14/2022		226,415							989	989			
P5220115898	HUMBLE	TX		03/25/2022		121,438							704	704			
P5220115932	MUNDELEIN	IL		03/01/2022		248,476							2,004	2,004			
P5220115962	PALM CITY	FL		03/09/2022		594,491							1,259	1,259			
P5220115995	NORTH PALM BEACH	FL		03/29/2022		154,197							547	547			
P5220116030	GOODRICH	TX		03/22/2022		203,714							907	907			
P5220116031	RANCHO MIRAGE	CA		03/11/2022		1,242,733							4,276	4,276			
P5220116038	LEEDS	ME		04/22/2022		102,628							295	295			
P5220116058	MARIETTA	GA		02/07/2022		226,835							1,096	1,096			
P5220116068	RIO RICO	AZ		02/16/2022		166,857							559	559			
P5220116090	HIALEAH	FL		03/23/2022		143,899							437	437			
P5220116094	BRUCEVILLE	TX		04/01/2022		218,763							916	916			
P5220116098	MABLETON	GA		02/28/2022		200,203							810	810			
P5220116107	ANTIOCH	IL		04/20/2022		419,078							1,261	1,261			
P5220116116	SAN JOSE	CA		03/06/2022		573,836							2,368	2,368			
P5220116155	PORTLAND	OR		02/25/2022		2,038,271							7,652	7,652			
P5220116161	GOLDEN	CO		03/14/2022		252,652							996	996			
P5220116170	KODAK	TN		02/25/2022		600,022							1,694	1,694			
P5220116207	CARMEL	CA		03/01/2022		983,286							4,535	4,535			
P5220116210	SAN DIEGO	CA		04/12/2022		1,256,986							3,000	3,000			

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	2	3					8	9	10	11	12	13					
Loan Number	City	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
P5220216234	NEW HAVEN	CT		02/08/2022		122,372							234	234			
P5220216242	TAMPA	FL		03/23/2022		437,047							8,952	8,952			
P5220216261	LAND O LAKES	FL		02/23/2022		418,221							954	954			
P5220216264	ELLENWOOD	GA		02/09/2022		173,740							726	726			
P5220216299	SCOTTSDALE	AZ		03/17/2022		1,381,234							6,813	6,813			
P5220216301	HOOVER	AL		02/18/2022		221,927							1,363	1,363			
P5220216306	CONROE	TX		03/01/2022		900,098							2,745	2,745			
P5220216309	MILLBRAE	CA		04/07/2022		795,769							3,432	3,432			
P5220216310	TEMPE	AZ		04/07/2022		207,889							699	699			
P5220216315	JOLIET	IL		03/16/2022		229,017							857	857			
P5220216317	KNIGHTDALE	NC		02/18/2022		500,827							2,019	2,019			
P5220216327	GILBERT	AZ		03/22/2022		406,257							1,133	1,133			
P5220216329	PHOENIX	AZ		02/25/2022		243,568							900	900			
P5220216330	PHOENIX	AZ		02/25/2022		243,568							900	900			
P5220216331	PHOENIX	AZ		03/02/2022		243,867							896	896			
P5220216332	WESTLAKE VILLAGE	CA		04/06/2022		2,249,550								5,492		(119,615)	(119,615)
P5220216333	MANALAPAN	NJ		03/18/2022		155,067							1,655	1,655			
P5220216336	SUFFOLK	VA		03/25/2022		1,052,438							3,096	3,096			
P5220216350	BAY ST LOUIS	MS		03/25/2022		106,177							304	304			
P5220216361	HIALEAH	FL		03/04/2022		199,970							475	475			
P5220216365	AMELIA COURT HOUSE	VA		03/25/2022		179,836								152			
P5220216384	EAGLE LAKE	FL		04/25/2022		235,722							547	547			
P5220216419	CORPUS CHRISTI	TX		03/28/2022		179,158							537	537			
P5220216429	ZION	IL		03/11/2022		157,589							706	706			
P5220216434	SAN RAFAEL	CA		03/17/2022		686,022							1,978	1,978			
P5220216440	NORFOLK	MA		03/21/2022		230,760							2,141	2,141			
P5220216442	DURANGO	CO		03/03/2022		420,910							1,213	1,213			
P5220216456	LUBBOCK	TX		03/21/2022		332,342							1,247	1,247			
P5220216473	HARKER HEIGHTS	TX		03/04/2022		405,176							1,547	1,547			
P5220216474	OLNEY	MT		04/08/2022		1,435,126							15,280	15,280			
P5220216482	KISSIMMEE	FL		03/26/2022		415,381							804	804			
P5220216492	PAOLA	KS		03/17/2022		165,873							2,273	2,273			
P5220216494	GREENACRES	FL		03/04/2022		102,614							583	583			
P5220216518	NORWOOD	MA		02/28/2022		358,605							1,252	1,252			
P5220216523	SARASOTA	FL		03/17/2022		512,098							1,867	1,867			
P5220216537	POULSBO	WA		03/21/2022		461,219							1,716	1,716			
P5220216538	SCOTTSDALE	AZ		03/04/2022		408,397							1,404	1,404			
P5220216546	INDIANAPOLIS	IN		03/22/2022		135,515							384	384			
P5220216565	SAINT CHARLES	IL		03/15/2022		832,155							2,139	2,139			
P5220216567	ANNAPOLIS	MD		03/29/2022		102,083							350	350			
P5220216572	COLORADO SPRINGS	CO		03/18/2022		215,094							953	953			
P5220216576	TUCSON	AZ		03/18/2022		591,923							1,935	1,935			
P5220216602	PALM BEACH GARDENS	FL		03/15/2022		343,852							1,168	1,168			
P5220216632	LA PLATA	MD		04/04/2022		254,672							625	625			
P5220216634	ATHENS	GA		03/28/2022		181,422							471	471			
P5220216636	DAVENPORT	FL		03/15/2022		247,569							894	894			
P5220216644	CAYCE	SC		03/28/2022		321,572							841	841			
P5220216654	TULSA	OK		03/28/2022		575,169							1,964	1,964			
P5220216679	COLORADO SPRINGS	CO		03/23/2022		107,869							276	276			
P5220216683	KYLE	TX		02/25/2022		247,431							810	810			
P5220216685	REUNION	FL		03/29/2022		188,779							667	667			

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P5220216706	FORT MILL	SC		04/11/2022		287,877							912	912			
P5220216716	AUSTIN	TX		04/13/2022		2,027,894							6,751	6,751			
P5220216719	ENGLEWOOD	OH		03/21/2022		224,877							522	522			
P5220216728	LAKE HAVASU CITY	AZ		03/21/2022		162,640							13,042	13,042			
P5220216760	DELTA	CO		01/31/2023		322,546							1,266	1,266			
P5220216768	WEST PALM BEACH	FL		03/28/2022		454,145							1,245	1,245			
P5220216773	INVERNESS	IL		03/25/2022		529,438							1,142	1,142			
P5220216782	MANVEL	TX		03/11/2022		617,264							2,317	2,317			
P5220216796	RIVERWOODS	IL		03/09/2022		314,543							985	985			
P5220216800	KISSIMMEE	FL		04/14/2022		491,384							1,318	1,318			
P5220216810	BELVEDERE TIBURON	CA		04/12/2022		1,782,685							4,255	4,255			
P5220216822	HUNTINGTON BEACH	CA		03/21/2022		1,370,129							22,986	22,986			
P5220216827	FREDERICKSBURG	TX		03/14/2022		382,442							1,227	1,227			
P5220316846	HUBER HEIGHTS	OH		03/25/2022		338,366							872	872			
P5220316850	BARKHAMSTED	CT		03/17/2022		264,404							802	802			
P5220316869	SANTA CLARITA	CA		03/14/2022		779,741							1,838	1,838			
P5220316880	HUNTINGTON BEACH	CA		03/18/2022		2,392,428							7,252	7,252			
P5220316887	CARLSBAD	CA		03/11/2022		1,166,923							3,450	3,450			
P5220316889	SUMMERVILLE	SC		01/31/2023		163,022							102,855	102,855			
P5220316892	HENDERSON	NV		03/15/2022		1,365,515							4,417	4,417			
P5220316897	VENTURA	CA		02/03/2022		749,242							2,121	2,121			
P5220316909	MEDLEY	FL		03/28/2022		407,667							1,394	1,394			
P5220316912	DAPHNE	AL		04/13/2022		503,224							972	972			
P5220316916	BELLE ISLE	FL		03/31/2022		744,625							2,403	2,403			
P5220316920	MIAMI	FL		01/31/2023		430,286							1,894	1,894			
P5220316927	IRVING	TX		03/31/2022		215,134							1,657	1,657			
P5220316934	KNOXVILLE	TN		04/07/2022		637,196							1,581	1,581			
P5220316941	PARADISE VALLEY	AZ		04/08/2022		2,588,510							5,664	5,664			
P5220316942	SANTA ROSA	CA		03/07/2022		1,372,359							4,387	4,387			
P5220316945	TUCSON	AZ		03/31/2022		232,421							1,631	1,631			
P5220316949	HOUSTON	TX		03/25/2022		396,264							846	846			
P5220316972	DANVILLE	PA		04/02/2022		142,215							1,106	1,106			
P5220316974	BURBANK	CA		04/13/2022		514,422							1,133	1,133			
P5220317005	WINSTON SALEM	NC		08/01/2022		274,437							542	542			
P5220317016	HALLANDALE BEACH	FL		04/15/2022		534,435							1,801	1,801			
P5220317021	CINCINNATI	OH		04/13/2022		105,106							197	197			
P5220317036	LA QUINTA	CA		03/18/2022		706,769							2,213	2,213			
P5220317051	DRIPPING SPRINGS	TX		04/01/2022		538,012							1,703	1,703			
P5220317067	SPRING	TX		04/21/2022		157,000							486	486			
P5220317087	FAIR OAKS	CA		04/15/2022		414,702							3,765	3,765			
P5220317092	HEMET	CA		04/13/2022		110,466							348	348			
P5220317117	MANALAPAN	NJ		04/07/2022		129,919							1,540	1,540			
P5220317125	KODAK	TN		01/31/2023		437,836							905	905			
P5220317135	HOCKLEY	TX		04/25/2022		649,782							4,798	4,798			
P5220317136	EL CAJON	CA		03/17/2022		460,396							1,300	1,300			
P5220317151	COLUMBIA	TN		07/31/2022		201,469							403	403			
P5220317173	COOPERSBURG	PA		04/08/2022		457,827							873	873			
P5220317175	NAVARRE	FL		05/06/2022		248,523							675	675			
P5220317177	PALMETTO BAY	FL		03/24/2022		479,314							1,463	1,463			
P5220317179	MANCHESTER	NH		04/11/2022		264,577							2,600	2,600			
P5220317183	FAIRVIEW	NC		04/11/2022		203,295							470	470			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	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
P5220317189	MULBERRY	FL		03/10/2022		108,547							1,142	1,142			
P5220317193	TAYLORSVILLE	KY		07/31/2022		456,940							1,125	1,125			
P5220317219	MIAMI	FL		04/25/2022		189,634							664	664			
P5220317221	MONROE	NC		04/16/2022		129,976							838	838			
P5220317228	SAN DIEGO	CA		04/19/2022		418,257							1,648	1,648			
P5220317230	DACULA	GA		04/01/2022		365,580							982	982			
P5220317239	ARLINGTON	TX		04/21/2022		213,437							748	748			
P5220317241	TUSTIN	CA		04/26/2022		490,189							1,742	1,742			
P5220317262	SWANTON	VT		06/10/2022		236,017							660	660			
P5220317265	SAN JOSE	CA		04/15/2022		724,369							1,587	1,587			
P5220317276	SEASIDE	OR		04/19/2022		1,138,876							3,483	3,483			
P5220317293	RICHMOND	VA		01/31/2023		242,320							681	681			
P5220317300	HUNTINGTON BEACH	CA		04/14/2022		523,709							1,557	1,557			
P5220317310	GRAND TERRACE	CA		04/21/2022		292,628							1,057	1,057			
P5220317312	LA QUINTA	CA		04/08/2022		404,757							876	876			
P5220317326	SAN JOSE	CA		04/12/2022		782,792							2,112	2,112			
P5220317333	GREENWOOD	IN		04/01/2022		153,255							528	528			
P5220317344	TAMPA	FL		01/31/2023		227,619							591	591			
P5220317362	MENIFEE	CA		04/04/2022		104,061							602	602			
P5220317366	NEW BRAUNFELS	TX		03/30/2022		325,353							794	794			
P5220317394	GLENDALE	CA		03/22/2022		931,802							3,065	3,065			
P5220317404	RICHMOND	VA		01/31/2023		191,667							450	450			
P5220317405	PALMETTO	FL		04/06/2022		452,834							301	301			
P5220317409	LAGUNA NIGUEL	CA		04/19/2022		578,622							2,170	2,170			
P5220317435	ROSLYN	PA		01/31/2023		251,168							195	195			
P5220317464	STUART	FL		01/31/2023		818,133							2,079	2,079			
P5220317476	ANTIOCH	CA		04/08/2022		401,354							1,190	1,190			
P5220317533	ORLANDO	FL		04/29/2022		348,664							740	740			
P5220317541	SOUTHWEST RANCHES	FL		01/31/2023		1,222,754							3,173	3,173			
P5220317545	GLEN ALLEN	VA		04/11/2022		395,631							749	749			
P5220317558	NASHVILLE	TN		01/31/2023		1,094,177							2,794	2,794			
P5220317562	MIAMI	FL		04/14/2022		588,187							15,809	15,809			
P5220317600	SHASTA LAKE	CA		01/31/2023		189,011							395	395			
P5220317605	MYRTLE BEACH	SC		03/29/2022		135,165							401	401			
P5220317632	ROCHESTER	NY		04/27/2022		124,934							270	270			
P5220317649	SCOTTSDALE	AZ		04/20/2022		1,220,056							2,160	2,160			
P5220317673	REUNION	FL		01/31/2023		441,524							1,219	1,219			
P5220317676	TAMPA	FL		06/15/2022		242,262							588	588			
P5220317706	IDAHO SPRINGS	CO		04/23/2022		478,608							1,487	1,487			
P5220317709	HOUSTON	TX		05/18/2022		103,394							219	219			
P5220317717	KISSIMMEE	FL		01/31/2023		204,724							589	589			
P5220317720	ST PETERSBURG	FL		04/21/2022		700,620							1,898	1,898			
P5220317723	CHARLOTTE	NC		04/25/2022		378,819							990	990			
P5220317734	STUDIO CITY	CA		01/31/2023		2,174,950							6,996	6,996			
P5220317740	DENTON	TX		05/23/2022		249,269							1,824	1,824			
P5220317780	MENIFEE	CA		04/01/2022		302,637							868	868			
P5220317782	DALLAS	TX		07/31/2022		385,226							919	919			
P5220417805	HAMPTON BAYS	NY		05/05/2022		553,161							1,530	1,530			
P5220417811	FORT WALTON BEACH	FL		04/29/2022		251,475							1,529	1,529			
P5220417815	HIGHLAND	CA		04/06/2022		282,924							735	735			
P5220417828	MESA	AZ		04/26/2022		1,103,787							2,200	2,200			

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	2	3					8	9	10	11	12	13					
Loan Number	City	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
P5220417920	PEPPER PIKE	OH		01/31/2023		593,313							1,173	1,173			
P5220417925	KATY	TX		07/31/2022		184,476							530	530			
P5220417935	NEWPORT BEACH	CA		01/31/2023		526,123							1,744	1,744			
P5220417943	MCKINNEY	TX		01/31/2023		540,276							1,205	1,205			
P5220417946	FAIRHOPE	AL		05/13/2022		876,519							4,686	4,686			
P5220417972	SNELLVILLE	GA		04/19/2022		437,148							1,169	1,169			
P5220418010	ATLANTA	GA		07/31/2022		448,384							935	935			
P5220418013	SCOTTSDALE	AZ		04/20/2022		741,591							1,421	1,421			
P5220418032	KINGSLAND	TX		05/10/2022		185,267							504	504			
P5220418035	KINGSLAND	TX		01/31/2023		186,592							504	504			
P5220418059	NORFOLK	VA		07/31/2022		126,333							228	228			
P5220418060	NAPLES	FL		07/31/2022		372,172							716	716			
P5220418065	WHITTIER	CA		01/31/2023		683,032							1,822	1,822			
P5220418149	MARTINDALE	TX		05/06/2022		271,369							450	450			
P5220418169	SAN FRANCISCO	CA		05/04/2022		1,240,607							4,576	4,576			
P5220418192	MONTCLAIR	CA		04/22/2022		551,640							1,355	1,355			
P5220418195	WEST CHICAGO	IL		05/03/2022		297,075							588	588			
P5220418198	DETROIT	MI		01/31/2023		112,884							202	202			
P5220418203	FRISCO	TX		05/13/2022		1,045,168							2,857	2,857			
P5220418213	JACKSONVILLE	FL		01/31/2023		524,483							1,177	1,177			
P5220418255	GALVESTON	TX		07/31/2022		261,888								477		(15,217)	(15,217)
P5220418279	SARASOTA	FL		05/05/2022		221,887							455	455			
P5220418288	ALPHARETTA	GA		05/05/2022		485,372							1,537	1,537			
P5220418325	SAINT JOHNS	FL		06/30/2022		471,937							965	965			
P5220418330	WILKES BARRE	PA		07/31/2022		110,243							244	244			
P5220418358	LOS ANGELES	CA		05/01/2022		1,333,837							1,913	1,913			
P5220418364	HALEIWA	HI		07/14/2022		1,506,058							3,526	3,526			
P5220418391	PHILADELPHIA	PA		01/31/2023		147,704							383	383			
P5220418419	CLARKSVILLE	TN		07/05/2022		207,077							583	583			
P5220418427	STONE MOUNTAIN	GA		05/18/2022		114,808							935	935			
P5220418434	SPRING	TX		01/31/2023		174,257							734	734			
P5220418442	ROCKWALL	TX		07/31/2022		175,823							675	675			
P5220418444	FARMINGTON	MI		06/06/2022		126,570							251	251			
P5220418464	RED BANK	NJ		01/31/2023		441,557							2,483	2,483			
P5220418520	CATHEDRAL CITY	CA		05/19/2022		317,956							910	910			
P5220418533	ANDOVER	KS		05/20/2022		246,090							630	630			
P5220418549	TUCSON	AZ		06/07/2022		337,157							778	778			
P5220418555	GREER	AZ		05/10/2022		224,504							445	445			
P5220418562	ANDOVER	KS		05/20/2022		246,298							626	626			
P5220418565	ANDOVER	KS		07/31/2022		244,519							626	626			
P5220418566	LEAD	SD		01/31/2023		272,682							1,493	1,493			
P5220418582	SAN JOSE	CA		05/16/2022		1,249,004							2,679	2,679			
P5220418602	CORPUS CHRISTI	TX		07/31/2022		599,370							1,665	1,665			
P5220418611	JOHNSTOWN	CO		01/31/2023		488,283							852	852			
P5220418614	SCOTTSDALE	AZ		05/13/2022		883,293							2,731	2,731			
P5220418616	CORONA	CA		01/31/2023		168,767							411	411			
P5220418620	AUSTIN	TX		07/31/2022		846,247							2,245	2,245			
P5220418622	MIAMI	FL		01/31/2023		940,457							2,118	2,118			
P5220418625	WINTER HAVEN	FL		06/01/2022		133,768							347	347			
P5220518640	TAMPA	FL		05/31/2022		415,026							805	805			
P5220518643	FRANKLIN	TN		01/31/2023		841,602							2,555	2,555			

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P5220518645	INDIANAPOLIS	IN		01/31/2023		217,866							671	671			
P5220518653	HOUSTON	TX		01/31/2023		1,130,232							3,103	3,103			
P5220518661	PORT ORCHARD	WA		05/21/2022		426,948							1,168	1,168			
P5220518681	PLANO	TX		01/31/2023		432,718							831	831			
P5220518694	ELIZABETHTON	TN		09/01/2022		104,536							300	300			
P5220518716	RIVERDALE	GA		07/25/2022		113,764							247	247			
P5220518724	BRANDON	FL		01/31/2023		485,621							1,232	1,232			
P5220518729	AUSTIN	TX		01/31/2023		1,175,462							3,470	3,470			
P5220518756	TOMBALL	TX		07/31/2022		293,672							628	628			
P5220518780	MOUNTAIN HOME	AR		08/31/2022		210,108							429	429			
P5220518785	CHESTER	PA		01/31/2023		131,771							413	413			
P5220518786	BALTIMORE	MD		07/31/2022		113,375							326	326			
P5220518792	COLLIERVILLE	TN		07/31/2022		344,079							931	931			
P5220518794	VISTA	CA		08/11/2022		848,596							1,531	1,531			
P5220518798	OAK LAWN	IL		01/31/2023		141,906							295	295			
P5220518807	BROOKLYN	OH		07/25/2022		95,773							206	206			
P5220518813	CARROLLTON	TX		06/03/2022		470,653							1,012	1,012			
P5220518815	OKLAHOMA CITY	OK		08/31/2022		220,949							307	307			
P5220518834	BELLA VISTA	AR		07/31/2022		184,425							662	662			
P5220518848	RALEIGH	NC		01/31/2023		485,862							1,179	1,179			
P5220518853	CONYERS	GA		07/31/2022		287,536							726	726			
P5220518862	CELINA	TX		01/31/2023		640,587							1,275	1,275			
P5220518863	SAN DIEGO	CA		06/10/2022		467,546							782	782			
P5220518864	BURNET	TX		01/31/2023		455,852							1,394	1,394			
P5220518884	SCOTTSDALE	AZ		05/31/2022		333,191							534	534			
P5220518909	WOLFFORTH	TX		07/31/2022		1,156,222							2,934	2,934			
P5220518912	ORANGE BEACH	AL		07/31/2022		797,124							63,533	63,533			
P5220518919	NAMPA	ID		06/30/2022		848,256							3,777	3,777			
P5220518922	ALEDO	TX		07/31/2022		151,090							428	428			
P5220518963	LE ROY	MN		07/31/2022		211,203							608	608			
P5220518965	TAVARES	FL		06/21/2022		705,276							1,616	1,616			
P5220518978	HEBRON	KY		06/02/2022		389,571							743	743			
P5220519003	PONTE VEDRA	FL		06/24/2022		744,612							1,578	1,578			
P5220519019	CAPE CANAVERAL	FL		05/17/2022		146,159							1,972	1,972			
P5220519022	NORTH PALM BEACH	FL		05/27/2022		373,070							1,194	1,194			
P5220519040	NEW ORLEANS	LA		07/07/2022		262,903							599	599			
P5220519042	DETROIT	MI		07/08/2022		386,395							6,599	6,599			
P5220519054	PHILADELPHIA	PA		05/26/2022		153,881							525	525			
P5220519056	DICKSON	TN		06/15/2022		95,095							188	188			
P5220519073	ANNANDALE	VA		06/29/2022		745,434							1,151	1,151			
P5220519080	FRISCO	TX		06/20/2022		566,749							1,012	1,012			
P5220519098	MISSOURI CITY	TX		09/07/2022		643,259							1,220	1,220			
P5220519106	NORTH PORT	FL		07/31/2022		304,368								342		(16,967)	(16,967)
P5220519112	NEWBURGH	NY		07/31/2022		225,110							674	674			
P5220519113	ROCKPORT	TX		08/02/2022		158,457							381	381			
P5220519123	PHILIPSBURG	PA		01/31/2023		325,638							1,012	1,012			
P5220519125	PERRIS	CA		07/31/2022		264,630							1,902	1,902			
P5220519148	HIALEAH GARDENS	FL		07/19/2022		394,629							570	570			
P5220519154	ROANOKE	TX		07/31/2022		206,790							638	638			
P5220519155	SEBRING	FL		07/18/2022		389,835							4,533	4,533			
P5220519162	BROKEN BOW	OK		01/31/2023		1,061,396							2,187	2,187			

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P5220519166	JACKSONVILLE	FL		07/11/2022		441,843							826	826			
P5220519198	HEBRON	IN		01/31/2023		224,729							456	456			
P5220519201	APPLE VALLEY	CA		07/08/2022		525,321							1,534	1,534			
P5220519210	JURUPA VALLEY	CA		06/28/2022		765,211							1,937	1,937			
P5220519221	LAS VEGAS	NV		07/31/2022		680,033							1,020	1,020			
P5220519229	SAN ANTONIO	TX		07/31/2022		204,164							398	398			
P5220519240	INTERVALE	NH		07/26/2022		286,109							817	817			
P5220519242	ATHENS	GA		07/18/2022		185,102							319	319			
P5220519245	PORT SAINT LUCIE	FL		08/29/2022		290,460							688	688			
P5220519249	IRON STATION	NC		06/23/2022		229,529							505	505			
P5220519250	PARKER	CO		06/24/2022		1,992,886							6,076	6,076			
P5220519264	PALM BEACH GARDENS	FL		07/31/2022		540,180							1,468	1,468			
P5220519316	NEWBERG	OR		01/31/2023		1,488,626								3,485		(48,057)	(48,057)
P5220519358	FORT WORTH	TX		01/31/2023		183,076							319	319			
P5220519382	EL DORADO HILLS	CA		01/31/2023		1,384,902							4,195	4,195			
P5220519426	KISSIMMEE	FL		05/31/2022		308,446							927	927			
P5220519432	SPICEWOOD	TX		06/24/2022		420,472							989	989			
P5220519439	LABELLE	FL		06/30/2022		170,871							506	506			
P5220519448	KITTRELL	NC		08/10/2022		220,924							448	448			
P5220519449	GLENVIEW	IL		01/31/2023		903,844							2,295	2,295			
P5220519537	DAVENPORT	FL		07/06/2022		586,086							1,322	1,322			
P5220519547	MIAMI	FL		01/31/2023		217,727							720	720			
P5220619577	LIBERTY TOWNSHIP	OH		07/07/2022		199,041							1,704	1,704			
P5220619599	NORTH BAY VILLAGE	FL		07/22/2022		379,438							1,846	1,846			
P5220619608	MCKINNEY	TX		01/31/2023		409,404							1,009	1,009			
P5220619610	WHITING	NJ		08/08/2022		190,726							307	307			
P5220619612	CINCINNATI	OH		08/12/2022		97,186							127	127			
P5220619614	KISSIMMEE	FL		06/24/2022		432,280							1,164	1,164			
P5220619633	APPLE VALLEY	MN		06/30/2022		207,940							432	432			
P5220619637	ORLANDO	FL		01/31/2023		139,738							232	232			
P5220619660	PLAINVIEW	TX		06/22/2022		145,099							330	330			
P5220619663	SARASOTA	FL		01/31/2023		563,557							1,382	1,382			
P5220619665	BONITA SPRINGS	FL		08/01/2022		487,977							933	933			
P5220619667	GRANDVIEW	TX		01/31/2023		533,010							1,355	1,355			
P5220619670	ORANGE	TX		06/27/2022		347,647							845	845			
P5220619680	CHAPEL HILL	NC		01/31/2023		372,260							684	684			
P5220619710	HEBRON	KY		07/06/2022		201,352							245	245			
P5220619714	ORLANDO	FL		06/30/2022		377,146							727	727			
P5220619737	NAPLES	FL		07/08/2022		420,048							1,264	1,264			
P5220619739	YORBA LINDA	CA		06/15/2022		1,144,157							2,672	2,672			
P5220619748	GALENA PARK	TX		07/08/2022		108,703							437	437			
P5220619753	HATFIELD	PA		07/18/2022		255,499							447	447			
P5220619765	BIRMINGHAM	AL		07/28/2022		178,015							242	242			
P5220619773	PLAINFIELD	IL		08/08/2022		206,354							559	559			
P5220619820	ELLENWOOD	GA		08/01/2022		199,426							471	471			
P5220619829	LOS ANGELES	CA		07/07/2022		345,330							14,812	14,812			
P5220619831	TUCSON	AZ		07/22/2022		769,690							1,798	1,798			
P5220619840	MIMS	FL		07/14/2022		592,279							1,089	1,089			
P5220619842	MONACA	PA		08/22/2022		149,681							678	678			
P5220619860	KATY	TX		08/17/2022		263,391							445	445			
P5220619866	OPELIKA	AL		01/31/2023		200,878							331	331			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	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
P5220619878	GREENVILLE	SC		07/11/2022		142,620							1,128	1,128			
P5220619908	MEQUON	WI		07/22/2022		534,848							876	876			
P5220619911	NEW CASTLE	DE		07/19/2022		267,150							301	301			
P5220619928	CHICAGO	IL		08/11/2022		1,340,806							724	724			
P5220619972	SACRAMENTO	CA		06/30/2022		1,109,355							2,653	2,653			
P5220619997	CATONSVILLE	MD		06/29/2022		717,426							1,489	1,489			
P5220620079	EDGEWATER	NJ		08/08/2022		383,499							901	901			
P5220620095	STOCKBRIDGE	GA		07/20/2022		217,120							392	392			
P5220620097	CHARLOTTE	NC		01/31/2023		328,147							772	772			
P5220620121	SPRINGTOWN	TX		01/31/2023		104,300							169	169			
P5220620163	MIAMI	FL		09/13/2022		504,408							1,177	1,177			
P5220620189	ASHLAND	VA		07/20/2022		175,063							2,394	2,394			
P5220620207	MIAMI	FL		10/07/2022		203,349							330	330			
P5220620211	FORT WASHINGTON	MD		08/01/2022		646,105							815	815			
P5220620216	PENSACOLA	FL		06/13/2022		217,490							419	419			
P5220620250	GARLAND	TX		07/15/2022		432,550							756	756			
P5220620294	NAPLES	FL		01/31/2023		343,451							1,145	1,145			
P5220620298	RIVERSIDE	CA		07/22/2022		438,003							785	785			
P5220620306	ORLANDO	FL		07/27/2022		94,127							261	261			
P5220620322	MCHENRY	IL		08/22/2022		114,907							2,044	2,044			
P5220620327	LAVISTA	NE		07/25/2022		245,219							598	598			
P5220620332	AVENTURA	FL		08/22/2022		442,597							1,100	1,100			
P5220620343	COTTONWOOD	AZ		08/04/2022		613,066							1,858	1,858			
P5220620355	SAN DIEGO	CA		01/31/2023		204,925							11,825	11,825			
P5220620385	ORLANDO	FL		07/27/2022		333,659							888	888			
P5220620395	SANGER	TX		01/31/2023		378,797							869	869			
P5220620401	RIVERSIDE	CA		06/24/2022		657,430							1,139	1,139			
P5220620404	PAHRUMP	NV		01/31/2023		239,819							452	452			
P5220620425	NORTH LAS VEGAS	NV		07/27/2022		328,534							560	560			
P5220620429	AUSTIN	TX		08/03/2022		674,851							1,346	1,346			
P5220620431	ALISO VIEJO	CA		07/01/2022		1,083,951							1,758	1,758			
P5220620445	TOLEDO	OH		06/22/2022		126,587							201	201			
P5220620474	APTOS	CA		06/06/2022		1,903,440							9,670	9,670			
P5220620497	SEVIERVILLE	TN		07/29/2022		550,659							962	962			
P5220620498	COLUMBUS	OH		08/04/2022		406,986							690	690			
P5220620511	KNOXVILLE	TN		07/18/2022		243,745							460	460			
P5220620520	EL PRADO	NM		07/22/2022		407,523							853	853			
P5220620527	PUNTA GORDA	FL		09/12/2022		523,535							304,505	304,505			
P5220620529	UNIVERSITY HEIGHTS	OH		08/17/2022		554,419							913	913			
P5220620536	PLACENTIA	CA		06/18/2022		720,916							1,586	1,586			
P5220620544	HULL	MA		07/29/2022		682,005							1,518	1,518			
P5220720552	KEY BISCAYNE	FL		08/10/2022		2,023,177							4,127	4,127			
P5220720554	PHOENIX	AZ		08/16/2022		533,210							671	671			
P5220720559	BURNSVILLE	NC		07/21/2022		277,528							582	582			
P5220720564	LEANDER	TX		01/31/2023		1,230,815							1,996	1,996			
P5220720568	CHICAGO	IL		08/02/2022		163,831							332	332			
P5220720573	KATY	TX		07/22/2022		149,027							266	266			
P5220720577	SAN DIEGO	CA		07/25/2022		348,952							776	776			
P5220720602	DORCHESTER CENTER	MA		08/05/2022		668,020							1,378	1,378			
P5220720608	MARVIN	NC		07/26/2022		1,079,125							1	1			
P5220720610	LOS ANGELES	CA		07/23/2022		711,754							1,276	1,276			

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	2	3					8	9	10	11	12	13					
Loan Number	City	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
P5220720614	CLARENDON HILLS	IL		08/03/2022		428,714							1,057	1,057			
P5220720628	LAS VEGAS	NV		07/20/2022		1,994,650							3,313	3,313			
P5220720634	ORMOND BEACH	FL		08/04/2022		221,093							476	476			
P5220720643	MIAMI	FL		08/03/2022		384,702							825	825			
P5220720660	JOHNSTON	RI		01/31/2023		394,101							832	832			
P5220720664	ATLANTA	GA		08/01/2022		153,482							322	322			
P5220720665	PAWTUCKET	RI		01/31/2023		330,489							831	831			
P5220720666	SILVER SPRING	MD		07/29/2022		1,410,198							2,882	2,882			
P5220720667	MIRAMAR BEACH	FL		06/24/2022		1,539,334							3,870	3,870			
P5220720669	DAPHNE	AL		07/15/2022		228,078							375	375			
P5220720686	COVINGTON	KY		07/13/2022		284,684							510	510			
P5220720692	DOTHAN	AL		07/29/2022		204,378							5,908	5,908			
P5220720700	NAPLES	FL		08/04/2022		392,424							690	690			
P5220720705	PANAMA CITY BEACH	FL		08/05/2022		435,411							705	705			
P5220720707	CAMPBELL	CA		08/05/2022		1,477,330							2,725	2,725			
P5220720710	BURLEY	ID		07/20/2022		219,501							545	545			
P5220720724	ORINDA	CA		07/25/2022		933,092							2,260	2,260			
P5220720734	BAKERSFIELD	CA		08/03/2022		217,176							383	383			
P5220720735	EL PASO	TX		08/29/2022		125,613							531	531			
P5220720757	TURNER	ME		01/31/2023		416,823							641	641			
P5220720764	CANTON	TX		08/12/2022		287,447							541	541			
P5220720796	SAINT CLAIR SHORES	MI		07/29/2022		197,121							417	417			
P5220720801	ARLINGTON	TX		07/25/2022		278,445							672	672			
P5220720807	DENVER	CO		08/03/2022		695,118							1,416	1,416			
P5220720824	BALTIMORE	MD		06/30/2022		730,494							1,560	1,560			
P5220720851	BEN LOMOND	CA		08/02/2022		1,064,302							1,992	1,992			
P5220720853	SEBASTIAN	FL		07/29/2022		328,741							808	808			
P5220720890	CLARKSTON	MI		08/17/2022		433,126							732	732			
P5220720912	CONVERSE	TX		09/22/2022		148,223							246	246			
P5220720921	FORT WORTH	TX		08/22/2022		209,282							374	374			
P5220720947	SEVIERVILLE	TN		09/01/2022		470,151							957	957			
P5220720961	ATHENS	TX		08/09/2022		489,324							1,244	1,244			
P5220720965	CORTLAND	IL		06/07/2022		208,465							534	534			
P5220720986	BELTON	TX		08/19/2022		331,334							564	564			
P5220720994	GRAHAM	TX		08/02/2022		127,916							268	268			
P5220720996	GRAHAM	TX		07/29/2022		129,936							273	273			
P5220721000	GRAHAM	TX		08/02/2022		120,854							215	215			
P5220721030	AURORA	CO		08/19/2022		403,969							652	652			
P5220721053	OTTSVILLE	PA		08/25/2022		607,236							990	990			
P5220721054	WASHINGTON	DC		08/01/2022		235,497							479	479			
P5220721066	GUYTON	GA		08/22/2022		283,705							313	313			
P5220721074	ONTARIO	CA		07/29/2022		545,991							1,385	1,385			
P5220721076	WOODLAND PARK	NJ		09/23/2022		362,689							457	457			
P5220721086	BELLEVILLE	NJ		08/22/2022		329,594							399	399			
P5220721095	TAMPA	FL		08/18/2022		462,483							926	926			
P5220721096	LOS ANGELES	CA		08/26/2022		1,437,337							2,324	2,324			
P5220721104	PHOENIX	AZ		07/25/2022		203,359							413	413			
P5220721106	PHOENIX	AZ		07/25/2022		176,190							323	323			
P5220721116	HAMDEN	CT		07/14/2022		335,930							659	659			
P5220721119	COSTA MESA	CA		08/17/2022		2,440,099							5,354	5,354			
P5220721147	SCIENCE HILL	KY		08/04/2022		90,000							167	167			

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	2	3					8	9	10	11	12	13					
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P5220721152	ORLANDO	FL		08/17/2022		253,486							546	546			
P5220721156	MOUNTAIN VIEW	CA		08/15/2022		662,380							1,549	1,549			
P5220721163	LAS VEGAS	NV		08/05/2022		281,257							1,103	1,103			
P5220721175	LAFAYETTE	LA		08/10/2022		192,739							362	362			
P5220721182	REUNION	FL		08/29/2022		840,949							1,930	1,930			
P5220721188	PHILADELPHIA	PA		10/04/2022		167,498							309	309			
P5220721212	ANAHEIM	CA		09/28/2022		591,275							1,576	1,576			
P5220721217	EAGLE	CO		08/29/2022		1,235,256							3,126	3,126			
P5220721219	CORONA	CA		08/08/2022		505,677							100	100			
P5220721229	MARS	PA		09/19/2022		618,617							1,239	1,239			
P5220721244	ROSEDALE	MD		08/12/2022		378,479							767	767			
P5220721255	BALTIMORE	MD		09/08/2022		172,192							318	318			
P5220721258	PORTSMOUTH	VA		08/16/2022		163,540							332	332			
P5220721274	CHARLOTTE	NC		08/26/2022		174,872							284	284			
P5220721278	CHICAGO	IL		08/27/2022		1,155,025							1,875	1,875			
P5220721281	TRUTH	NM		08/09/2022		148,714							273	273			
P5220721289	FORT LAUDERDALE	FL		08/29/2022		987,620							2,212	2,212			
P5220721305	FORT WORTH	TX		07/29/2022		217,019							160	160			
P5220721308	WEST PALM BEACH	FL		07/27/2022		1,705,108							565	565			
P5220721319	CLEVELAND	OH		09/09/2022		367,461							1,407	1,407			
P5220721322	ARLINGTON	TX		08/02/2022		210,066							416	416			
P5220721346	SWANSBORO	NC		09/28/2022		333,701							636	636			
P5220721363	FONTANA	CA		08/22/2022		507,400							674	674			
P5220721369	WINDER	GA		08/09/2022		215,994							349	349			
P5220721380	LELAND	NC		06/17/2022		347,915							926	926			
P5220721390	ANNA	TX		07/28/2022		606,201							1,056	1,056			
P5220721399	FREDERICKSBURG	TX		05/02/2022		453,177							1,169	1,169			
P5220721401	BOSTON	MA		08/08/2022		1,315,697							2,498	2,498			
P5220721410	VICTORVILLE	CA		07/26/2022		208,869							536	536			
P5220721425	BALTIMORE	MD		08/24/2022		168,750							280	280			
P5220721427	LAREDO	TX		09/19/2022		155,895								166		(5,954)	(5,954)
P5220721428	LONG BEACH TOWNSHIP	NJ		09/14/2022		675,410							1,429	1,429			
P5220721432	FRANKTOWN	CO		06/14/2022		679,843							1,991	1,991			
P5220721456	COLORADO SPRINGS	CO		09/02/2022		477,422							921	921			
P5220721459	SEVIERVILLE	TN		09/16/2022		401,680							1,215	1,215			
P5220721462	PANAMA CITY	FL		08/24/2022		290,575							385	385			
P5220721470	KINGSPORT	TN		09/12/2022		319,604							361	361			
P5220721474	TEMPLE	TX		08/13/2022		350,513							670	670			
P5220721488	COLUMBUS	GA		09/07/2022		203,851							498	498			
P5220721489	GASTONIA	NC		08/25/2022		83,445							616	616			
P5220721504	ESTERO	FL		07/07/2022		704,941							1,868	1,868			
P5220721511	HANFORD	CA		09/02/2022		212,518							259	259			
P5220721519	ATLANTA	GA		08/24/2022		1,012,924							3,461	3,461			
P5220721535	COLUMBIA	MD		08/18/2022		190,134							309	309			
P5220721550	OCEAN	NJ		08/24/2022		486,424							1,132	1,132			
P5220721555	ROSHARON	TX		08/31/2022		256,706							460	460			
P5220721559	ATHENS	TX		09/12/2022		479,713							988	988			
P5220721566	CHICAGO	IL		09/09/2022		285,470							470	470			
P5220721568	WALLIS	TX		11/01/2022		806,902							868	868			
P5220821582	HOUSTON	TX		09/16/2022		794,887							2,036	2,036			
P5220821591	HUMBLE	TX		10/12/2022		104,100							221	221			

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P5220821603	SARASOTA	FL		08/15/2022		663,811							1,217	1,217			
P5220821605	AUBURN	WA		08/19/2022		580,282							938	938			
P5220821621	LIBERTY	UT		09/08/2022		232,293							403	403			
P5220821622	LAS VEGAS	NV		08/15/2022		367,991							600	600			
P5220821640	BROKEN BOW	OK		06/10/2022		1,238,585							4,975	4,975			
P5220821662	LEBANON	NJ		08/29/2022		853,373							1,864	1,864			
P5220821669	ROSENBERG	TX		10/05/2022		335,996							4,680	4,680			
P5220821671	MIAMI	FL		09/16/2022		418,026							1,087	1,087			
P5220821678	LAS VEGAS	NV		08/25/2022		210,739							396	396			
P5220821682	LAKEWAY	TX		08/18/2022		941,124							5,129	5,129			
P5220821699	FAYETTEVILLE	AR		09/14/2022		542,271							962	962			
P5220821716	TUSCALOOSA	AL		08/24/2022		172,815							383	383			
P5220821718	MEDINA	OH		08/30/2022		1,168,534							1,285	1,285			
P5220821721	BASS LAKE	CA		08/18/2022		305,858							538	538			
P5220821728	CHICAGO	IL		09/01/2022		336,442							618	618			
P5220821729	LEBANON	TN		08/30/2022		915,377								983		(34,960)	(34,960)
P5220821734	TIFFIN	IA		09/09/2022		141,392							201	201			
P5220821749	CHICAGO	IL		09/02/2022		2,248,140							4,783	4,783			
P5220821753	ATLANTA	GA		08/26/2022		514,087							942	942			
P5220821754	JACKSONVILLE	FL		07/18/2022		237,657							590	590			
P5220821755	LOMPOC	CA		09/01/2022		364,522							890	890			
P5220821759	RICHBURG	SC		09/06/2022		186,519							375	375			
P5220821776	NEEDLES	CA		08/11/2022		109,061							176	176			
P5220821796	ST LOUIS	MO		09/20/2022		194,612							645	645			
P5220821806	MARIETTA	GA		08/16/2022		779,134							1,260	1,260			
P5220821813	ANNA	TX		09/01/2022		307,754							702	702			
P5220821815	CHICAGO	IL		09/08/2022		184,262							222	222			
P5220821822	COLDWATER	MS		08/25/2022		415,491							672	672			
P5220821836	ZEPHYRHILLS	FL		09/16/2022		175,731							347	347			
P5220821839	LEHIGH ACRES	FL		10/18/2022									94	94			
P5220821841	DUNWOODY	GA		09/10/2022		544,115							2,059	2,059			
P5220821843	WESLACO	TX		07/18/2022		310,734							668	668			
P5220821846	EUREKA	CA		09/03/2022		246,497							591	591			
P5220821848	DURANT	OK		09/29/2022		101,115							341	341			
P5220821855	SAN ANTONIO	TX		08/19/2022		203,810							533	533			
P5220821858	SCHERTZ	TX		08/19/2022		184,033							482	482			
P5220821868	CARROLLTON	TX		10/17/2022		346,168							403	403			
P5220821895	MINNEAPOLIS	MN		09/30/2022		331,611							2,260	2,260			
P5220821940	DAVIE	FL		08/31/2022		1,641,318							5,604	5,604			
P5220821955	NEW ORLEANS	LA		09/13/2022		216,783							377	377			
P5220821961	RIVIERA BEACH	FL		09/13/2022		174,602							375	375			
P5220821964	DISCOVERY BAY	CA		09/06/2022		364,343							926	926			
P5220821970	OVIEDO	FL		09/07/2022		433,095							701	701			
P5220821975	SEMINOLE	TX		09/15/2022		451,566							240	240			
P5220821988	PLANT CITY	FL		08/25/2022		335,499							555	555			
P5220822011	WASHINGTON	DC		08/17/2022		970,188							3,915	3,915			
P5220822015	COLTS NECK	NJ		09/09/2022		1,320,868							3,396	3,396			
P5220822031	MONTEBELLO	CA		08/05/2022		229,141							738	738			
P5220822043	LIVERMORE	CO		09/13/2022		274,186							335	335			
P5220822044	DAYTONA BEACH	FL		10/12/2022		504,972							1,543	1,543			
P5220822056	ARIZONA CITY	AZ		07/18/2022		247,142							379	379			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	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
P5220822067	HOMESTEAD	FL		09/08/2022		192,889							478	478			
P5220822068	HOMESTEAD	FL		09/15/2022		192,544							360	360			
P5220822076	MARIETTA	GA		09/01/2022		527,683							567	567			
P5220822078	SAINT CLOUD	FL		09/02/2022		264,949							707	707			
P5220822085	HASLET	TX		08/26/2022		467,320							901	901			
P5220822094	BROKEN BOW	OK		09/12/2022		1,706,137							16,261	16,261			
P5220822117	CAPE CORAL	FL		09/13/2022		419,650							1,632	1,632			
P5220822121	SARASOTA	FL		08/31/2022		224,440							605	605			
P5220822126	LARGO	FL		09/23/2022		151,666							374	374			
P5220822146	BEAVERTON	OR		09/26/2022		861,301							1,404	1,404			
P5220822150	FOLEY	AL		09/06/2022		168,521							436	436			
P5220822164	BIRMINGHAM	AL		09/01/2022		138,462							185	185			
P5220822165	PHOENIX	AZ		08/24/2022		728,580							1,511	1,511			
P5220822167	HOMER GLEN	IL		09/27/2022		506,272							873	873			
P5220822174	CHICAGO	IL		07/27/2022		270,742							574	574			
P5220822178	FRISCO	TX		09/09/2022		1,392,618							2,347	2,347			
P5220822182	LEEDS	AL		09/30/2022		121,319							271	271			
P5220822200	ANGLETON	TX		09/15/2022		506,920							892	892			
P5220822202	REX	GA		09/09/2022		166,026							301	301			
P5220822206	MILWAUKEE	WI		09/20/2022		138,218							245	245			
P5220822226	SAN ANTONIO	TX		07/22/2022		240,211							1,000	1,000			
P5220822252	PITTSBURGH	PA		08/31/2022		112,686							182	182			
P5220822261	UNIVERSITY PLACE	WA		08/29/2022		1,063,592							1,806	1,806			
P5220822262	JONESBORO	AR		09/13/2022		112,231							143	143			
P5220822263	MARIETTA	GA		09/08/2022		311,639							716	716			
P5220822265	PORTSMOUTH	VA		10/19/2022		235,091							309	309			
P5220822278	SOUTH PADRE ISLAND	TX		09/15/2022		1,083,411							1,826	1,826			
P5220822295	OCOEE	FL		09/14/2022		457,275							751	751			
P5220822303	STAMFORD	CT		09/19/2022		236,524							585	585			
P5220822312	LAHAINA	HI		09/21/2022		307,417							547	547			
P5220822319	GREENFIELD	MA		09/19/2022		202,899							333	333			
P5220822320	MACOMB	MI		09/26/2022		694,091							1,177	1,177			
P5220822340	MIAMI	FL		10/17/2022		564,212							10,864	10,864			
P5220822346	RANGELEY	ME		09/09/2022		185,058							1,160	1,160			
P5220822348	LAKE CHARLES	LA		10/28/2022		286,861							364	364			
P5220822365	HASLET	TX		10/19/2022		543,421							770	770			
P5220822372	ENCINO	CA		09/08/2022		272,940							843	843			
P5220822380	PANAMA CITY	FL		10/06/2022		1,139,656							2,447	2,447			
P5220822384	PAGOSA SPRINGS	CO		08/29/2022		291,411							3,939	3,939			
P5220822391	GRANBURY	TX		10/10/2022		386,777							810	810			
P5220822400	LINCOLN	NE		10/07/2022		163,218							561	561			
P5220822403	SPOTSYLVANIA	VA		08/31/2022		288,244							769	769			
P5220822433	HARLINGEN	TX		10/07/2022		176,572							343	343			
P5220822466	QUEEN CREEK	AZ		09/08/2022		402,196							678	678			
P5220822483	TAMPA	FL		09/16/2022		364,029							598	598			
P5220822504	HOPKINS	SC		09/09/2022		204,535							551	551			
P5220822512	PALM SPRINGS	CA		09/03/2022		614,161							1,421	1,421			
P5220822515	STAR	ID		09/13/2022		394,863							815	815			
P5220822519	LAKE JACKSON	TX		09/23/2022		337,399							539	539			
P5220822520	RICKREALL	OR		10/03/2022		888,026							2,194	2,194			
P5220822533	LEXINGTON	KY		10/31/2022		155,117							420	420			

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	2	3					8	9	10	11	12	13					
Loan Number	City	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
P5220822544	HAYDEN	ID		09/23/2022		319,335							982	982			
P5220822547	ATLANTA	GA		10/04/2022		313,447							698	698			
P5220822573	KATY	TX		09/29/2022		185,388							607	607			
P5220822579	POWELL	TN		10/17/2022		310,835							517	517			
P5220822586	DOUGLASVILLE	GA		09/30/2022		578,983							10,883	10,883			
P5220822599	EDGEWATER	FL		10/24/2022		230,025							552	552			
P5220822616	QUEEN CREEK	AZ		09/23/2022		901,403							8,003	8,003			
P5220822618	ANTIOCH	CA		09/02/2022		537,573							1,362	1,362			
P5220822619	SEWARD	NE		10/04/2022		259,756							695	695			
P5220822622	SHELTON	CT		10/07/2022		278,963							706	706			
P5220822626	HOUSTON	TX		10/07/2022		171,630							324	324			
P5220822628	ORANGE BEACH	AL		09/16/2022		2,068,657							7,317	7,317			
P5220822657	GLENDALE	AZ		09/07/2022		502,078							805	805			
P5220822683	MOUNT PLEASANT	SC		09/29/2022		1,372,489							2,079	2,079			
P5220822749	SUGARLOAF	CA		09/22/2022		172,184							396	396			
P5220922756	GREENSBORO	NC		09/30/2022		1,432,483							1,531	1,531			
P5220922771	SANTA ROSA BEACH	FL		10/14/2022		526,287							1,006	1,006			
P5220922785	WEST PALM BEACH	FL		09/27/2022		134,913							281	281			
P5220922804	WALKERTON	IN		10/21/2022		122,295							100	100			
P5220922813	SCOTTSDALE	AZ		08/25/2022		463,799							10,407	10,407			
P5220922828	HOLLISTER	CA		08/23/2022		341,667							771	771			
P5220922835	DAVENPORT	FL		09/15/2022		289,797							975	975			
P5220922838	BROKEN BOW	OK		08/26/2022		414,180							1,122	1,122			
P5220922843	CLERMONT	FL		08/25/2022		331,132							895	895			
P5220922846	CLERMONT	FL		08/25/2022		331,846							897	897			
P5220922851	FAR ROCKAWAY	NY		09/12/2022		490,483							1,243	1,243			
P5220922874	NAPLES	FL		10/14/2022		586,708							1,440	1,440			
P5220922906	COSTA MESA	CA		09/20/2022		579,235							1,431	1,431			
P5220922933	EAGLE	ID		10/03/2022		1,552,254							3,361	3,361			
P5220922938	SPLENDORA	TX		10/06/2022		543,297							1,614	1,614			
P5220922952	CANTON	GA		10/15/2022		206,423							315	315			
P5220922958	COLLEGE STATION	TX		09/20/2022		157,606							457	457			
P5220922967	TUCSON	AZ		09/22/2022		517,034							1,556	1,556			
P5220922970	OKLAHOMA CITY	OK		10/12/2022		134,878							194	194			
P5220922974	DUNEDIN	FL		10/03/2022									63	63			
P5220922997	DOUGLASVILLE	GA		09/14/2022		388,455							588	588			
P5220923004	ARGYLE	TX		10/31/2022		498,577							1,465	1,465			
P5220923025	ROY	UT		10/03/2022		766,379							1,243	1,243			
P5220923032	BRIGHTON	CO		10/07/2022		650,147							2,130	2,130			
P5220923044	BRENTWOOD	CA		09/14/2022		547,135							1,382	1,382			
P5220923048	ORLANDO	FL		09/27/2022		475,075							905	905			
P5220923054	MARCO ISLAND	FL		11/17/2022		305,548							450	450			
P5220923083	BAKERSFIELD	CA		09/01/2022		535,373							1,075	1,075			
P5220923085	RICHMOND HILL	NY		09/06/2022		469,233							769	769			
P5220923103	MONTEREY PARK	CA		09/29/2022		393,549							1,244	1,244			
P5220923134	QUAKERTOWN	PA		11/29/2022									202	202			
P5220923136	PANAMA CITY	FL		09/19/2022		201,632							440	440			
P5220923141	WATERBURY	CT		10/14/2022		242,212							425	425			
P5220923170	SUN CITY WEST	AZ		10/07/2022		403,172							989	989			
P5220923181	WEATHERFORD	TX		09/20/2022		1,534,468							3,382	3,382			
P5220923193	TURLOCK	CA		08/30/2022		333,511							752	752			

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	2	3					8	9	10	11	12	13					
Loan Number	City	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
5220923195	CROYDON	PA		08/22/2022		328,504							456	456			
5220923199	ATLANTA	GA		08/19/2022		196,018							1,034	1,034			
5220923203	HOUSTON	TX		08/31/2022		198,681							847	847			
5220923209	STAFFORD SPRINGS	CT		09/02/2022		243,323							645	645			
5220923211	CHULA VISTA	CA		08/31/2022		160,564							2,157	2,157			
5220923214	BOULDER	CO		08/20/2022		108,438							150	150			
5220923216	REUNION	FL		08/29/2022		158,937							418	418			
5220923221	HILTON HEAD ISLAND	SC		08/19/2022		369,966							911	911			
5220923225	SEMINOLE	FL		08/31/2022		134,959							275	275			
5220923229	CHARLOTTE	NC		08/31/2022		257,548							565	565			
5220923235	MORGANTON	GA		08/31/2022		505,614							1,282	1,282			
5220923237	KISSIMMEE	FL		08/30/2022		263,618							705	705			
5220923239	PORTLAND	OR		09/02/2022		268,696							393	393			
5220923261	GULF SHORES	AL		09/02/2022		550,087							1,260	1,260			
5220923314	WESLEY CHAPEL	FL		11/03/2022		821,946							780	780			
5220923322	EAGLE	ID		10/25/2022		730,431							775	775			
5220923330	WELLINGTON	FL		10/25/2022		561,561							611	611			
5220923353	LITTLE ROCK	AR		09/30/2022		87,716							143	143			
5220923362	ORLANDO	FL		09/19/2022		164,468							269	269			
5220923377	DESOTO	TX		10/15/2022		182,844							304	304			
5220923401	BROOKLYN	NY		10/28/2022		942,747							1,513	1,513			
5220923403	LOUISVILLE	KY		10/27/2022		113,902							115	115			
5220923413	REDONDO BEACH	CA		10/17/2022		684,076							1,151	1,151			
5220923417	FONTANA	CA		10/06/2022		548,272							24,711	24,711			
5220923422	GWYNN OAK	MD		10/24/2022		245,680							235	235			
5220923430	MIAMI	FL		10/07/2022		611,739							1,526	1,526			
5220923432	LOS ANGELES	CA		09/20/2022		357,272							556	556			
5220923468	BRONX	NY		09/29/2022		698,550							1,765	1,765			
5220923470	BRONX	NY		09/29/2022		812,326							2,052	2,052			
5220923474	PHILADELPHIA	PA		10/31/2022		202,487							199	199			
5220923518	LIVE OAK	TX		10/14/2022		229,021							459	459			
5220923519	NEWTON	NJ		10/26/2022		278,986							2,285	2,285			
5220923535	EL PASO	TX		10/03/2022		529,259							532	532			
5220923542	LA VERGNE	TN		10/25/2022		263,179							287	287			
5220923546	ST PETE BEACH	FL		10/24/2022		242,204							257	257			
5220923549	STOCKTON	CA		08/25/2022		682,588							1,501	1,501			
5220923550	LORAIN	OH		10/12/2022		117,012							164	164			
5220923563	CHANDLER	AZ		10/19/2022		255,692							308	308			
5220923568	BARRINGTON	IL		10/11/2022		416,546							466	466			
5220923571	STOCKTON	CA		10/14/2022		326,142							472	472			
5220923588	HARRINGTON	DE		11/07/2022		268,560							387	387			
5220923590	MIAMI	FL		09/19/2022		659,860							1,670	1,670			
5220923597	ALBUQUERQUE	NM		09/13/2022		215,023							531	531			
5220923599	RIO RANCHO	NM		09/15/2022		212,505							525	525			
5220923601	BIXBY	OK		09/14/2022		1,083,173							2,676	2,676			
5220923603	NAPLES	FL		09/06/2022		397,891							913	913			
5220923605	HOUSTON	TX		09/16/2022		703,418							1,655	1,655			
5220923607	POWAY	CA		08/27/2022		831,728							3,082	3,082			
5220923619	QUEEN CREEK	AZ		10/17/2022		722,114							1,812	1,812			
5220923631	PORT ST LUCIE	FL		09/30/2022		487,045							477	477			
5220923634	LOGANVILLE	GA		08/05/2022		1,272,230							1,906	1,906			

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	2	3					8	9	10	11	12	13					
Loan Number	City	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
P5220923656	WILMINGTON	DE		11/22/2022									52	52			
P5220923661	GILBERT	AZ		10/19/2022		612,545							1,108	1,108			
P5220923666	BETHANY	CT		10/22/2022		639,638							678	678			
P5220923696	MIAMI BEACH	FL		10/27/2022		287,538							322	322			
P5220923704	FORT THOMAS	KY		10/07/2022		165,843							323	323			
P5220923710	WATERBURY	CT		10/05/2022		132,065							146	146			
P5220923714	LAKEWOOD	WA		10/29/2022		545,333							602	602			
P5220923742	RIVERSIDE	CA		10/25/2022		232,649							338	338			
P5220923767	FREEHOLD	NJ		10/24/2022		258,023							403	403			
P5220923770	WEBSTER CITY	IA		10/31/2022		312,551							275	275			
P5220923780	TRENTON	MI		10/14/2022		266,433							535	535			
P5220923816	CALHOUN	GA		10/31/2022		136,560							161	161			
P5220923817	HENRICO	VA		10/20/2022		164,954							372	372			
P5220923830	CLEVELAND	TN		10/28/2022		241,475							331	331			
P5220923832	NASHVILLE	TN		09/30/2022		553,581							789	789			
P5220923868	KATY	TX		11/08/2022		267,808							81,008	81,008			
P5220923959	CAPE CORAL	FL		10/26/2022		292,287							261	261			
P5220923972	CORAL SPRINGS	FL		09/13/2022		586,684							1,421	1,421			
P5220923996	MIAMI	FL		10/17/2022		696,549							346	346			
P5220924043	JERSEY CITY	NJ		11/14/2022		1,429,508							783	783			
P5220924050	MADISON	MS		10/21/2022		270,091							439	439			
P5220924051	DALLAS	GA		10/24/2022		297,141							269	269			
P5221024122	WOODBRIDGE	VA		10/21/2022		366,336							404	404			
P5221024140	DIBERVILLE	MS		11/16/2022		195,633							887	887			
P5221024150	ARIZONA CITY	AZ		09/01/2022		194,652							223	223			
P5221024151	DALLAS	TX		11/16/2022		1,297,922							803	803			
P5221024157	KALAMA	WA		06/20/2022		289,264							786	786			
P5221024164	WEATHERFORD	TX		11/14/2022									173	173			
P5221024166	HIALEAH	FL		07/06/2022		707,280							1,574	1,574			
P5221024172	HOUSTON	TX		11/01/2022		156,736							1,268	1,268			
P5221024218	ORANGE BEACH	AL		11/10/2022									650	650			
P5221024231	HERRIMAN	UT		10/27/2022		1,007,436							1,277	1,277			
P5221024232	LA PLACE	LA		10/31/2022		171,996							167	167			
P5221024239	WINNETKA	IL		10/27/2022		1,567,359							1,871	1,871			
P5221024244	PHOENIX	AZ		10/25/2022		1,546,469							2,038	2,038			
P5221024248	TORRINGTON	CT		11/15/2022		115,790								58		(3,776)	(3,776)
P5221024255	HOUSTON	TX		11/14/2022		359,170							217	217			
P5221024267	BROOKFIELD	CT		11/09/2022		415,048							323	323			
P5221024270	AMELIA COURT HOUSE	VA		11/04/2022		256,655							1,712	1,712			
P5221024276	JACKSONVILLE	FL		11/07/2022		228,067							582	582			
P5221024282	MIAMI	FL		10/24/2022		433,432							1,046	1,046			
P5221024285	LAS VEGAS	NV		09/29/2022		313,353							337	337			
P5221024287	SANTA MARIA	CA		09/30/2022		663,799							1,429	1,429			
P5221024298	ALSTEAD	NH		11/17/2022		245,077							221	221			
P5221024334	PORT HUENEME	CA		10/14/2022		415,188							2,170	2,170			
P5221024350	TIMONIUM	MD		10/17/2022		692,490							712	712			
P5221024352	OXNARD	CA		10/14/2022		404,828							1,601	1,601			
P5221024357	DURANT	OK		11/09/2022		187,638							408	408			
P5221024362	KATY	TX		11/04/2022		365,793							1,420	1,420			
P5221024371	COCHRANVILLE	PA		10/31/2022		364,953							486	486			
P5221024398	LITTLETON	CO		11/10/2022		682,588							1,020	1,020			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	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
P5221024423	MANISTEE	MI		10/25/2022		101,500							190	190			
P5221024427	MONTGOMERY	AL		11/10/2022		220,473							134	134			
P5221024470	SPRINGDALE	AR		11/08/2022		577,141							717	717			
P5221024525	OAKWOOD	GA		11/03/2022		442,284							857	857			
P5221024527	OAKWOOD	GA		11/03/2022		443,242							570	570			
P5221024537	NORTH RICHLAND HILLS	TX		10/06/2022		278,163							775	775			
P5221024539	LAS VEGAS	NV		10/07/2022		279,594							572	572			
P5221024543	LANSING	IL		10/12/2022		255,972							573	573			
P5221024544	LOMPOC	CA		11/04/2022		560,964							219	219			
P5221024547	WATERBURY	CT		08/08/2022		289,407							520	520			
P5221024550	OAKLAND	CA		10/22/2022		256,271							560	560			
P5221024555	SPOKANE	WA		10/06/2022		354,936							363	363			
P5221024565	FLOWER MOUND	TX		09/30/2022		359,428							471	471			
P5221024584	LONG BEACH	CA		10/19/2022		304,286							407	407			
P5221024595	PIEDMONT	SC		11/10/2022		271,700							478	478			
P5221024597	PALM BAY	FL		12/16/2022									137	137			
P5221024603	HOHENWALD	TN		11/10/2022		417,964							615	615			
P5221024611	CEDAR LAKE	IN		10/31/2022		364,851							302	302			
P5221024617	NORTH MYRTLE BEACH	SC		11/04/2022		375,309							466	466			
P5221024625	MEMPHIS	TN		11/03/2022		77,423							78	78			
P5221024633	HOUSTON	TX		11/18/2022		1,003,200							1,627	1,627			
P5221024653	RICHMOND	TX		10/21/2022		359,403							694	694			
P5221024673	SANTA MARIA	CA		11/03/2022									290	290			
P5221024675	MIDLAND	TX		11/01/2022		794,144							677	677			
P5221024678	WINTHROP	MA		11/14/2022		334,256							139	139			
P5221024687	FROSTPROOF	FL		11/04/2022									230	230			
P5221024714	LOWELL	MA		08/26/2022		182,111							389	389			
P5221024716	LEMONT	IL		09/23/2022		131,941							279	279			
P5221024718	MONROE	CT		09/30/2022		151,327							221	221			
P5221024748	ATTLEBORO	MA		10/24/2022		303,540							212	212			
P5221024774	LEMONT	IL		09/28/2022		144,549							200	200			
P5221024820	MARATHON	FL		11/08/2022		1,321,399							1,597	1,597			
P5221024830	CARLTON	OR		11/15/2022		271,631							371	371			
P5221024832	LOUISVILLE	KY		11/15/2022		133,226							143	143			
P5221024842	HUNTINGTON BEACH	CA		10/27/2022		795,257							1,039	1,039			
P5221024850	SPRING HILL	FL		11/22/2022		264,337							155	155			
P5221024860	MIRAMAR	FL		11/03/2022		301,460							285	285			
P5221024875	CHANDLER	AZ		11/08/2022		566,350							483	483			
P5221024881	WOODSTOCK	GA		11/03/2022		289,140							651	651			
P5221024888	FRESNO	CA		11/16/2022									569	569			
P5221024890	SOUTH EUCLID	OH		08/24/2022									82	82			
P5221024892	CHEEKTOWAGA	NY		10/05/2022		198,788							217	217			
P5221024914	AUSTIN	TX		11/14/2022		346,172							453	453			
P5221024920	NORTH CONWAY	NH		10/28/2022		392,213							549	549			
P5221024959	HOT SPRINGS	AR		11/21/2022		313,422							267	267			
P5221024975	HASLET	TX		11/09/2022									872	872			
P5221024988	DULUTH	GA		11/22/2022									600	600			
P5221025004	CHALMETTE	LA		11/14/2022		179,363							184	184			
P5221025007	SPANISH FORT	AL		11/22/2022									266	266			
P5221025053	MIAMI	FL		11/14/2022		1,567,364							1,778	1,778			
P5221025061	BLAINE	TN		11/14/2022		393,539							236	236			

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	2	3					8	9	10	11	12	13					
Loan Number	City	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
P5221025067	CENTER BARNSTEAD	NH		11/18/2022		243,512							202	202			
P5221025073	STRONGSVILLE	OH		11/29/2022									58	58			
P5221025099	JACKSON	TN		11/10/2022		153,824							149	149			
P5221025114	CHERRY LOG	GA		11/04/2022		277,915							447	447			
P5221025116	HERMITAGE	TN		11/22/2022									2,291	2,291			
P5221025117	OCEANSIDE	CA		11/11/2022		774,577							1,482	1,482			
P5221025123	HERNANDO	MS		11/17/2022									364	364			
P5221025131	ATLANTA	GA		11/15/2022									149	149			
P5221025147	BENTON	IL		11/18/2022									126	126			
P5221025164	WESTBURY	NY		10/31/2022									259	259			
P5221025168	JACKSONVILLE	FL		11/10/2022		216,607							98	98			
P5221025192	EUHARLEE	GA		11/17/2022		197,967							105	105			
P5221025199	HAMILTON	NJ		10/17/2022		143,417							198	198			
P5221025201	ORLANDO	FL		10/06/2022		1,025,751							706	706			
P5221025203	LAREDO	TX		12/22/2022									94	94			
P5221025213	CANTON	GA		11/28/2022									154	154			
P5221025231	POMPANO BEACH	FL		10/21/2022		208,751							439	439			
P5221025234	GROTON	CT		12/15/2022									194	194			
P5221025241	BRASELTON	GA		11/18/2022		1,539,045							1,481	1,481			
P5221025245	ALLEN	TX		11/07/2022		509,004							535	535			
P5221025268	GROSSE POINTE SHORES	MI		12/15/2022									272	272			
P5221025270	LAUREL	MD		11/02/2022		436,689							537	537			
P5221025332	DALLAS	TX		12/05/2022									402	402			
P5221025335	AURORA	CO		12/02/2022									181	181			
P5221125388	SAINT LOUIS	MO		12/19/2022									87	87			
P5221125394	CAPE CORAL	FL		05/09/2022		378,826							538	538			
P5221125396	DELRAY BEACH	FL		11/23/2022									409	409			
P5221125412	DALLAS	TX		11/23/2022									503	503			
P5221125434	TAYLOR	UT		11/28/2022									819	819			
P5221125437	MOUNT AIRY	MD		01/05/2023									161	161			
P5221125449	SHELTON	WA		11/15/2022		576,291							675	675			
P5221125453	ROWLETT	TX		10/26/2022		294,875							397	397			
P5221125455	WINTER HAVEN	FL		10/31/2022		280,201							489	489			
P5221125457	BOYNTON BEACH	FL		10/26/2022		274,443							372	372			
P5221125464	SOUTH KINGSTOWN	RI		10/31/2022		372,825							1,646	1,646			
P5221125468	FORT WORTH	TX		11/21/2022		306,928							382	382			
P5221125516	ALAMO HEIGHTS	TX		12/01/2022									339	339			
P5221125522	MONTGOMERY	TX		11/16/2022									378	378			
P5221125530	SAN ANTONIO	TX		12/19/2022									5,000	5,000			
P5221125551	COLLEGE STATION	TX		12/09/2022									518	518			
P5221125575	CORRALES	NM		12/09/2022									4,095	4,095			
P5221125579	IRVINE	CA		12/06/2022									1,594	1,594			
P5221125583	VISALIA	CA		01/04/2023									99	99			
P5221125586	TUTTLE	OK		11/23/2022									265	265			
P5221125593	LOXAHATCHEE	FL		11/18/2022									247	247			
P5221125615	ANKENY	IA		12/14/2022									353	353			
P5221125661	SHREVEPORT	LA		11/18/2022		132,870							134	134			
P5221125689	EL CAJON	CA		11/28/2022									474	474			
P5221125695	DAVENPORT	FL		12/12/2022									183	183			
P5221125757	ANNAPOLIS	MD		11/02/2022		418,137							528	528			
P5221125759	BAILEY	CO		11/01/2022		169,753							309	309			

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	2	3					8	9	10	11	12	13					
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P5221125761	HOFFMAN ESTATES	IL		11/08/2022		270,395							485	485			
P5221125764	JOLIET	IL		11/07/2022		564,118							324	324			
P5221125787	SCOTTDALE	GA		12/02/2022									160	160			
P5221125825	BRISTOL	TN		12/19/2022									136	136			
P5221125837	ROSWELL	GA		12/06/2022									810	810			
P5221125868	ORANGE BEACH	AL		12/09/2022									157	157			
P5221125870	CHANDLER	AZ		12/01/2022									194	194			
P5221125872	TYRONE	GA		12/06/2022									244	244			
P5221125874	SUGAR LAND	TX		11/10/2022		681,013							418	418			
P5221125876	WEDOWEE	AL		11/10/2022		251,651								205,000		(10,814)	(10,814)
P5221125880	CYPRESS	TX		10/28/2022		476,324							573	573			
P5221125882	HURRICANE	UT		11/10/2022		672,195							422	422			
P5221125884	LARGO	FL		11/10/2022		346,969							427	427			
P5221125906	JACKSONVILLE	FL		12/15/2022									78	78			
P5221125921	CLEARWATER	FL		12/16/2022									294	294			
P5221125934	PINELLAS PARK	FL		12/06/2022									394	394			
P5221125937	SLIDELL	LA		12/12/2022									254	254			
P5221125959	MONROE	GA		12/09/2022									80	80			
P5221125980	DENTON	TX		12/06/2022									56	56			
P5221125993	SOUR LAKE	TX		12/07/2022									97	97			
P5221126020	NEWPORT NEWS	VA		12/02/2022									610	610			
P5221126049	PLYMOUTH	MN		12/16/2022									232	232			
P5221126056	LOUISVILLE	KY		12/22/2022									108	108			
P5221126073	STRATFORD	CT		12/05/2022									175	175			
P5221126093	HAMPTON	NJ		11/29/2022									537	537			
P5221126099	BENTON	IL		12/09/2022									54	54			
P5221126114	LAS VEGAS	NV		11/28/2022									190	190			
P5221126142	ROYAL PALM BEACH	FL		12/02/2022									89	89			
P5221126151	HUNTERSVILLE	NC		12/14/2022									164	164			
P5221126164	LYNDHURST	OH		12/14/2022									141	141			
P5221126176	NEW ORLEANS	LA		12/07/2022									54	54			
P5221126185	LEANDER	TX		01/13/2023									251	251			
P5221126191	CUTLER BAY	FL		12/09/2022									202	202			
P5221126198	ALLENTOWN	PA		12/07/2022									56	56			
P5221126250	PORT SAINT LUCIE	FL		12/07/2022									311	311			
P5221126272	HEBER SPRINGS	AR		12/16/2022									56	56			
P5221126277	CHARLESTOWN	MA		12/13/2022									454	454			
P5221126282	BOCA RATON	FL		12/12/2022									423	423			
P5221126299	GREENEVILLE	TN		12/22/2022									124	124			
P5221126323	FREEPORT	FL		12/20/2022									186	186			
P5221126332	LAKELAND	FL		12/09/2022									190	190			
P5221126334	GLOCESTER	RI		12/16/2022									317	317			
P5221126336	MIRAMAR BEACH	FL		12/19/2022									1,134	1,134			
P5221126392	WODSTOCK	VA		12/09/2022									220	220			
P5221126399	HOSCHTON	GA		12/08/2022									508	508			
P5221126420	WYOMING	MN		12/15/2022									389	389			
P5221226509	DAYTON	OH		12/22/2022									75	75			
P5221226513	OCEANSIDE	CA		12/13/2022									300	300			
P5221226545	LAKE WORTH	FL		12/09/2022									173	173			
P5221226581	SEASIDE	CA		12/12/2022									267	267			
P5221226595	WITTMANN	AZ		12/15/2022									326	326			

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P5221226626	WESTMINSTER	CO		12/22/2022									173	173			
P5221226655	ATLANTA	GA		12/23/2022									758	758			
P5221226694	LILBURN	GA		12/27/2022									483	483			
P5221226757	PORT SAINT LUCIE	FL		12/15/2022									232	232			
P5221226785	MASON	OH		12/21/2022									246	246			
P5221226787	KINGSPORT	TN		01/11/2023									67	67			
P5221226884	LITTLETON	CO		12/21/2022									519	519			
P5221226893	PALISADE	CO		12/29/2022									229	229			
P5221226909	MORROW	GA		01/10/2023									132	132			
P5221226975	LAS VEGAS	NV		01/13/2023									77	77			
P5221227000	MIAMI	FL		01/19/2023									303	303			
P5221227224	SEFFNER	FL		01/17/2023									626	626			
P5221227268	DORAL	FL		01/24/2023									272	272			
P8220500005	HERCULES	CA		05/24/2022		484,741							185	185			
P4220922973	SAN DIEGO	CA		12/14/2022		1,679,019							66,519	66,519			
P5220923609	TRUCKEE	CA		12/14/2022		2,201,835							70,335	70,335			
P5220721310	WEST PALM BEACH	FL		09/21/2022		1,821,998							66,998	66,998			
P2009020372	New York	NY		01/29/2021		1,038,840							38,840	38,840			
P4220721388	CORAL SPRINGS	FL		10/19/2022		1,156,666							44,466	44,466			
P5220216619	Thousand Oaks	CA		04/06/2022		772,199							36,199	36,199			
P5220216481	WESTLAKE VILLAGE	CA		03/30/2022		1,254,220							54,220	54,220			
P2009023051	Syosset	NY		12/28/2021		1,664,421							51,921	51,921			
P4220923039	GILBERT	AZ		11/02/2022		1,225,713							52,714	52,714			
P4220216390	Irvine	CA		04/20/2022		1,657,612							37,612	37,612			
P2009023063	Longboat Key	FL		12/28/2021		1,368,777							48,777	48,777			
P4220216606	Encino	CA		05/04/2022		1,225,412							49,412	49,412			
P2009020125	Brooklyn	NY		12/18/2020		1,423,083							51,767	51,767			
P2009021910	Washoe Valley	NV		07/30/2021		1,269,216							69,216	69,216			
P2009022114	El Dorado Hills	CA		08/17/2021		1,869,447							84,447	84,447			
P2009021467	Forest Hills	NY		05/28/2021		1,316,658							76,658	76,658			
P4220317334	Coronado	CA		05/18/2022		1,994,826							69,826	69,826			
P4220216448	Cutler Bay	FL		05/04/2022		695,156							35,156	35,156			
P2009024001	WOODLAND HILLS	CA		06/29/2022		1,498,103							59,343	59,343			
P2009023573	LOS ANGELES	CA		05/18/2022		1,655,277							45,277	45,277			
P4220417977	DENVER	CO		06/15/2022		1,504,745							79,745	79,745			
P4220316843	PENNGROVE	CA		06/02/2022		1,015,557							35,557	35,557			
P5220418206	SAN ANSELMO	CA		06/15/2022		1,273,120							38,120	38,120			
P5220317157	Laguna Beach	CA		05/18/2022		2,569,532							109,532	109,532			
P4220216276	MT PLEASANT	SC		03/09/2022		1,237,975							39,975	39,975			
P2009021578	Wellington	FL		06/29/2021		3,180,269							180,269	180,269			
P4220317150	Carlsbad	CA		05/18/2022		1,710,664							53,164	53,164			
P2009021873	NEW YORK	NY		07/30/2021		1,337,788							73,107	73,107			
P4220619998	CASTLE ROCK	CO		08/10/2022		1,335,074							38,824	38,824			
P4220317663	Santa Ana	CA		05/18/2022		1,343,820							81,821	81,821			
P5220317351	Penryn	CA		05/18/2022		986,484							59,984	59,984			
P4220116142	SAN JUAN CAPISTRANO	CA		03/30/2022		1,832,831							57,831	57,831			
P2009023890	WINTER PARK	FL		06/02/2022		1,384,634							73,972	73,972			
P5220116179	Oakley	CA		05/18/2022		947,180							53,580	53,580			
P2009023600	Pasadena	CA		04/20/2022		619,309							40,309	40,309			
P4220822476	ENCINO	CA		10/19/2022		3,103,422							67,441	67,441			
P2009023123	Lynnwood	WA		12/28/2021		1,082,529							38,529	38,529			

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					8	9	10	11	12	13					
Loan Number	City	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
P2009020458	Los Angeles (Altaden	CA		12/30/2020		1,942,439							52,439	52,439			
P4220721544	PARKLAND	FL		10/05/2022		1,331,156							51,156	51,156			
P5220216426	LAHAINA	HI		03/30/2022		1,495,946							64,446	64,446			
P4220216288	LOS ANGELES	CA		03/30/2022		1,902,097							87,097	87,097			
P5220317456	Playa Del Rey	CA		05/18/2022		1,133,902							38,902	38,902			
P2009023911	Shingle Springs	CA		05/04/2022		1,971,475							58,975	58,975			
P2009023457	Orange	CA		05/04/2022		1,126,995							46,995	46,995			
P2009023887	Largo	FL		05/18/2022		1,068,164							63,164	63,164			
VC29904	CHARLESTON	SC		01/02/2020		10,579,114							110,336	110,336			
VC29921	ORLANDO	FL		01/16/2020		6,257,088							45,502	45,502			
VC29946	ORLANDO	FL		01/16/2020		1,293,621							9,407	9,407			
VC29947	ORLANDO	FL		01/16/2020		642,223							4,670	4,670			
VC29948	ORLANDO	FL		01/16/2020		2,382,342							17,325	17,325			
VC29949	ORLANDO	FL		01/16/2020		951,102							6,916	6,916			
VC29950	ORLANDO	FL		01/16/2020		1,379,251							10,030	10,030			
VC29951	ORLANDO	FL		01/16/2020		2,443,506							17,769	17,769			
VC29952	ORLANDO	FL		01/16/2020		859,356							6,249	6,249			
0299999. Mortgages with partial repayments						4,313,451,457							66,029,458	67,147,592		(375,815)	(375,815)
0599999 - Totals						4,556,907,188		(189)			(189)		312,026,591	309,349,396		(1,174,549)	(1,174,549)

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	BH JV (Berm FW) Multifamily Investor, LLC	Wilmington	DE	BH Real Estate Partners, LLC		12/23/2022			36,411			95.000
000000-00-0	BH JV Multifamily Investors LLC	Wilmington	DE	BH Real Estate Partners, LLC		03/14/2022			211,014			95.000
000000-00-0	ISQ Global Infrastructure Credit Fund (Onshore) Feeder, L.P.	Dover	DE	iSquared Capital		11/10/2021			9,540,427			100.000
000000-00-0	Monroe Capital Private Credit STARR Fund LP	Chicago	IL	Monroe Capital		01/14/2022			50,750,000			100.000
000000-00-0	Pretium Residential Credit Fund II, LP	Dover	DE	Pretium Holdings GP, LLC		04/20/2021			7,442,325			13.010
000000-00-0	Rockbridge Hospitality Fund VII, L.P.	Wilmington	DE	RBC Partners VIII, LLC		06/30/2017			407,674			2.400
1999999. Joint Venture Interests - Common Stock - Unaffiliated									68,387,851			XXX
000000-00-0	ISQ ACE FUND, LLC	Wilmington	DE	iSquared Capital		02/15/2023		98,627,451				100.000
2099999. Joint Venture Interests - Common Stock - Affiliated								98,627,451				XXX
000000-00-0	PRETIUM SFR I LP LIFEGEN	Dover	DE	Pretium REO II, LLC		06/14/2021			23,089,231			100.000
000000-00-0	Pretium SFR I-Berm FW, LP	Dover	DE	Pretium		09/26/2022			1,070,000			100.000
000000-00-0	Pretium SFR I-Verm FW, LP	Dover	DE	Pretium		12/29/2022			3,257,432			100.000
2199999. Joint Venture Interests - Real Estate - Unaffiliated									27,416,663			XXX
000000-00-0	Apollo Hybrid Value Fund, L.P.	Wilmington	DE	Apollo Global Management		05/07/2018			29,436			
2599999. Joint Venture Interests - Other - Unaffiliated									29,436			XXX
BMSOVO-YD-1	ASP SUMMA 1 LLC	CHICAGO	IL	ADAMS STREET	2.A Z*	10/28/2021			445,000			
BMSOVO-YG-4	ASP SUMMA 2 LLC	CHICAGO	IL	ADAMS STREET	2.A Z*	10/28/2021			365,000			
BMSOVO-YK-5	ASP SUMMA 3 LLC	CHICAGO	IL	ADAMS STREET	2.A Z*	10/28/2021			495,000			
BMSOVO-YY-5	ASP SUMMA 4 LLC	CHICAGO	IL	ADAMS STREET	2.A Z*	10/28/2021			450,000			
BMSOVO-Z6-5	ASP SUMMA 5 LLC	CHICAGO	IL	ADAMS STREET	2.A Z*	10/28/2021			174,700			
BMSOVO-ZB-4	ASP SUMMA 6 LLC	CHICAGO	IL	ADAMS STREET	2.A Z*	10/28/2021			170,300			
BMSOVO-ZF-5	ASP SUMMA 7 LLC	CHICAGO	IL	ADAMS STREET	2.A Z*	10/28/2021			85,000			
BMSOVO-ZL-2	ASP SUMMA 8 LLC	CHICAGO	IL	ADAMS STREET	2.A Z*	10/28/2021			180,000			
BMS1MD-EE-1	LUX AETERNA 2022-1 LLC				1.G	10/13/2022			1,137,571			46.000
BMS1MS-G8-9	LUX AETERNA 2022-2 LLC				1.G	10/13/2022			1,059,680			46.000
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated									4,562,251			XXX
6099999. Total - Unaffiliated									100,396,201			XXX
6199999. Total - Affiliated								98,627,451				XXX
6299999 - Totals								98,627,451	100,396,201			XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
BMS132-74-6	ISQ Global Infrastructure Credit Fund (Onshore) Feeder, L.P.	Dover	DE	Capital Distribution	11/10/2021	02/24/2023	4,846,002							4,846,002	4,333,688				512,314
BMS132-EC-0	Napier Park Railcar Lease Fund, LLC	New York	NY	Capital Distribution	05/02/2013	02/10/2023	136,897							136,897					136,897
BMS132-6X-3	Pretium Holdings	Dover	DE	Capital Distribution	10/26/2020	01/13/2023	3,147,562							3,147,562	3,147,562				
BMS132-FP-0	Pretium Residential Credit Fund II, LP	Dover	DE	Capital Distribution	04/20/2021	03/23/2023	1,192,325							1,192,325					1,192,325
1999999. Joint Venture Interests - Common Stock - Unaffiliated							9,322,786							9,322,786	7,481,250				1,841,536
BMS100-K3-5	M-A LPI Holdings, LLC	Torch Key	FL	Capital Distribution	12/27/2022	02/17/2023	990,051							990,051	990,051				
2299999. Joint Venture Interests - Real Estate - Affiliated							990,051							990,051	990,051				
BMS132-77-9	Apollo Hybrid Value Fund, L.P.	Wilmington	DE	Capital Distribution	07/05/2018	02/17/2023	1,838,794							1,838,794	1,838,794				
2599999. Joint Venture Interests - Other - Unaffiliated							1,838,794							1,838,794	1,838,794				
BMSOVO-YD-1	ASP SUMMA 1 LLC	CHICAGO	IL	ADAMS STREET	10/28/2021	06/01/2022	(5,108)							(5,108)	(5,108)				58,453
BMSOVO-YG-4	ASP SUMMA 2 LLC	CHICAGO	IL	ADAMS STREET	10/28/2021	06/01/2022	(6,368)							(6,368)	(6,368)				63,305
BMSOVO-YK-5	ASP SUMMA 3 LLC	CHICAGO	IL	ADAMS STREET	10/28/2021	01/15/2022	(168,352)							(168,352)	(168,352)				80,638
BMSOVO-YY-5	ASP SUMMA 4 LLC	CHICAGO	IL	ADAMS STREET	10/28/2021	06/01/2022	(14,233)							(14,233)	(14,233)				79,567
BMSOVO-Z6-5	ASP SUMMA 5 LLC	CHICAGO	IL	ADAMS STREET	10/28/2021	01/15/2022	(472,646)							(472,646)	(472,646)				26,982
BMSOVO-ZB-4	ASP SUMMA 6 LLC	CHICAGO	IL	ADAMS STREET	10/28/2021	06/01/2022	(452,193)							(452,193)	(452,193)				25,341
BMSOVO-ZF-5	ASP SUMMA 7 LLC	CHICAGO	IL	ADAMS STREET	10/28/2021	06/01/2022	(477,844)							(477,844)	(477,844)				26,594
BMSOVO-ZL-2	ASP SUMMA 8 LLC	CHICAGO	IL	ADAMS STREET	10/28/2021	01/19/2022	(466,059)							(466,059)	(466,059)				25,004
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated							(2,062,803)							(2,062,803)	(2,062,803)				385,884
6099999. Total - Unaffiliated							9,098,777							9,098,777	7,257,241				2,227,420
6199999. Total - Affiliated							990,051							990,051	990,051				
6299999 - Totals							10,088,828							10,088,828	8,247,292				2,227,420

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
3136A8-6Y-1	FNMA_12-105 AGENCY_CMO _12-105 3.500%		03/01/2023	INTEREST CAPITALIZATION		29,155	29,155		1.A
3136A8-F9-6	FANNIE MAE FNMA_12-103 SENIOR AGENCY_CMO		03/01/2023	INTEREST CAPITALIZATION		59,785	59,785		1.A
3136A9-KU-1	FANNIE MAE FNMA_12-114 SENIOR AGENCY_CMO		03/01/2023	INTEREST CAPITALIZATION		58,398	58,398		1.A
3137AS-Z7-2	FEDERAL HOME LOAN BANKS MORTGA SENIOR AG		03/01/2023	INTEREST CAPITALIZATION		12,593	12,593		1.A
3137AU-3Z-0	FREDDIE MAC FHLMC_4101 SENIOR AGENCY_CMO		03/01/2023	INTEREST CAPITALIZATION		55,939	55,939		1.A
63968A-7K-5	NEBRASKA PUBLIC POWER DISTRICT MUNI_BND		12/01/2022	TAX FREE EXCHANGE		(199,648)	(200,000)	(2,813)	2.B
63968A-7K-5	NEBRASKA PUBLIC POWER DISTRICT MUNI_BND		12/01/2022	TAX FREE EXCHANGE		199,648	200,000	2,813	2.E
0909999999. Subtotal - Bonds - U.S. Special Revenues						215,870	215,870		XXX
00111L-AB-5	AFG ABS LLC AFGE_23-1 ABS_ABS _23-1 144A		02/22/2023	3RDPARTY		11,924,048	11,925,000		1.A FE
00206R-DK-5	AT&TINC SENIOR CORP_BND 4.550% 03/09/4		01/27/2023	3RDPARTY		884,885	1,000,000	17,442	2.B FE
002824-BG-4	ABBOTT LABORATORIES SENIOR CORP_BND 4.		03/28/2023	3RDPARTY		4,116,221	4,000,000	62,278	1.E FE
00501B-AA-7	ACRECLTDACREC_23-FL2 LCF SENIOR_CMBS _23		02/03/2023	3RDPARTY		8,458,800	8,480,000		1.A FE
01450G-AB-3	ALESCO PREFERRED FUNDING LTD A SUB ABS_A		01/27/2023	3RDPARTY		4,522,125	6,200,000	33,506	2.B FE
03027X-AU-4	AMERICAN TOWER CORPORATION SENIOR CORP_B		02/09/2023	3RDPARTY		4,674,450	5,000,000	81,194	2.C FE
03066L-AG-3	AMERICREDIT AUTOMOBILE RECEIVA SUB ABS_A		12/15/2022	3RDPARTY					1.C FE
031162-DP-2	AMGEN INC SENIOR CORP_BND 5.150% 03/02		02/15/2023	3RDPARTY		3,189,441	3,195,000		2.A FE
031162-DS-6	AMGEN INC SENIOR CORP_BND 5.600% 03/02		02/15/2023	3RDPARTY		2,983,230	3,000,000		2.A FE
032654-AW-5	ANALOG DEVICES INC SENIOR CORP_BND 2.8		01/27/2023	3RDPARTY		2,335,434	3,000,000	27,067	1.G FE
03523T-BU-1	ANHEUSER-BUSCH INBEV WORLDWIDE SENIOR CO		03/28/2023	3RDPARTY		1,034,310	1,000,000	9,840	2.A FE
03762Y-AK-3	APIDOS CLO APID_16-25A ABS 5A-B1R 144A		03/30/2023	3RDPARTY		724,658	750,000	10,658	1.F FE
04010L-BB-8	ARES CAPITAL CORPORATION SENIOR CORP_BND		02/10/2023	3RDPARTY		8,378,640	10,000,000	45,920	2.C FE
04033J-AD-3	ARI FLEET LEASE TRUST ARIFL_19 SENIOR AB		12/16/2022	3RDPARTY					1.A FE
04316J-AE-9	ARTHUR J GALLAGHER & CO SENIOR CORP_BND		02/27/2023	3RDPARTY		2,861,042	2,890,000		2.B FE
055531-AA-5	BLP_23-IND SENIOR_CMBS _23-IND 144A 6.		02/17/2023	3RDPARTY		15,789,917	15,830,000		1.A FE
055531-AC-1	BLP_23-IND SENIOR_CMBS _23-IND 144A 7.		02/17/2023	3RDPARTY		4,698,219	4,710,000		1.D FE
056054-AA-7	BX COMMERCIAL MORTGAGE TRUST B LCF SENIO		02/14/2023	3RDPARTY		7,589,539	7,616,912	13,353	1.A
05608K-AA-8	BX TRUST BX_21-VINO LCF SENIOR_CMBS _21-		02/27/2023	3RDPARTY		3,742,663	3,820,000	6,230	1.A FE
05608V-AA-4	BXT_21-MFM1 LCF SENIOR_CMBS _21-MFM1 144		03/02/2023	3RDPARTY		690,716	700,790	1,989	1.A FE
05608W-AA-2	BX COMMERCIAL MORTGAGE TRUST B LCF SENIO		02/10/2023	3RDPARTY		37,823,509	38,570,818	164,858	1.A
05609K-AA-7	BX COMMERCIAL MORTGAGE TRUST B LCF SENIO		02/15/2023	3RDPARTY		2,467,510	2,525,922	740	1.A
05610H-AA-1	BX COMMERCIAL MORTGAGE TRUST B SENIOR_CM		03/08/2023	3RDPARTY		50,408,428	51,155,216	6,469	1.A
05610H-AC-7	BX COMMERCIAL MORTGAGE TRUST B SENIOR_CM		02/14/2023	3RDPARTY		1,817,904	1,856,780	303	1.A
06051G-HV-4	BANKOFAMERICACORP SENIOR CORP_BND 3.19		02/06/2023	3RDPARTY		4,191,695	4,700,000	6,255	1.G FE
06051G-JW-0	BANKOFAMERICACORP SENIOR CORP_BND 3.31		01/27/2023	3RDPARTY		564,838	700,000	5,987	1.G FE
075887-BW-8	BECTON DICKINSON AND COMPANY SENIOR CORP		01/27/2023	3RDPARTY		1,942,253	2,000,000	10,483	2.B FE
075887-CQ-0	COMM MORTGAGE TRUST COMM_14-CR AM SUB_CM		02/08/2023	3RDPARTY		562,577	580,000	595	1.A
08860F-AA-6	BANKERSHEALTHCAREGROUPSECUR ABS 3-A-A 14		03/15/2023	3RDPARTY		9,956,303	10,000,000		1.A FE
09629C-AL-9	ACRECLTDACREC_23-FL2 ABS_ABS _17-1A 144A		02/16/2023	3RDPARTY		10,638,564	10,711,402	45,010	1.A FE
10569O-AA-9	BRAVO RESIDENTIAL FUNDING TRUS SENIOR WH		03/08/2023	3RDPARTY		938,354	1,066,311	453	1.A
10569J-AA-8	BRAVO RESIDENTIAL FUNDING TRUS WHOLE_CMO		11/29/2022	3RDPARTY		(2,704)	(2,777)		1.A FE
12433Y-AG-2	BX COMMERCIAL MORTGAGE TRUST B SUB SUB_C		02/15/2023	3RDPARTY		1,383,813	1,400,000	452	1.A
12511J-AB-1	CCG RECEIVABLES TRUST CCG_22-1 ABS -1-A2		03/30/2023	3RDPARTY		2,710,593	2,750,999	5,677	1.A FE
12512X-AB-9	CCG RECEIVABLES TRUST CCG_23-1 ABS_ABS _		03/07/2023	3RDPARTY		7,999,347	8,000,000		1.A FE
12545A-AX-2	COUNTRYWIDE HOME LOANS CWHL_07 SUPSEN WH		03/01/2023	INTEREST CAPITALIZATION					1.C FM
12550Y-AN-4	CIFC FUNDING LTD CIFC_17-2A SENIOR ABS_A		02/16/2023	3RDPARTY		3,028,135	3,045,494	15,587	1.A FE
12653V-AA-4	CREDIT SUISSE MORTGAGE CAPITAL SENIOR SE		02/10/2023	3RDPARTY		1,025,816	1,030,000	4,668	1.A
12663G-AA-5	COLT MORTGAGE LOAN TRUST COLT SENIOR WHO		03/01/2023	3RDPARTY		2,638,613	2,708,006	777	1.A FE
12663G-AB-3	COLT MORTGAGE LOAN TRUST COLT SENIOR WHO		03/01/2023	3RDPARTY		3,561,829	3,625,271	1,214	1.C FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
126650-DS-6	CVS HEALTH CORP SENIOR CORP_BND 5.000%		02/13/2023	3RDPARTY		2,785,497	2,795,000		2.B FE
14040H-CV-5	CAPITAL ONE FINANCIAL CORPORAT SENIOR CO		02/02/2023	3RDPARTY		1,591,280	1,600,000	2,332	2.A FE
14040H-CX-1	CAPITAL ONE FINANCIAL CORPORAT SENIOR CO		01/26/2023	3RDPARTY		9,014,212	9,000,000		2.A FE
14316B-AQ-8	CARLYLE GLOBAL MARKET STRATEGI ABS_ABS _		02/16/2023	3RDPARTY		4,900,000	5,000,000	28,479	1.C FE
14727Q-AC-9	CASCADE FUNDING MORTGAGE TRUST SUB WHOLE		03/25/2023	INTEREST CAPITALIZATION		23,561	23,561		1.G FE
172967-MQ-1	CITIGROUPINC SENIOR CORP_BND 3.106% 04		02/10/2023	DIRECT		955,040	1,000,000	10,612	1.G FE
193051-AA-7	COLD STORAGE TRUST COLD_20-ICE LCF SENIO		03/02/2023	3RDPARTY		2,772,922	2,804,472	8,123	1.A
20755A-AB-8	STORAGEMART COMMERCIAL MORTGAG LCF SENIO		02/08/2023	3RDPARTY		901,600	920,000	3,640	1.A
21036P-AQ-1	CONSTELLATION BRANDS INC SENIOR CORP BND		03/28/2023	3RDPARTY		970,257	1,000,000	11,511	2.B FE
23306G-AA-5	DBGS MORTGAGE TRUST DBGS_18-BI SENIOR SE		02/09/2023	3RDPARTY		806,857	811,421	3,439	1.A
24702H-AC-7	DELLEQUIPMENTFINANCETRUSTD ABS 3-1-A2 14		03/14/2023	3RDPARTY		9,999,672	10,000,000		1.A FE
26249B-AQ-4	DRYDEN SENIOR LOAN FUND DRSLF SENIOR ABS		02/13/2023	3RDPARTY		7,102,110	7,146,418		1.A FE
26442U-AR-5	DUKE ENERGY PROGRESS LLC SECURED CORP_BN		03/06/2023	3RDPARTY		2,186,954	2,200,000		1.F FE
29278N-AG-8	ENERGY TRANSFER LP SENIOR CORP_BND 5.2		02/27/2023	3RDPARTY		1,945,595	2,000,000	38,500	2.C FE
31738K-AA-7	FINANCE OF AMERICA STRUCTURED WHOLE_CMO		02/25/2023	INTEREST CAPITALIZATION		42,354	42,354		1.A PL
31738K-AB-5	FINANCE OF AMERICA STRUCTURED WHOLE_CMO		02/25/2023	INTEREST CAPITALIZATION		18,368	18,368		1.A PL
341081-GM-3	FLORIDA POWER & LIGHT CO SECURED CORP_BN		02/28/2023	3RDPARTY		2,243,770	2,255,000		1.D FE
362918-AA-2	GS MORTGAGE SECURITIES TRUST G WHOLE CMO		03/07/2023	3RDPARTY		6,981,460	7,000,000	55,601	1.A FE
370334-BP-8	GENERAL MILLS INC SENIOR CORP_BND 4.15		01/27/2023	3RDPARTY		546,413	600,000	11,205	2.B FE
37940X-AQ-5	GLOBAL PAYMENTS INC SENIOR CORP_BND 5.		01/27/2023	3RDPARTY		5,027,971	5,000,000	116,250	2.C FE
380130-AE-4	GM FINANCIAL AUTOMOBILE LEASIN SENIOR AB		02/23/2023	3RDPARTY		14,723,438	15,000,000	11,988	1.A FE
38137Y-AU-5	GOLDENTREE LOAN MANAGEMENT US ABS 4A-CR		03/24/2023	3RDPARTY		1,516,463	1,590,000	18,964	1.F
38141G-XM-1	GOLDMAN SACHS GROUP INC/THE SENIOR CORP_		02/03/2023	3RDPARTY		5,366,100	6,000,000	10,566	1.F FE
40443D-AB-8	HPEFSEQUIPMENTTRUSTHPEFS_23 ABS _ 144A		03/15/2023	3RDPARTY		9,998,872	10,000,000		1.A FE
43761J-AA-5	HOMES_23-NQM1 WHOLE_CMO _23-NQM1 144A		02/16/2023	3RDPARTY		19,716,149	19,750,000	74,613	1.A FE
43789X-AB-0	HOMEWARD OPPORTUNITIES FUND I SENIOR WHO		03/07/2023	3RDPARTY		6,858,096	7,097,642	4,156	1.B FE
44891W-AD-1	HALST_22-A ABS 22-A-A4 144A 1.320% 12/		03/30/2023	3RDPARTY		9,600,000	10,000,000	6,600	1.A FE
44933M-AE-1	HYUNDAI AUTO LEASE SECURITIZAT ABS_ABS _		02/17/2023	3RDPARTY		19,923,750	21,000,000	3,103	1.C FE
44933V-AD-3	HYUNDAI AUTO LEASE SECURITIZAT SENIOR AB		02/17/2023	3RDPARTY		5,986,406	6,000,000	5,892	1.A FE
46590Y-AA-2	JP MORGAN MORTGAGE TRUST JPMMT SENIOR WH		12/09/2022	3RDPARTY		(15,522)	(16,393)	(11)	1.A
46616K-AS-3	JFIN CLO LTD JFIN_13-1A MEZZANIN ABS_ABS		02/24/2023	3RDPARTY		2,924,085	3,000,000	25,631	2.C FE
46625H-KC-3	JPMORGANCHASE&CO SENIOR CORP_BND 3.125		01/27/2023	3RDPARTY		583,537	600,000	208	1.F FE
46628Y-BF-6	JP MORGAN MORTGAGE TRUST JPMMT SENIOR WH		02/01/2023	INTEREST CAPITALIZATION					1.A FM
466330-AA-5	JP MORGAN CHASE COMMERCIAL MOR LCF SENIO		02/24/2023	3RDPARTY		935,005	944,897	1,838	1.A
46647P-BA-3	JPMORGANCHASE&CO SENIOR CORP_BND 3.960		02/10/2023	DIRECT		968,079	1,000,000	1,320	1.E FE
46654E-AA-9	JP MORGAN CHASE COMMERCIAL MOR LCF SENIO		02/10/2023	3RDPARTY		3,332,802	3,395,000	14,489	1.A
48661A-AJ-5	KAYNE CLO KAYNE_18-1A ABS_ABS _18-1A-AR		02/14/2023	3RDPARTY		12,849,638	12,950,000	62,294	1.A FE
49177J-AA-0	KENVUE INC SENIOR CORP BND 144A 5.500%		03/08/2023	3RDPARTY		4,998,150	5,000,000		1.E FE
49177J-AN-2	KENVUE INC SENIOR CORP BND 144A 5.050%		03/08/2023	3RDPARTY		2,384,592	2,400,000		1.E FE
49327M-3H-5	KEYBANK NATIONAL ASSOCIATION SENIOR CORP		01/23/2023	3RDPARTY		4,030,479	4,050,000		1.G FE
50076Q-AE-6	KRAFTHEINZFOODSCO SENIOR CORP_BND 5.00		01/27/2023	3RDPARTY		673,150	700,000	5,153	2.B FE
50077L-AL-0	KRAFTHEINZFOODSCO SENIOR CORP_BND 5.00		02/07/2023	3RDPARTY		6,011,550	6,100,000	20,333	2.B FE
501044-DL-2	KROGER CO SENIOR CORP_BND 4.500% 01/15		03/28/2023	3RDPARTY		2,488,760	2,500,000	22,813	2.A FE
532457-CH-9	ELI LILLY AND COMPANY SENIOR CORP_BND		02/23/2023	3RDPARTY		596,802	605,000		1.F FE
55067@-AA-0	LUX AETERNA 2022-1 LLC ABS_ABS 4.132%		03/21/2023	VARIOUS		87,684,854	91,099,560		1.E PL
55067@-AB-8	LUX AETERNA 2022-1 LLC ABS_ABS 4.390%		03/21/2023	VARIOUS		10,217,406	11,159,132		2.A PL
55067@-AC-6	LUX AETERNA 2022-1 LLC ABS_ABS 5.239%		03/21/2023	VARIOUS		4,041,800	4,518,074		3.A PL
55068*-AA-1	LUX AETERNA 2022-2 LLC ABS_ABS 4.131%		03/21/2023	VARIOUS		87,250,197	90,645,886		1.E PL

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
55068*-AB-9	LUX AETERNA 2022-2 LLC ABS_ABS 4.389%		03/21/2023	VARIOUS		10,166,716	11,103,196		2.A PL
55068*-AC-7	LUX AETERNA 2022-2 LLC ABS_ABS 5.231%		03/21/2023	VARIOUS		3,852,080	4,325,731		3.A PL
55261F-AR-5	M&T BANK CORPORATION SENIOR CORP_BND 5		02/03/2023	3RDPARTY		10,660,400	10,670,000	4,211	1.G FE
55316V-AA-2	MHC COMMERCIAL MORTGAGE TRUST LCF SENIOR		03/06/2023	3RDPARTY		1,230,469	1,250,000	3,929	1.A
55317J-AC-4	MMAF_21-A ABS 1-A-A3 144A 0.560% 06/13		03/30/2023	3RDPARTY		5,643,321	5,993,819	1,865	1.A FE
55822E-AA-7	MADISON PARK FUNDING LTD MDPK SENIOR ABS		02/09/2023	3RDPARTY		10,664,000	10,750,000	46,076	1.A FE
581557-BS-3	MCKESSON CORP SENIOR CORP_BND 5.250% 0		02/13/2023	3RDPARTY		3,842,300	3,850,000		2.A FE
59980D-AA-9	MILL CITY MORTGAGE LOAN TRUST WHOLE_CMO		02/24/2023	3RDPARTY		9,869,644	10,000,000	45,375	1.A FE
59981C-AA-0	MILLCITYMORTGAGELOANTRUST WHOLE CMO NQM2		03/17/2023	3RDPARTY		8,979,463	9,000,000	43,680	1.A FE
63939C-AD-9	NAVIENT STUDENT LOAN TRUST NAV SENIOR AB		02/10/2023	3RDPARTY		1,776,285	1,773,514	8,358	1.A FE
63939E-AD-5	NAVIENT STUDENT LOAN TRUST NAV SENIOR AB		02/10/2023	3RDPARTY		1,424,765	1,419,000	6,792	1.A FE
63940U-AB-0	NAVIENT STUDENT LOAN TRUST NAV SENIOR AB		02/21/2023	3RDPARTY		915,662	955,837	850	1.A FE
63941J-AA-6	NAVSL_19-GA ABS 19-GA-A 144A 2.400% 10		03/17/2023	3RDPARTY		1,277,106	1,375,485	550	1.A FE
65473P-AN-5	NISOURCE INC SENIOR CORP BND 5.250% 03		03/21/2023	3RDPARTY		1,302,768	1,305,000		2.B
65480V-AD-5	NISSAN AUTO LEASE TRUST NALT_2 ABS_ABS _		02/17/2023	3RDPARTY		18,918,359	19,000,000	18,140	1.A FE
66981X-AA-9	AMSR TRUST AMSR_23-SFR1 ABS_ABS _23-SFR1		02/22/2023	3RDPARTY		9,383,557	10,000,000		1.A FE
675920-AJ-1	OCTAGON INVESTMENT PARTNERS OC ABS_ABS _		02/15/2023	3RDPARTY		1,947,335	1,958,695	8,848	1.A FE
67740Q-AG-1	CONSTELLATION INSURANCE INC SENIOR CORP_		03/01/2023	3RDPARTY		958,905	1,000,000	22,083	2.C FE
693475-BM-6	PNC FINANCIAL SERVICES GROUP I SENIOR CO		01/19/2023	3RDPARTY		6,260,000	6,260,000		1.G FE
693965-AA-3	PRPM LLC PRPM_23-NQM1 ABS_ABS _23-NQM1 1		02/08/2023	3RDPARTY		10,213,038	10,213,040	76,048	1.A FE
693981-AA-0	PRKCM TRUST PRKCM_23-AFC1 WHOLE_CMO _23-		02/24/2023	3RDPARTY		9,999,865	10,000,000	56,816	1.A FE
694308-KK-2	PACIFIC GAS AND ELECTRIC COMPA SECURED C		03/28/2023	3RDPARTY		1,389,992	1,395,000		2.C FE
69702B-AC-5	PALMER SQUARE LOAN FUNDING LTD ABS_ABS _		02/16/2023	3RDPARTY		1,232,700	1,250,000	6,035	1.B FE
74251V-AU-6	PRINCIPAL FINANCIAL GROUP INC SENIOR COR		03/06/2023	3RDPARTY		1,112,224	1,115,000		1.G FE
74456Q-CM-6	PUBLIC SERVICE ELECTRIC AND GA SECURED C		03/23/2023	3RDPARTY		784,537	785,000		1.F FE
74988L-AA-2	REDDING RIDGE ASSET MANAGEMENT SENIOR AB		02/14/2023	3RDPARTY		3,982,000	4,000,000	19,608	1.A FE
75574P-AA-0	READY CAPITAL MORTGAGE FINANCI SENIOR_CM		02/10/2023	VARIOUS		1,623,250	1,650,000	4,936	1.A FE
75907D-AA-5	REGIONAL MANAGEMENT ISSUANCE T ABS_ABS _		02/08/2023	3RDPARTY		2,141,738	2,296,000	4,895	1.C FE
77342J-AA-1	ROCKFORD TOWER CLO LTD ROCKT_1 SENIOR AB		02/14/2023	3RDPARTY		993,370	1,000,000	13,957	1.A FE
78448Y-AC-5	SMB PRIVATE EDUCATION LOAN TRU SENIOR AB		02/21/2023	3RDPARTY		1,524,446	1,746,278	617	1.A FE
78449Y-AA-8	SMB PRIVATE EDUCATION LOAN TRU SENIOR AB		02/10/2023	3RDPARTY		515,893	576,417	608	1.A FE
78450Q-AA-1	SMB PRIVATE EDUCATION LOAN TRU ABS_ABS _		03/08/2023	3RDPARTY		8,244,767	8,362,000		1.A FE
78472U-AA-6	SREIT TRUST SREIT_21-MFP SENIOR_CMBS _21		03/07/2023	3RDPARTY		4,693,103	4,789,000	8,675	1.A
797440-CD-4	SANDIEGOGAS&ELECTRICCO SECURED CORP_BND		03/06/2023	3RDPARTY		2,231,277	2,255,000		1.F FE
85236W-CE-4	SREIT TRUST SREIT_21-MFP2 SENIOR_CMBS _2		02/16/2023	3RDPARTY		4,169,463	4,243,000	5,461	1.A
85237A-AA-1	SREIT TRUST SREIT_21-PALM LCF SENIOR_CMB		02/14/2023	3RDPARTY		2,427,095	2,487,000	4,014	1.A
857477-BN-2	STATE STREET CORP SENIOR CORP_BND 3.15		03/01/2023	3RDPARTY		4,845,665	5,500,000	73,678	1.F FE
86787E-AY-3	TRUIST BANK SENIOR CORP_BND 3.689% 08/		01/27/2023	3RDPARTY		596,170	600,000	10,760	1.F FE
87246M-AS-1	TICP_16-6ARR SENIOR ABS_ABS _16-6A 144A		02/14/2023	3RDPARTY		1,485,000	1,500,000	7,391	1.A FE
87249T-AE-4	TICP CLO LTD TICP_18-IIA SENIOR ABS_ABS		02/14/2023	3RDPARTY		397,600	400,000	1,817	1.A FE
87250C-AL-1	TICP CLO LTD TICP_19-14A ABS_ABS _14-R 1		02/09/2023	3RDPARTY		10,810,800	10,920,000	42,863	1.A FE
87264A-BW-4	T-MOBILEUSAINC SENIOR CORP_BND 3.500%		02/09/2023	3RDPARTY		4,454,550	5,000,000	57,361	2.C FE
87267H-AA-5	TPGI TRUST TPGI_21-DGWD LCF SENIOR_CMBS		02/23/2023	3RDPARTY		1,173,750	1,200,000	2,116	1.A
88947E-AS-9	TOLL BROTHERS FINANCE CORP SENIOR CORP_B		03/01/2023	3RDPARTY		481,067	500,000	11,240	2.C FE
89256B-AA-7	TRADEMARK ROYALTY 2021-1 LLC CORP_BND		01/31/2023	INTEREST CAPITALIZATION		78,719	78,719		1.G PL
89681L-AA-0	TRITON CONTAINER INTERNATIONAL SENIOR CO		01/27/2023	3RDPARTY		2,032,612	2,500,000	29,792	2.C FE
89788M-AM-4	TRUIST FINANCIAL CORP SENIOR CORP_BND		01/23/2023	3RDPARTY		3,750,000	3,750,000		1.G FE
911312-CA-2	UNITED PARCEL SERVICE INC SENIOR CORP_BN		02/23/2023	3RDPARTY		1,440,441	1,448,000		1.F FE

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92348K-AA-1	VERIZON MASTER TRUST VZMT_21-1 SENIOR AB		02/23/2023	3RDPARTY		9,878,416	10,475,000	1,018	1.A FE
92348K-BC-6	VERIZON MASTER TRUST VZMT_22-7 SENIOR AB		02/21/2023	3RDPARTY		19,154,899	19,128,000	8,337	1.A FE
92539D-AA-6	VERUSSECURITIZATIONTRUSTVER WHOLE CMO 23		03/14/2023	3RDPARTY		20,099,845	20,100,000	72,613	1.A FE
92539F-AA-1	VERUS SECURITIZATION TRUST VER SENIOR WH		02/13/2023	3RDPARTY		8,999,878	9,000,000	31,495	1.A FE
927804-GK-4	VIRGINIA ELECTRIC AND POWER CO SENIOR CO		03/28/2023	3RDPARTY		9,358,722	9,385,000		1.F FE
927958-AA-6	VISIO2023-1TRUSTVISIO_23-1 WHOLE CMO 23-		03/17/2023	3RDPARTY		7,499,990	7,500,000		1.A Z
92917N-AJ-7	VOYA CLO LTD VOYA_19-1A SENIOR ABS_ABS _		02/08/2023	3RDPARTY		3,280,200	3,300,000	12,875	1.A FE
95040Q-AP-9	WELLTOWER OP LLC SENIOR CORP_BND 2.750		02/03/2023	3RDPARTY		3,480,204	4,200,000	7,058	2.A FE
96042Q-AJ-9	WESTLAKE AUTOMOBILE RECEIVABLE SUB ABS_A		12/20/2022	3RDPARTY					1.B FE
96467F-AJ-9	WHITEBOX CLO I LTD WBOX_19-1A SENIOR ABS		02/14/2023	3RDPARTY		8,676,250	8,750,000	32,618	1.A FE
98163C-AG-5	WORLD OMNI AUTO RECEIVABLES TR ABS_ABS _		02/17/2023	3RDPARTY		5,575,313	6,000,000	1,015	1.B FE
BMS1MD-FY-6	ACM AIF-E P2 CL JV GPCC SPE 2 ABS_ABS		03/22/2023	DIRECT		25,855,251	25,855,251		1.E FE
BMS1MD-H4-0	ACM AIF-E P2 CL JV GPCC SPE 2 ABS_ABS		02/15/2023	DIRECT		4,710,056	4,710,056		2.A FE
BMS1W9-T5-2	KANSAS CITY SOUTHERN SENIOR CORP BND 4		03/31/2023	TAX FREE EXCHANGE		60,536	50,000	887	2.B FE
BRYCE6-XM-4	MATTERHORNEXPRESSPIPELINELL SECURED CORP		02/08/2023	3RDPARTY		13,216,599	13,216,599		2.C FE
775109-CC-3	ROGERS COMMUNICATIONS INC SENIOR CORP_BN	A	02/17/2023	3RDPARTY		10,145,050	11,500,000	187,256	2.A FE
775PMT-AE-0	ROGERS COMMUNICATIONS INC SENIOR CORP BN	A	08/24/2022	TAX FREE EXCHANGE		(6,310,863)	(6,379,000)		2.A FE
C5847*-AB-9	MOSAIC FOREST MANAGEMENT LTD P CORP_BND	A	01/03/2023	TAX FREE EXCHANGE		5,500,000	5,500,000		2.A PL
03759C-AS-9	APIDOS CLO APID_16-24A ABS_ABS _16-24A 1	D	02/14/2023	3RDPARTY		25,551,240	25,770,000	101,206	1.A FE
03764D-AH-4	APIDOS CLO APID_13-12A SENIOR ABS_ABS _1	D	02/16/2023	3RDPARTY		12,706,562	12,764,000	63,360	1.A FE
04966H-AA-4	ATRIUM CDO CORP ATRM_13A SENIOR ABS_ABS	D	02/10/2023	3RDPARTY		2,977,366	2,985,427	10,938	1.A FE
052528-AM-8	AUSTRALIA AND NEW ZEALAND BANK SUB CORP_	D	01/27/2023	3RDPARTY		1,103,539	1,425,000	6,307	2.A FE
05685N-AA-8	BAIN CAPITAL CREDIT CLO BCC_23 ABS_ABS _	D	02/09/2023	3RDPARTY		3,310,811	3,310,811		1.A FE
06759F-AB-2	BABSON CLO LTD BABSN_15-2A SENIOR ABS_AB	D	02/10/2023	3RDPARTY		723,166	728,631	3,035	1.A FE
09629E-AL-5	BLUEMOUNTAIN CLO LTD BLUEM_17 ABS_ABS _2	D	02/10/2023	3RDPARTY		12,909,000	13,000,000	52,431	1.A FE
12550M-AJ-9	CIFC FUNDING LTD CIFC_15-3A SENIOR ABS_A	D	02/15/2023	3RDPARTY		1,213,283	1,221,590	5,577	1.A FE
12550M-AL-4	CIFC FUNDING LTD CIFC_15-3A SENIOR ABS_A	D	02/16/2023	3RDPARTY		2,301,618	2,345,000	12,785	1.C FE
12552M-AC-2	CIFC FUNDING LTD CIFC_13-3RA SENIOR ABS_	D	02/07/2023	3RDPARTY		1,987,000	2,000,000	5,152	1.A FE
141312-AA-6	CARBONE CLO LTD CRBN_17-1A SENIOR ABS_AB	D	02/07/2023	3RDPARTY		1,989,120	2,000,000	6,609	1.A FE
141312-AA-6	MADISON PARK FUNDING LTD MDPK SUB ABS_AB	D	02/07/2023	3RDPARTY		2,968,500	3,000,000	6,895	1.A FE
14310M-AW-7	CARLYLE GLOBAL MARKET STRATEGI SENIOR AB	D	02/17/2023	3RDPARTY		991,236	996,969	5,745	1.A FE
14314F-AL-2	CARLYLE GLOBAL MARKET STRATEGI ABS_ABS _	D	02/16/2023	3RDPARTY		6,593,087	6,638,227	33,679	1.A FE
14314L-AC-9	CARLYLE GLOBAL MARKET STRATEGI SENIOR AB	D	02/17/2023	3RDPARTY		2,694,912	2,710,498	3,117	1.A FE
14315B-AA-4	CARLYLE GLOBAL MARKET STRATEGI SENIOR AB	D	02/17/2023	3RDPARTY		5,473,875	5,500,000	32,848	1.A FE
18452L-AG-3	CLEAR CREEK CLO LTD CLRCK_15-1 SENIOR AB	D	02/16/2023	3RDPARTY		3,832,302	3,847,692	20,547	1.A FE
2027A0-HR-3	COMMONWEALTH BANK OF AUSTRALIA SUB CORP_	D	03/01/2023	3RDPARTY		1,945,134	2,000,000	20,500	2.A FE
25211A-AE-9	DEWOLF PARK CLO LTD DWOLF_17-1 SENIOR AB	D	02/09/2023	3RDPARTY		4,961,250	5,000,000	21,422	1.A FE
26250U-AQ-8	DRYDEN SENIOR LOAN FUND DRSLF SENIOR ABS	D	02/15/2023	3RDPARTY		2,350,588	2,363,984	9,926	1.A FE
26251B-AL-0	DRYDEN SENIOR LOAN FUND DRSLF SENIOR ABS	D	11/14/2022	3RDPARTY		(16,252)	(16,491)	(3)	1.A FE
33882G-AE-8	FLATIRON CLO LTD FLAT_17-1A ABS_ABS _17-	D	02/17/2023	3RDPARTY		14,641,098	14,707,658	4,432	1.A FE
33883J-AN-1	FLATIRON CLO LTD FLAT_19-R SENIOR ABS_AB	D	02/15/2023	3RDPARTY		6,451,250	6,500,000	1,033	1.A FE
36320H-AA-7	GALAXY CLO LTD GALXY_23-31 ABS_ABS _31 1	D	02/16/2023	3RDPARTY		18,300,000	18,300,000		1.A FE
36320H-AC-3	GALAXY CLO LTD GALXY_23-31 ABS_ABS _31 1	D	02/16/2023	3RDPARTY		2,400,000	2,400,000		1.C FE
38137W-AS-4	GOLDENTREE LOAN MANAGEMENT US ABS_ABS _6	D	02/16/2023	3RDPARTY		3,600,725	3,650,000	20,891	1.C FE
402562-AA-0	GULF STREAM MERIDIAN 1 LTD GSM SENIOR AB	D	02/13/2023	3RDPARTY		17,221,098	17,454,000	84,255	1.A FE
404280-DM-8	HSBC HOLDINGS PLC SUB CORP_BND 6.500%	D	01/27/2023	3RDPARTY		2,082,264	2,000,000	47,667	2.A FE
40436V-AE-1	HIGHBRIDGE LOAN MANAGEMENT LTD SENIOR AB	D	02/09/2023	3RDPARTY		7,496,176	7,538,390	6,913	1.A FE
55817G-AG-6	MDPK_23-63A ABS K_63-C 144A 0.000% 04/	D	03/29/2023	3RDPARTY		1,500,000	1,500,000		2.C Z
55818M-BA-4	MADISON PARK FUNDING LTD MDPK SENIOR ABS	D	02/17/2023	3RDPARTY		18,546,288	18,626,381	101,109	1.A FE
55819B-AW-0	MADISON PARK FUNDING LTD MDPK ABS_ABS _1	D	02/07/2023	3RDPARTY		3,957,681	3,984,778	10,830	1.A FE
55821T-AA-5	MADISON PARK FUNDING LTD MDPK SENIOR ABS	D	02/07/2023	3RDPARTY		2,839,976	2,861,436	10,132	1.A FE
55953H-AY-9	MAGNETITE CLO MAGNE_15-12A MEZZANIN ABS_	D	03/01/2023	3RDPARTY		969,562	1,000,000	9,352	2.C FE
67097Q-AA-3	OCP CLO LTD OCP_17-14A SENIOR ABS_ABS _1	D	02/07/2023	3RDPARTY		1,494,915	1,500,000	19,418	1.A FE
67102S-AL-8	OCP CLO LTD OCP_14-5A SENIOR ABS_ABS _14	D	02/15/2023	3RDPARTY		1,929,570	1,940,000	6,682	1.A FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
67578J-AC-3	OCTAGON INVESTMENT PARTNERS 51 ABS_ABS _	D	02/17/2023	3RDPARTY		7,586,444	7,720,000	46,053	1.C FE
67590Q-BL-0	OCT21_14-1A SUB ABS_ABS _14-1AR 144A 6	D	02/10/2023	3RDPARTY		730,688	750,000		1.A FE
81881Q-AW-6	SHACKLETON CLO LTD SHACK_13-3A MEZZANIN	D	03/01/2023	3RDPARTY		1,908,594	2,000,000	16,196	1.F FE
88238C-AD-4	TEXAS DEBT CAPITAL CLO LTD TCI ABS_ABS _	D	03/01/2023	3RDPARTY		2,500,000	2,500,000		2.C FE
89532U-AA-1	TRESTLES CLO LTD TREST_21-5 ABS_ABS _5 1	D	02/14/2023	3RDPARTY		18,025,500	18,300,000	82,044	1.A FE
92911U-AJ-7	VOYA CLO LTD VOYA_16-2A ABS_ABS _16-2A 1	D	02/17/2023	3RDPARTY		5,457,540	5,482,760	30,797	1.A FE
92914N-AJ-0	VOYA CLO LTD VOYA_15-1A SENIOR ABS_ABS _	D	02/14/2023	3RDPARTY		1,062,369	1,067,536	4,897	1.A FE
92915U-AG-9	VOYA CLO LTD VOYA_17-2A ABS_ABS _17-2A 1	D	02/15/2023	3RDPARTY		1,246,466	1,253,044	6,229	1.A FE
92916W-AA-7	ING INVESTMENT MANAGEMENT CLO SENIOR ABS	D	02/08/2023	3RDPARTY		1,352,838	1,361,689	3,565	1.A FE
92916X-AJ-6	VOYA CLO LTD INGIM_13-3A SENIOR ABS_ABS	D	02/17/2023	3RDPARTY		3,966,496	3,986,228	23,422	1.A FE
96122F-AA-5	WESTPAC NEW ZEALAND LTD SENIOR CORP_BND	D	02/09/2023	3RDPARTY		7,670,000	7,670,000		1.E FE
96467H-AA-4	WHITEBOX CLO III LTD WBOX_21-3 ABS_ABS _	D	02/15/2023	3RDPARTY		6,425,639	6,505,000	33,679	1.A FE
96467K-AE-9	WHITEBOX CLO IV LTD WBOX_23-4 ABS_ABS _4	D	02/16/2023	3RDPARTY		12,000,000	12,000,000		1.C FE
98625T-AJ-4	GENERATE CLO LTD GNRT_2 ABS_ABS _2R 144A	D	02/16/2023	3RDPARTY		3,431,900	3,450,000	13,099	1.A FE
G0369*-AB-4	ANGLIAN WATER OSPREY FINANCING CORP_BND	B	02/08/2023	3RDPARTY		48,312,000	48,312,000		2.C FE
Z95E7Z-TW-3	EUROPEAN LOAN CONDUIT EURO_39X SUB_CMBS	B	02/02/2023	INTEREST CAPITALIZATION					1.G FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,289,469,273	1,319,599,411	3,168,035	XXX
976657-AH-9	WEC ENERGY GROUP INC JRSUB CORP_BND 6.		01/27/2023	3RDPARTY		1,718,773	2,000,000	27,248	2.B FE
1309999999. Subtotal - Bonds - Hybrid Securities						1,718,773	2,000,000	27,248	XXX
46500Q-AA-8	ISQ GLOBAL INFRASTRUCTURE CRED SENIOR RE		02/24/2023	VARIOUS		61,553,947	61,553,947		2.C PL
46500Q-AB-6	ISQ GLOBAL INFRASTRUCTURE CRED SENIOR RE		02/24/2023	VARIOUS		5,798,391	5,798,391		3.B PL
61034#-AA-6	MONROE CAPITAL PRIVATE CREDIT SECURED RE		03/14/2023	3RDPARTY		125,860,000	125,860,000		2.B PL
61034#-AB-4	MONROE CAPITAL PRIVATE CREDIT SUB REVOLV		03/14/2023	3RDPARTY		26,390,000	26,390,000		3.B PL
BEND8V-08-2	ASP SUMMA 1 LLC TERM_LOAN 3.203% 09/06		03/24/2023	3RDPARTY		8,455,000	8,455,000		2.A FE
BMSOMC-BL-2	ASP SUMMA 2 LLC TERM_LOAN 3.203% 09/06		03/24/2023	3RDPARTY		6,935,000	6,935,000		2.A FE
BMSOMC-BK-4	ASP SUMMA 3 LLC TERM_LOAN 3.203% 09/06		03/24/2023	3RDPARTY		9,405,000	9,405,000		2.A FE
BMSOMC-BJ-7	ASP SUMMA 4 LLC TERM_LOAN 3.203% 09/06		03/24/2023	3RDPARTY		8,550,000	8,550,000		2.A FE
BANOML-05-0	ALPHASOURCE TERM_LOAN 6.625% 11/17/23		09/30/2022	DIRECT		561,324	561,324		1.D Z
BENJLK-QW-7	ASP SUMMA 5 LLC TERM_LOAN 5.300% 09/06		03/24/2023	3RDPARTY		3,319,300	3,319,300		2.A Z
BENJLK-QX-5	ASP SUMMA 6 LLC TERM_LOAN 5.300% 09/06		03/24/2023	3RDPARTY		3,235,700	3,235,700		2.A Z
BENJLK-QY-3	ASP SUMMA 7 LLC TERM_LOAN 5.300% 09/06		03/24/2023	3RDPARTY		1,615,000	1,615,000		2.A Z
BENJLK-QZ-0	ASP SUMMA 8 LLC TERM_LOAN 5.300% 09/06		03/24/2023	3RDPARTY		3,420,000	3,420,000		2.A Z
P3769#-AA-2	FIDEICOMISO UNION VIAL RIO PAM SECURED T		01/03/2023	3RDPARTY		257,968	257,968		3.B
P3769#-AB-0	FIDEICOMISO UNION VIAL RIO PAM SECURED T		10/28/2022	3RDPARTY		5,681	5,681		3.B
68371Y-AN-3	OPEN TEXT CORP SECURED TERM_LOAN 8.302	A	02/09/2023	DIRECT		48,351,370	50,000,000		2.C FE
BL3605-96-3	ADANI HYBRID ENERGY JAISALMER SECURED TE	D	02/08/2023	3RDPARTY		42,009	42,009		3.A FE
PPFY4U-5T-0	ORCHARD FUNDING LIMITED SECURED TERM_LOA	B	12/30/2022	3RDPARTY		15,562	15,562		1.G FE
BEND8V-08-2	ASP SUMMA 1 LLC TERM_LOAN 3.203% 09/06		01/01/2023	BRS ADJUSTMENT		58,413,963	58,413,963		2.A Z
BMSOMC-BL-2	ASP SUMMA 2 LLC TERM_LOAN 3.203% 09/06		01/01/2023	BRS ADJUSTMENT		64,657,159	64,657,159		2.A Z
BMSOMC-BK-4	ASP SUMMA 3 LLC TERM_LOAN 3.203% 09/06		01/01/2023	BRS ADJUSTMENT		71,798,239	71,798,239		2.A Z
BMSOMC-BJ-7	ASP SUMMA 4 LLC TERM_LOAN 3.203% 09/06		01/01/2023	BRS ADJUSTMENT		61,708,479	61,708,479		2.A Z
BENJLK-QW-7	ASP SUMMA 5 LLC TERM_LOAN 5.300% 09/06		01/01/2023	BRS ADJUSTMENT		15,894,050	15,894,050		2.A Z
BENJLK-QX-5	ASP SUMMA 6 LLC TERM_LOAN 5.300% 09/06		01/01/2023	BRS ADJUSTMENT		13,454,753	13,454,753		2.A Z
BENJLK-QY-3	ASP SUMMA 7 LLC TERM_LOAN 5.300% 09/06		01/01/2023	BRS ADJUSTMENT		16,097,475	16,097,475		2.A Z
BENJLK-QZ-0	ASP SUMMA 8 LLC TERM_LOAN 5.300% 09/06		01/01/2023	BRS ADJUSTMENT		14,393,028	14,393,028		2.A Z
BMSOWN-8X-5	ALEXANDRITE LAKE LUX HOLDINGS SUB TERM_LOAN Adj % Due 7/27/2023 MJSD20		01/01/2023	BRS ADJUSTMENT		22,125,689	22,125,689		1.A Z
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						652,314,087	653,962,717		XXX
2509999997. Total - Bonds - Part 3						1,943,718,003	1,975,777,998	3,195,283	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						1,943,718,003	1,975,777,998	3,195,283	XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
4509999997. Total - Preferred Stocks - Part 3							XXX		XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks							XXX		XXX
BRY8DY-VC-7	NOBLECORPORATIONPLC		10/03/2022	TAX FREE EXCHANGE	47,650.000	47,650			
BRY8DY-VF-0	NOBLECORPORATIONPLC		10/03/2022	TAX FREE EXCHANGE	47,650.000	47,650			
SBN2QT-L0-3	NOBLECORPORATIONPLC		09/30/2022	TAX FREE EXCHANGE	11,722.000	11,722			
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						107,022	XXX		XXX
BMS11L-T7-5	FEDERAL HOME LOAN BANK OF DES		03/08/2023	DIRECT	18,000,000.000	18,000,000			
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						18,000,000	XXX		XXX
02567@-11-7	American Equity Inv Life Ins Co of Vermont		03/31/2023	DIRECT		3,500,000			
26968*-10-5	Eagle Life Insurance Company		03/31/2023	DIRECT		294,201			
5919999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Publicly Traded						3,794,201	XXX		XXX
5989999997. Total - Common Stocks - Part 3						21,901,223	XXX		XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						21,901,223	XXX		XXX
5999999999. Total - Preferred and Common Stocks						21,901,223	XXX		XXX
6009999999 - Totals						1,965,619,226	XXX	3,195,283	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
36194S-PD-4	GOVERNMENTNATIONALMORTGAGEA APROJ_MBS		03/01/2023	PAYDOWN		963,926	963,926	981,698	971,180		(7,254)		(7,254)		963,926				4,856	09/15/2041	1.A
38376R-MF-0	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG		03/01/2023	PAYDOWN				30,939	21,954		(21,954)		(21,954)						701	11/20/2065	1.A
38376R-RV-0	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG		03/01/2023	PAYDOWN				50,920	37,645		(37,645)		(37,645)						1,847	03/20/2066	1.A
912828-UN-8	UNITED STATES TREASURY SENIOR GOVT_BND		02/15/2023	MATURITY		500,000	500,000	515,273	500,206		(206)		(206)		500,000				5,000	02/15/2023	1.A
0109999999. Subtotal - Bonds - U.S. Governments						1,463,926	1,463,926	1,578,830	1,530,985		(67,059)		(67,059)		1,463,926				12,404	XXX	XXX
00386S-AL-6	ABU DHABI NATIONAL ENERGY COMP SENIOR CO	D	01/12/2023	MATURITY REDEMPTION 0.0000		5,000,000	5,000,000	4,970,200	4,999,894		106		106		5,000,000				90,625	01/12/2023	1.D FE
62983P-AB-1	NAKILAT INC SECURED CORP_BND 144A 6.26	D	01/01/2023																	12/31/2033	1.F FE
74735K-2A-9	OOREDOO INTERNATIONAL FINANCE SENIOR COR	D	02/21/2023	MATURITY REDEMPTION 100.0000		5,000,000	5,000,000	4,936,050	4,998,982		1,018		1,018		5,000,000				81,250	02/21/2023	1.G FE
75405U-AA-4	RAS LAFFAN LIQUEFIED NATURAL G SECURED C	D	03/31/2023	REDEMPTION 100.0000		176,700	176,700	151,520	170,075		6,625		6,625		176,700				5,158	09/30/2027	1.D FE
75405U-AD-8	RAS LAFFAN LIQUEFIED NATURAL G SECURED C	D	03/31/2023			1,623,975	1,623,975	1,680,117	1,640,409		(16,434)		(16,434)		1,623,975				51,415	09/30/2027	1.D FE
PPF0KG-SG-3	ENBW ENERGIE BADEN WUERTTEMBER SENIOR CO	D	01/27/2023	3RDPARTY		7,177,461	7,100,000	7,100,000	7,100,000						7,100,000		77,461	77,461	98,761	11/09/2025	2.A Z
PPF23H-XF-6	ENBW ENERGIE BADEN WUERTTEMBER SENIOR CO	D	01/27/2023	3RDPARTY		7,243,491	7,100,000	7,100,000	7,100,000						7,100,000		143,491	143,491	99,223	11/09/2027	2.A Z
0309999999. Subtotal - Bonds - All Other Governments						26,221,627	26,000,675	25,937,887	26,009,360		(8,685)		(8,685)		26,000,675		220,952	220,952	426,432	XXX	XXX
011770-U4-4	ALASKA STATE OF SENIOR MUNITAX_BND GO		03/21/2023	3RDPARTY		1,875,913	1,750,000	1,750,000	1,750,000						1,750,000		125,913	125,913	64,757	08/01/2033	1.D FE
605580-4X-4	MISSISSIPPI STATE OF SENIOR MUNITAX_BND		03/21/2023	3RDPARTY		21,569,600	20,000,000	21,827,400	21,122,517		(16,137)		(16,137)		21,106,380		463,220	463,220	541,704	10/01/2034	1.C FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						23,445,513	21,750,000	23,577,400	22,872,517		(16,137)		(16,137)		22,856,380		589,133	589,133	606,461	XXX	XXX
052430-FD-2	AUSTIN TEX INDPT SCH DIST MUNITAX_BND GO		03/21/2023	3RDPARTY		4,054,083	3,950,000	3,950,000	3,950,000						3,950,000		104,083	104,083	133,413	08/01/2035	1.B FE
164231-KS-0	CHEROKEE CNTY GA SCH SYS SENIOR MUNITAX_		03/21/2023	3RDPARTY		5,793,220	5,615,000	5,615,000	5,615,000						5,615,000		178,220	178,220	203,580	08/01/2028	1.B FE
235218-J9-6	DALLAS TEX MUNITAX_BND GO 5.195% 02/15		03/21/2023	3RDPARTY		5,526,345	5,500,000	5,262,400	5,370,640		2,897		2,897		5,373,537		152,808	152,808	173,022	02/15/2035	1.D FE
269408-MQ-0	EAGAN MINN MUNITAX_BND GO 3.100% 02/01		02/01/2023	CALL 100.0000		100,000	100,000	100,000	100,000						100,000				1,550	02/01/2027	1.A FE
269408-MS-6	EAGAN MINN MUNITAX_BND GO 3.300% 02/01		02/01/2023	CALL 100.0000		100,000	100,000	100,000	100,000						100,000				1,650	02/01/2029	1.A FE
269408-MT-4	EAGAN MINN MUNITAX_BND GO 3.400% 02/01		02/01/2023	VARIOUS		1,040,000	1,040,000	1,040,000	1,040,000						1,040,000				17,680	02/01/2030	1.A FE
349545-K9-3	FORT ZUMWALT MO SCH DIST MUNITAX_BND GO		03/21/2023	3RDPARTY		5,430,090	5,350,000	5,350,000	5,350,000						5,350,000		80,090	80,090	159,103	03/01/2029	1.B FE
385478-EU-2	GRAND FORKS N D PUB SCH DIST N SENIOR MU		03/21/2023	3RDPARTY		5,678,042	5,430,000	5,430,000	5,430,000						5,430,000		248,042	248,042	209,960	08/01/2028	1.E FE
486116-XZ-4	KAUAI CNTY HAWAII SENIOR MUNITAX_BND GO		02/08/2023	3RDPARTY		5,568,238	4,980,000	5,085,149	5,047,442		(445)		(445)		5,046,997		521,240	521,240	154,595	08/01/2034	1.C FE
534366-AM-1	LINCOLN WEST HAYMARKET NEB JT MUNITAX_BN		03/21/2023	3RDPARTY		6,968,279	6,995,000	6,745,209	6,841,324		2,056		2,056		6,843,380		124,899	124,899	90,449	12/15/2035	1.B FE
567288-RT-4	MARICOPA CNTY ARIZ UNI SCH DIS MUNITAX_B		03/21/2023	3RDPARTY		2,530,520	2,370,000	2,460,250	2,404,675		(2,762)		(2,762)		2,401,912		128,608	128,608	107,095	07/01/2028	1.C FE
586145-XF-6	MEMPHIS TENN MUNITAX_BND GO 6.042% 07/		03/20/2023	3RDPARTY		5,672,027	5,160,000	5,160,000	5,160,000						5,160,000		512,027	512,027	226,031	07/01/2034	1.C FE
592112-DR-4	MET GOVT NASHVILLE & DAVIDSON SENIOR MUN		03/21/2023	3RDPARTY		5,334,950	5,000,000	5,000,000	5,000,000						5,000,000		334,950	334,950	207,671	07/01/2034	1.C FE
64327T-AR-9	NEW CASTLE CNTY DEL MUNITAX_BND GO 5.0		02/08/2023	3RDPARTY		10,317,900	10,000,000	9,588,800	9,721,380		1,526		1,526		9,722,906		594,994	594,994	284,836	07/15/2040	1.A FE
64966H-YM-6	NEW YORK CITY OF MUNITAX_BND GO 5.968%		02/08/2023	3RDPARTY		5,802,825	5,250,000	5,532,188	5,425,798		(1,030)		(1,030)		5,424,769		378,056	378,056	138,383	03/01/2036	1.C FE
87122N-EP-0	SYCAMORE OHIO CMNTY SCH DIST MUNITAX_BND		03/20/2023	3RDPARTY		9,223,305	8,700,000	8,796,222	8,742,788		(1,383)		(1,383)		8,741,406		481,899	481,899	156,926	12/01/2028	1.B FE
873465-YA-0	TACOMA WASH SENIOR MUNITAX_BND GO 5.49		03/21/2023	3RDPARTY		5,646,124	5,285,000	5,285,000	5,285,000						5,285,000		361,124	361,124	90,399	12/01/2033	1.C FE
914460-FU-9	UNIVERSITY OF MINNESOTA SENIOR MUNITAX_B		03/21/2023	3RDPARTY		9,754,956	9,635,000	9,635,000	9,635,000						9,635,000		119,956	119,956	311,579	08/01/2035	1.C FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						94,540,904	90,460,000	90,135,218	90,219,047		859		859		90,219,907		4,320,996	4,320,996	2,667,922	XXX	XXX
19633S-AB-9	COLORADO BRIDGE ENTERPRISE SENIOR MUNITA		03/20/2023	3RDPARTY		7,688,520	7,000,000	7,242,270	7,161,127		(2,417)		(2,417)		7,158,710		529,810	529,810	131,184	12/01/2040	1.C FE
196632-GV-9	COLORADO SPRINGS COLO SENIOR MUNITAX_BND		02/08/2023	3RDPARTY		1,613,610	1,500,000	1,496,145	1,497,309		(19)		(19)		1,497,290		116,320	116,320	19,639	11/15/2039	1.C FE
196632-HE-6	COLORADO SPRINGS COLO SENIOR MUNITAX_BND		03/21/2023	3RDPARTY		4,316,880	4,000,000	4,000,000	4,000,000						4,000,000		316,880	316,880	85,518	11/15/2039	1.C FE
231266-GC-5	UNIVERSITY OF MISSOURI SENIOR MUNITAX_BN		01/01/2023	VARIOUS																11/01/2041	1.B FE
231266-LF-2	UNIVERSITY OF MISSOURI SENIOR MUNITAX_BN		02/08/2023	3RDPARTY		4,438,827	4,350,000	4,350,000	4,350,000						4,350,000		88,827	88,827	58,305	11/01/2043	1.B FE
25477G-EU-5	DISTRICT OF COLUMBIA WASHINGT SENIOR MU		03/21/2023	3RDPARTY		2,750,956	2,600,000	2,610,530	2,605,631		(220)		(220)		2,605,411		145,545	145,545	45,152	12/01/2035	1.B FE
264416-AN-8	DUKE UNIVERSITY SENIOR MUNITAX_BND REV		01/19/2023	3RDPARTY		4,535,114	3,950,000	4,440,560	4,291,805		(1,049)		(1,049)		4,290,756		244,357	244,357	71,890	04/01/2037	1.B FE
271012-DN-3	EAST BAY MUNICIPAL UTILITY DIS SENIOR MU		03/21/2023	3RDPARTY		5,366,837	5,175,000	5,175,000	5,175,000						5,175,000		191,837	191,837	81,724	06/01/2033	1.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31339W-LL-8	FREDDIE MAC FHR_2419 SENIOR AGENCY_CMO _		03/01/2023	PAYDOWN		33,171	33,171	33,171	33,171						33,171				403	02/15/2032	1.A
3136A7-6E-7	FANNIE MAE FNMA_12-101 SENIOR AGENCY_CMO		03/01/2023	PAYDOWN		77,073	77,073	77,001	76,943		130		130		77,073				438	09/25/2042	1.A
3136AC-GN-5	FANNIEMAE-ACES FNMA_13-M3 AGCYSEN SENIOR		03/01/2023	PAYDOWN		134,347	134,347	133,717	133,833		513		513		134,347				776	01/25/2033	1.A
3136AF-5A-8	FANNIE MAE FNMA_13-84 SENIOR AGENCY_CMO		03/01/2023	PAYDOWN		680,949	680,949	634,984	657,750		23,198		23,198		680,949				3,271	08/25/2033	1.A
3137A6-TC-6	FREDDIE MAC FHLMC_3812 SENIOR AGENCY_CMO		03/01/2023	PAYDOWN		1,916,595	1,916,595	1,652,764	1,838,069		78,526		78,526		1,916,595				12,620	12/15/2030	1.A
3137A7-FL-9	FREDDIE MAC FHLMC_3804 SENIOR AGENCY_CMO		03/01/2023	PAYDOWN		1,072,562	1,072,562	846,654	1,006,577		65,985		65,985		1,072,562				6,303	02/15/2031	1.A
31381R-4H-4	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		03/01/2023	PAYDOWN		9,874	9,874	10,282	9,988		(114)		(114)		9,874				93	08/01/2041	1.A
31381R-G5-7	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		03/01/2023	PAYDOWN		20,520	20,520	20,944	20,605		(85)		(85)		20,520				197	07/01/2041	1.A
31381S-PX-4	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		03/01/2023	PAYDOWN		49,020	49,020	50,491	49,421		(401)		(401)		49,020				389	10/01/2041	1.A
31381T-7A-2	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		03/01/2023	PAYDOWN		5,727	5,727	5,997	5,911		(184)		(184)		5,727				44	03/01/2042	1.A
31381T-WA-4	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		03/01/2023	PAYDOWN		8,021	8,021	8,497	8,178		(157)		(157)		8,021				65	03/01/2042	1.A
31381V-BT-1	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		03/01/2023	PAYDOWN		43,796	43,796	44,781	44,100		(304)		(304)		43,796				305	07/01/2042	1.A
31381V-J7-1	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		03/01/2023	PAYDOWN		16,425	16,425	16,892	16,572		(147)		(147)		16,425				112	07/01/2042	1.A
3138L0-VV-0	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		03/01/2023	PAYDOWN		8,216	8,216	8,473	8,307		(90)		(90)		8,216				57	09/01/2042	1.A
3138L2-3B-1	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		03/01/2023	PAYDOWN		16,190	16,190	16,838	16,444		(254)		(254)		16,190				110	03/01/2043	1.A
3138L2-GN-1	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		03/01/2023	PAYDOWN		8,811	8,811	8,326	8,530		281		281		8,811				54	01/01/2031	1.A
3138L2-GP-6	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		03/01/2023	PAYDOWN		8,828	8,828	8,342	8,547		281		281		8,828				54	01/01/2031	1.A
3138L2-NT-0	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		03/01/2023	PAYDOWN		16,312	16,312	16,853	16,518		(206)		(206)		16,312				106	02/01/2043	1.A
3138L2-ZY-6	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		03/01/2023	PAYDOWN		23,063	23,063	23,690	23,303		(240)		(240)		23,063				149	03/01/2038	1.A
3138L3-4D-4	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		03/01/2023	PAYDOWN		26,635	26,635	26,615	26,603		33		33		26,635				155	06/01/2043	1.A
3138L3-AH-8	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		03/01/2023	PAYDOWN		10,166	10,166	10,633	10,351		(185)		(185)		10,166				68	03/01/2043	1.A
3138L3-AQ-8	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		03/01/2023	PAYDOWN		20,179	20,179	20,715	20,380		(201)		(201)		20,179				131	03/01/2043	1.A
3138L3-AZ-8	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		03/01/2023	PAYDOWN		29,805	29,805	30,550	30,081		(277)		(277)		29,805				192	03/01/2043	1.A
3138L3-CW-3	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		03/01/2023	PAYDOWN		20,817	20,817	21,545	21,099		(283)		(283)		20,817				139	03/01/2043	1.A
3138L3-H7-3	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		03/01/2023	PAYDOWN		7,483	7,483	7,780	7,601		(118)		(118)		7,483				52	04/01/2043	1.A
3138L3-PC-3	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		03/01/2023	PAYDOWN		13,316	13,316	13,745	13,486		(169)		(169)		13,316				88	05/01/2043	1.A
3138L3-Q4-0	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		03/01/2023	PAYDOWN		8,408	8,408	8,742	8,544		(136)		(136)		8,408				59	05/01/2043	1.A
3138L3-QY-4	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		03/01/2023	PAYDOWN		6,939	6,939	7,214	7,049		(110)		(110)		6,939				49	04/01/2043	1.A
3138L4-AK-9	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		03/01/2023	PAYDOWN		1,207,977	1,207,977	1,255,918	1,227,552		(19,575)		(19,575)		1,207,977				34,363	06/01/2043	1.A
3138L4-AW-3	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		03/01/2023	PAYDOWN		28,804	28,804	29,512	29,079		(275)		(275)		28,804				186	06/01/2043	1.A
3138L4-DY-6	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		03/01/2023	PAYDOWN		9,768	9,768	10,140	9,923		(155)		(155)		9,768				67	07/01/2043	1.A
3138L4-NZ-2	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		03/01/2023	PAYDOWN		33,383	33,383	33,904	33,564		(181)		(181)		33,383				238	08/01/2028	1.A
3138L4-TR-4	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		01/01/2023	PAYDOWN		2,642,110	2,642,110	2,720,548	2,688,507		(46,397)		(46,397)		2,642,110				89,079	08/01/2033	1.A
3138L4-V5-9	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		03/01/2023	PAYDOWN		77,179	77,179	79,084	77,970		(791)		(791)		77,179				596	08/01/2038	1.A
3138L4-ZP-1	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		03/01/2023	PAYDOWN		14,211	14,211	14,775	14,457		(246)		(246)		14,211				112	09/01/2033	1.A
3138L5-SM-3	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		03/01/2023	PAYDOWN		119,843	119,843	120,292	119,905		(62)		(62)		119,843				900	01/01/2034	1.A
3138L5-YU-8	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		03/01/2023	PAYDOWN		125,742	125,742	125,998	125,695		47		47		125,742				945	07/01/2029	1.A
3138L9-7L-0	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		03/01/2023	PAYDOWN		37,679	37,679	36,678	37,653		26		26		37,679				211	06/01/2035	1.A
3138L9-EG-3	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		03/01/2023	PAYDOWN		93,120	93,120	93,411	93,050		69		69		93,120				492	04/01/2030	1.A
3138LA-EC-9	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		02/01/2023	PAYDOWN		17,830,000	17,830,000	17,556,978	17,626,435		203,565		203,565		17,830,000				104,712	07/01/2035	1.A
3138LC-3G-8	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		03/01/2023	PAYDOWN		11,497	11,497	11,491	11,485		12		12		11,497				75	01/01/2033	1.A
3138LC-PW-9	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		03/01/2023	PAYDOWN		58,553	58,553	59,175	58,870		(317)		(317)		58,553				385	12/01/2035	1.A
3138LC-TZ-8	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		03/01/2023	PAYDOWN		9,151	9,151	9,191	9,167		(16)		(16)		9,151				56	12/01/2033	1.A
3138LC-UX-1	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		03/01/2023	PAYDOWN		132,776	132,776	134,644	133,985		(1,209)		(1,209)		132,776				911	01/01/2036	1.A
3138LC-UZ-6	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		03/01/2023	PAYDOWN		42,255	42,255	43,007	42,754		(500)		(500)		42,255				292	01/01/2036	1.A
3138LC-WA-9	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		03/01/2023	PAYDOWN		60,815	60,815	61,043	60,906		(90)		(90)		60,815				385	01/01/2034	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3138LC-Z7-3	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		03/01/2023	PAYDOWN		16,303	16,303	16,848	16,659		(357)		(357)		16,303				110	01/01/2036	1.A
3138LE-XC-0	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		03/01/2023	PAYDOWN		5,000	5,000	5,178	5,111		(111)		(111)		5,000				29	08/01/2046	1.A
3138LE-ZQ-7	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		03/01/2023	PAYDOWN		5,697	5,697	5,905	5,827		(130)		(130)		5,697				33	08/01/2046	1.A
3138LG-PC-4	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		03/01/2023	PAYDOWN		4,069	4,069	4,217	4,166		(97)		(97)		4,069				28	01/01/2047	1.A
3138LH-A2-0	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		03/01/2023	PAYDOWN		6,968	6,968	7,242	7,149		(181)		(181)		6,968				48	01/01/2047	1.A
3138NJ-BD-9	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		03/01/2023	PAYDOWN		47,576	47,576	42,699	44,448		3,128		3,128		47,576				271	12/01/2032	1.A
31393E-TS-8	FANNIE MAE FNMA_03-90 SENIOR AGENCY_CMO		03/01/2023	PAYDOWN		352,579	352,579	346,908	349,602		2,977		2,977		352,579				3,760	09/25/2033	1.A
31397Q-YH-5	FANNIE MAE FNMA_11-17 SENIOR AGENCY_CMO		03/01/2023	PAYDOWN		841,522	841,522	650,602	787,914		53,609		53,609		841,522				4,827	03/25/2031	1.A
31398N-5W-0	FANNIE MAE FNMA_10-133 SENIOR AGENCY_CMO		03/01/2023	PAYDOWN		65,676	65,676	58,000	61,500		4,176		4,176		65,676				435	11/25/2040	1.A
31398S-4P-5	FANNIE MAE FNMA_10-156 SENIOR AGENCY_CMO		03/01/2023	PAYDOWN		34,742	34,742	31,604	33,304		1,439		1,439		34,742				228	12/25/2040	1.A
31398S-6F-5	FANNIE MAE FNMA_10-148 SENIOR AGENCY_CMO		03/01/2023	PAYDOWN		34,394	34,394	31,642	32,617		1,776		1,776		34,394				229	01/25/2041	1.A
31398S-6M-0	FANNIE MAE FNMA_10-148 SENIOR AGENCY_CMO		03/01/2023	PAYDOWN		34,224	34,224	31,336	32,848		1,376		1,376		34,224				228	01/25/2041	1.A
31398S-GH-0	FANNIE MAE FNMA_10-129 AGENCY_CMO _10-12		03/01/2023	PAYDOWN		20,075	20,075	17,821	18,891		1,183		1,183		20,075				134	11/25/2040	1.A
31398S-SD-6	FANNIE MAE FNMA_10-136 AGENCY_CMO _10-13		03/01/2023	PAYDOWN		335,591	335,591	296,598	310,969		24,622		24,622		335,591				3,220	12/25/2040	1.A
31398S-SF-1	FANNIE MAE FNMA_10-136 SENIOR AGENCY_CMO		03/01/2023	PAYDOWN		21,353	21,353	18,891	20,026		1,327		1,327		21,353				143	12/25/2040	1.A
31398S-UD-3	FANNIE MAE FNR_10-138 SENIOR AGENCY_CMO		03/01/2023	PAYDOWN		73,673	73,673	65,300	69,390		4,283		4,283		73,673				492	12/25/2040	1.A
31398S-YU-1	FANNIE MAE FNMA_10-141 SENIOR AGENCY_CMO		03/01/2023	PAYDOWN		31,352	31,352	27,793	29,464		1,888		1,888		31,352				209	12/25/2040	1.A
386289-JJ-2	GRAND RAPIDS MICH MUNI_BND REV 4.000%		01/01/2023	CALL 100.0000		1,350,000	1,350,000	1,446,917	1,350,000						1,350,000				27,000	01/01/2031	1.C FE
452252-FH-7	ILLINOIS STATE TOLL HIGHWAY AU SENIOR MU		03/20/2023	3RDPARTY		6,655,800	6,000,000	6,098,950	6,060,318		(1,478)		(1,478)		6,058,840		596,960	596,960	269,004	01/01/2034	1.D FE
454624-U5-4	INDIANA BOND BANK MUNITAX_BND REV 5.49		01/15/2023	CALL 100.0000		840,000	840,000	858,875	840,654		(64)		(64)		840,590		(590)	(590)	23,058	01/15/2024	1.B FE
46613C-WG-6	JEA SUB MUNITAX_BND REV 6.406% 10/01/3		03/21/2023	3RDPARTY		8,199,423	7,650,000	7,856,316	7,753,477		(1,846)		(1,846)		7,751,631		447,792	447,792	234,139	10/01/2034	1.F FE
546589-QW-5	LOUISVILLE & JEFFERSON CNTY KY SENIOR MU		03/20/2023	3RDPARTY		8,240,400	7,500,000	7,479,600	7,483,581		50		50		7,483,632		756,768	756,768	158,221	05/15/2040	1.D FE
57563R-PQ-6	MASS ED FIN AUTH ED LOAN 2018 SENIOR MUN		01/01/2023	CALL 100.0000		515,000	515,000	515,000	515,000						515,000				11,351	07/01/2034	1.C FE
59067A-BJ-1	MESA ST COLLEGE COLO AUXILIARY MUNITAX_B		03/21/2023	3RDPARTY		6,930,885	6,500,000	6,500,000	6,500,000						6,500,000		430,885	430,885	134,044	05/15/2040	1.C FE
60416S-G4-6	MINNESOTA ST HSG FIN AGY MUNITAX_BND REV		03/01/2023	CALL 100.0000		45,000	45,000	45,000	45,000						45,000				1,158	07/01/2038	1.B FE
60416S-PY-0	MINNESOTA ST HSG FIN AGY SENIOR MUNITAX_		01/01/2023	CALL 100.0000		5,000	5,000	5,000	5,000						5,000				95	07/01/2031	1.B FE
60416S-PZ-7	MINNESOTA ST HSG FIN AGY SENIOR MUNITAX_		03/01/2023	CALL 100.0000		10,000	10,000	10,000	10,000						10,000				245	07/01/2037	1.B FE
60416S-W2-2	MINNESOTA ST HSG FIN AGY MUNITAX_BND REV		02/01/2023	CALL 100.0000		20,000	20,000	20,000	20,000						20,000				315	07/01/2034	1.B FE
60416S-W3-0	MINNESOTA ST HSG FIN AGY MUNITAX_BND REV		02/01/2023	CALL 100.0000		20,000	20,000	20,000	20,000						20,000				343	01/01/2040	1.B FE
610763-PH-1	MONROE CNTY N Y WTR AUTH MUNITAX_BND REV		01/01/2023	VARIOUS																08/01/2042	1.B FE
63968A-7K-5	NEBRASKA PUBLIC POWER DISTRICT MUNI_BND		01/01/2023	CALL 100.0000		200,000	200,000	199,648			6		6		199,654		346	346	3,375	01/01/2033	1.E
63968A-UT-0	NEBRASKA PUBLIC POWER DISTRICT MUNI_BND		01/01/2023	TAX FREE EXCHANGE																01/01/2033	1.E FE
64469D-B4-2	NEW HAMPSHIRE ST HSG FIN AUTH MUNITAX_BN		03/01/2023	CALL 100.0000		15,000	15,000	15,000	15,000						15,000				346	07/01/2028	1.B FE
64469D-B5-9	NEW HAMPSHIRE ST HSG FIN AUTH MUNITAX_BN		03/01/2023	CALL 100.0000		75,000	75,000	75,000	75,000						75,000				1,988	01/01/2034	1.B FE
64972F-L2-0	NEW YORK CITY WATER AND SEWER MUNITAX_BN		01/01/2023	VARIOUS																06/15/2042	1.B FE
649902-T3-7	DORMITORY AUTHORITY OF STATE O SENIOR MU		03/21/2023	3RDPARTY		8,291,682	7,900,000	8,310,563	8,176,464		(2,976)		(2,976)		8,173,488		118,194	118,194	231,031	03/15/2040	1.B FE
650035-VC-9	NEW YORK ST URBAN DEV CORP SENIOR MUNITA		03/15/2023	VARIOUS		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				182,350	03/15/2023	1.B FE
677555-YE-8	OHIO STATE OF MUNITAX_BND REV 8.000%		03/01/2023	VARIOUS																03/01/2029	1.B FE
677632-MV-0	OHIO STATE UNIVERSITY MUNITAX_BND REV		03/21/2023	3RDPARTY		5,677,450	5,640,000	5,502,285	5,535,336		864		864		5,536,200		141,250	141,250	86,154	06/01/2040	1.B FE
678331-CY-3	OKANOGAN CNTY WASH PUB UTIL DI MUNITAX_B		03/21/2023	3RDPARTY		2,170,766	2,050,000	2,135,649	2,103,891		(909)		(909)		2,102,983		67,783	67,783	37,922	12/01/2035	1.E FE
744434-CW-9	PUBLIC PWR GENERATION AGY NEB MUNITAX_BN		01/01/2023	VARIOUS		180,000	180,000	180,000	180,000						180,000				6,518	01/01/2041	1.G FE
744434-CW-9	PUBLIC PWR GENERATION AGY NEB MUNITAX_BN		01/01/2023	VARIOUS																01/01/2041	1.G FE
746189-QU-6	PURDUE UNIV IND MUNITAX_BND REV 5.184%		03/21/2023	3RDPARTY		8,845,725	8,700,000	8,700,000	8,700,000						8,700,000		145,725	145,725	328,234	07/01/2030	1.A FE
759911-S6-8	REGIONAL TRANSPORTATION AUTHOR SENIOR MU		03/21/2023	3RDPARTY		4,954,193	4,630,000	4,587,867	4,605,177		(41)		(41)		4,605,136		349,056	349,056	202,177	07/01/2035	1.C FE
786005-PM-4	SACRAMENTO MUNICIPAL UTILITY D MUNITAX_B		03/21/2023	3RDPARTY		6,382,385	5,750,000	6,123,750	5,990,220		(3,667)		(3,667)		5,986,553		395,832	395,832	129,250	05/15/2036	1.C FE
84774B-BA-0	SPEEDWAY INDIANA REDEVELOPMENT MUNITAX_B		02/01/2023	VARIOUS		320,000	320,000	320,000	320,000						320,000				9,402	02/01/2025	1.E FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
84774B-BA-0	SPEEDWAY INDIANA REDEVELOPMENT MUNITAX_B		02/01/2023	VARIOUS																02/01/2025	1.E FE
85732P-CA-6	PENNSYLVANIA ST PUB SCH BLDG A SENIOR MU		03/21/2023	3RDPARTY		4,650,672	4,350,000	4,556,973	4,441,437		(3,066)		(3,066)		4,438,371		212,302	212,302	147,545	09/15/2028	1.E FE
91412G-TG-0	UNIVERSITY OF CALIFORNIA SENIOR MUNITAX_		02/22/2023	CALL 102.6460		14,370,434	14,000,000	13,948,600	13,976,594		364		364		13,976,958		23,042	23,042	543,994	05/15/2031	1.C FE
915137-5F-6	UNIVERSITY OF TEXAS SYSTEM MUNITAX_BND R		02/08/2023	3RDPARTY		5,088,283	4,855,000	4,577,925	4,661,405		1,293		1,293		4,662,697		425,585	425,585	121,166	08/15/2042	1.A FE
91523N-FP-6	UNIVERSITY OF WASHINGTON SENIOR MUNITAX_		03/20/2023	3RDPARTY		5,675,100	5,000,000	5,000,000	5,000,000						5,000,000		675,100	675,100	219,675	07/01/2039	1.B FE
916277-KW-5	UPPER OCCOQUAN SEW AUTH VA MUNITAX_BND R		03/21/2023	3RDPARTY		2,720,294	2,620,000	2,620,000	2,620,000						2,620,000		100,294	100,294	102,966	07/01/2028	1.A FE
916277-KZ-8	UPPER OCCOQUAN SEW AUTH VA MUNITAX_BND R		02/08/2023	3RDPARTY		10,949,100	10,000,000	10,000,000	10,000,000						10,000,000		949,100	949,100	349,792	07/01/2036	1.A FE
917565-LB-7	UTAH TRANSIT AUTH MUNITAX_BND REV 5.93		03/20/2023	3RDPARTY		5,703,390	5,250,000	5,250,000	5,250,000						5,250,000		453,390	453,390	83,984	06/15/2039	1.C FE
924214-FW-4	VERMONT MUN BD BK SENIOR MUNITAX_BND REV		03/20/2023	3RDPARTY		7,540,697	7,100,000	7,100,000	7,100,000						7,100,000		440,697	440,697	132,138	12/01/2035	1.D FE
927781-VW-1	VIRGINIA COLLEGE BLDG AUTH VA MUNITAX_BN		03/20/2023	3RDPARTY		13,582,473	13,100,000	13,100,000	13,100,000						13,100,000		482,473	482,473	402,279	09/01/2030	1.B FE
958697-HP-2	WESTERN MINN MUN PWR AGY MINN MUNITAX_BN		01/01/2023	VARIOUS																01/01/2046	1.D FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						206,693,801	196,523,905	197,294,032	196,893,229		384,924		384,924		197,477,805		8,845,560	8,845,560	4,949,579	XXX	XXX
00037B-AC-6	ABB FINANCE USA INC SENIOR CORP_BND 4.		01/01/2023	VARIOUS																05/08/2042	1.G FE
001192-AK-9	SOUTHERN COMPANY GAS CAPITAL C SENIOR CO		01/18/2023	3RDPARTY		872,830	1,000,000	993,330	994,537		9		9		994,545		(121,715)	(121,715)	5,989	06/01/2043	2.A FE
00164T-AA-6	AMC EAST COMMUNITIES LLC SENIOR MUNITAX_		01/15/2023	REDEMPTION 100.0000 REDEMPTION 100.0000		384,374	384,374	402,286	389,478		(5,105)		(5,105)		384,374				11,032	01/15/2028	1.F FE
00195#-AA-9	AMAZON.COM INC CORP_BND 3.570% 10/31/4		03/31/2023			199,647	199,647	199,647	199,647						199,647				745	10/31/2040	1.E
00206R-GM-8	AT&TINC SENIOR CORP_BND 6.375% 06/01/2		01/19/2023	3RDPARTY		4,245,400	4,000,000	4,199,184	4,126,215		(1,230)		(1,230)		4,124,984		120,416	120,416	36,833	06/01/2028	2.B FE
00229*-AA-3	AP TUNDRA HOLDINGS LLC ABS_ABS 4.750%		02/15/2023	PAYDOWN		583,074	583,074	583,074	583,074						583,074				13,848	02/15/2042	2.A PL
002819-AC-4	ABBOTT LABORATORIES SENIOR CORP_BND 6.		01/19/2023	3RDPARTY		589,905	500,000	584,770	559,937		(168)		(168)		559,769		30,136	30,136	4,527	11/30/2037	1.E FE
002824-AV-2	ABBOTT LABORATORIES SENIOR CORP_BND 6.		01/01/2023	VARIOUS																04/01/2039	1.E FE
002824-AY-6	ABBOTT LABORATORIES SENIOR CORP_BND 5.		01/01/2023	VARIOUS																05/27/2040	1.E FE
00287Y-AM-1	ABBVIE INC SENIOR CORP_BND 4.400% 11/0		01/01/2023	VARIOUS																11/06/2042	2.A FE
00507V-AN-9	ACTIVISION BLIZZARD INC SENIOR CORP_BND		01/01/2023	VARIOUS																06/15/2047	2.A FE
006346-AS-9	ADAMS OUTDOOR ADVERTISING ADMS SENIOR AB		03/15/2023	PAYDOWN		31,861	31,861	31,860	31,858		3		3		31,861				255	11/15/2048	1.F FE
007036-VG-8	ADJUSTABLE RATE MORTGAGE TRUST WHOLE_CMO		03/01/2023	PAYDOWN		62,593	62,390	44,576	34,640		27,953		27,953		62,593				488	02/25/2036	1.A FM
00817Y-AF-5	AETNA INC SENIOR CORP_BND 6.625% 06/15		01/18/2023	3RDPARTY		1,409,513	1,250,000	1,423,413	1,369,975		(321)		(321)		1,369,654		39,858	39,858	8,051	06/15/2036	2.B FE
00817Y-AG-3	AETNA INC SENIOR CORP_BND 6.750% 12/15		01/01/2023	VARIOUS																12/15/2037	2.B FE
00817Y-AJ-7	AETNA INC SENIOR CORP_BND 4.500% 05/15		01/01/2023	VARIOUS																05/15/2042	2.B FE
008252-AN-8	AFFILIATED MANAGERS GROUP INC SENIOR COR		03/06/2023	3RDPARTY		3,828,400	4,000,000	3,811,641	3,827,329		11,581		11,581		3,838,910		(10,510)	(10,510)	84,000	08/01/2025	1.G FE
01185*-AA-3	ALASKA VENTURES LLC SECURED CORP_BND 4		03/31/2023	REDEMPTION 100.0000 REDEMPTION 100.0000		752,713	752,713	752,713	752,713						752,713				4,424	06/30/2033	2.C PL
01185*-AB-1	ALASKA VENTURES LLC SENIOR CORP_BND 4.		03/31/2023			102,272	102,272	102,272	102,272						102,272				597	06/30/2033	2.C PL
017175-AD-2	ALLEGHANY CORPORATION SENIOR CORP_BND		02/06/2023	3RDPARTY		5,144,265	5,250,000	5,213,985	5,219,443		81		81		5,219,524		(75,259)	(75,259)	102,185	09/15/2044	1.E FE
01748R-AL-9	ALLEGRO CLO I LTD ALLEG_17-1A SENIOR ABS		01/17/2023	PAYDOWN		74,327	74,327	72,747	72,851		1,476		1,476		74,327				955	10/16/2030	1.A FE
020002-AQ-4	ALLSTATE CORPORATION THE SENIOR CORP_BN		01/19/2023	3RDPARTY		1,576,755	1,500,000	1,438,800	1,462,636		163		163		1,462,799		113,956	113,956	11,592	06/01/2033	1.G FE
020908-AH-2	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH		03/01/2023	PAYDOWN		135,478	97,848	76,647	73,318		62,160		62,160		135,478				1,655	07/25/2037	1.A FM
02146T-AY-3	COUNTRYWIDE ALTERNATIVE LOAN T SENIOR WH		03/01/2023	PAYDOWN		2,982	6,247	4,498	3,273		(291)		(291)		2,982				63	06/25/2036	1.A FM
02147G-AF-1	COUNTRYWIDE ALTERNATIVE LOAN T WHOLE_CMO		03/27/2023	PAYDOWN				4,672	2,307		(2,307)		(2,307)						62	07/25/2036	6. FE
02147R-AG-5	COUNTRYWIDE ALTERNATIVE LOAN T WHOLE_CMO		03/01/2023	PAYDOWN		4,654	4,829	3,713	3,967		688		688		4,654				49	08/25/2036	1.A FM
02147R-AJ-9	COUNTRYWIDE ALTERNATIVE LOAN T WHOLE_CMO		03/01/2023	PAYDOWN		5,949	6,172	5,396	5,654		295		295		5,949				63	08/25/2036	1.A FM
02147V-AA-9	CWA_06-25C SUPSEN WHOLE_CMO _06-25C 6.		03/01/2023	PAYDOWN		1,987	1,987	1,271	803		1,184		1,184		1,987				14	10/25/2036	1.A FM
02149M-AQ-2	COUNTRYWIDE ALTERNATIVE LOAN T SENIOR WH		01/25/2023	PAYDOWN																11/25/2036	6. Z
02149V-AJ-8	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH		03/01/2023	PAYDOWN			21,627	15,806	8,275		(8,275)		(8,275)						184	04/25/2037	1.A FM

SCHEDULE D - PART 4

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

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
02150E-BG-7	COUNTRYWIDE ALTERNATIVE LOAN T SENIOR WH		03/01/2023	PAYDOWN		1,955	1,588	911	911		1,043		1,043		1,955				22	04/25/2037	1.A FM
02150E-BG-7	COUNTRYWIDE ALTERNATIVE LOAN T SENIOR WH		01/01/2023	PAYDOWN		2,545	2,036	1,169	1,169		1,376		1,376		2,545				12	04/25/2037	3.B FM
02150V-AD-7	COUNTRYWIDE ALTERNATIVE LOAN T WHOLE_CMO		03/27/2023	PAYDOWN		25,190	24,889	22,482	25,847		(657)		(657)		25,190				123	08/25/2037	3.B FM
02151B-BX-5	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH		02/01/2023	PAYDOWN		761	1,053	893	654		107		107		761				7	09/25/2037	1.A FM
02151C-AX-4	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH		03/01/2023	PAYDOWN		55,737	65,075	50,524	32,232		23,504		23,504		55,737				619	07/25/2037	1.A FM
023135-BF-2	AMAZON.COM INC SENIOR CORP_BND 3.875%		01/01/2023	VARIOUS																08/22/2037	1.E FE
023135-BM-7	AMAZON.COM INC SENIOR CORP_BND 4.250%		01/01/2023	VARIOUS																08/22/2057	1.E FE
023551-AM-6	HESS CORPORATION SENIOR CORP_BND 7.125		02/06/2023	3RDPARTY		10,960,481	9,840,000	11,692,577	11,042,486		(9,024)		(9,024)		11,033,461		(72,980)	(72,980)	278,493	03/15/2033	2.C FE
02360F-AB-2	UNION ELECTRIC CO SECURED CORP_BND 5.3		02/06/2023	VARIOUS		4,071,473	4,000,000	4,049,160	4,035,239		(155)		(155)		4,035,084		36,388	36,388	108,687	08/01/2037	1.F FE
02377B-AA-4	AMERICAN AIRLINES 2015-2 PASS SECURED CO		03/22/2023	REDEMPTION 100.0000		592,341	592,341	592,341	592,341						592,341				11,847	09/22/2027	3.B FE
02378A-AA-5	AMERICAN AIRLINES 2017-1 PASS SECURED CO		02/15/2023	VARIOUS		95,000	95,000	95,000	95,000						95,000				1,900	08/15/2030	2.C FE
02660T-FJ-7	AMERICAN HOME MORTGAGE INVESTM SENIOR WH		03/01/2023	PAYDOWN		21,193	21,193	16,381	13,175		8,018		8,018		21,193				106	09/25/2035	1.A FM
02666B-AG-1	AMERICAN HOMES 4 RENT AH4R_15 SUB_CMBS _		03/01/2023	PAYDOWN																10/17/2052	2.B
03040W-AD-7	AMERICAN WATER CAPITAL CORP SENIOR CORP_		01/01/2023	VARIOUS																10/15/2037	2.A FE
03066L-AG-3	AMERICREDIT AUTOMOBILE RECEIVA SUB ABS_A		03/20/2023	PAYDOWN		9,881,712	9,881,712	9,863,955			17,756		17,756		9,881,712				91,347	07/18/2024	1.C FE
03073E-AN-5	AMERISOURCEBERGEN CORPORATION SENIOR COR		01/18/2023	3RDPARTY		3,214,332	3,600,000	3,523,500	3,533,055		95		95		3,533,150		(318,818)	(318,818)	59,075	03/01/2045	2.A FE
031162-DS-6	AMGEN INC SENIOR CORP_BND 5.600% 03/02		03/14/2023	3RDPARTY		2,985,300	3,000,000	2,983,230			18		18		2,983,248		2,052	2,052	6,533	03/02/2043	2.A FE
032654-AP-0	ANALOG DEVICES INC SENIOR CORP_BND 4.5		01/01/2023	VARIOUS																12/05/2036	1.G FE
03465V-AA-1	ANGEL OAK MORTGAGE TRUST AOMT WHOLE_CMO		03/01/2023	PAYDOWN		207,865	207,865	197,658	197,129		10,736		10,736		207,865				1,284	07/25/2067	1.A FE
035240-AP-5	ANHEUSER-BUSCH INBEV WORLDWIDE SENIOR CO		01/01/2023	VARIOUS																04/15/2058	2.A FE
035240-AR-1	ANHEUSER-BUSCH INBEV WORLDWIDE SENIOR CO		03/24/2023	3RDPARTY		1,028,761	1,000,000	1,008,195	1,008,191		(170)		(170)		1,008,021		20,740	20,740	32,803	01/23/2031	2.A FE
03665A-AQ-0	ANTARES CLO ANTR_17-2A ABS_ABS _17-2R 14		03/24/2023	3RDPARTY		885,652	1,000,000	868,426	869,406		2,432		2,432		871,838		13,814	13,814	35,401	10/20/2033	2.C FE
03665Y-AG-0	ANTARES CLO ANTR_19-2A ABS_ABS _19-2A 14		03/23/2023	3RDPARTY		959,464	1,000,000	937,638	937,878		1,661		1,661		939,539		19,925	19,925	34,240	01/23/2032	1.F FE
038222-AK-1	APPLIED MATERIALS INC SENIOR CORP_BND		01/19/2023	3RDPARTY		955,035	900,000	896,967	897,745		8		8		897,752		57,283	57,283	14,280	10/01/2035	1.F FE
038779-AB-0	ARBYS FUNDING LLC ARBYS_20-1 SENIOR ABS_		01/30/2023	PAYDOWN		2,500	2,500	2,500	2,500						2,500				20	07/30/2050	2.C FE
04016G-BB-3	ARES CLO LTD ARES_16-40A SENIOR ABS_ABS		01/17/2023	PAYDOWN		689,488	689,488	676,337	677,203		12,285		12,285		689,488				8,721	01/16/2029	1.A FE
04016L-AQ-0	ARES CLO LTD ARES_17-42A SENIOR ABS_ABS		01/23/2023	PAYDOWN		102,377	102,377	100,380	100,538		1,839		1,839		102,377				1,357	01/24/2028	1.A FE
04033J-AD-3	ARI FLEET LEASE TRUST ARIFL_19 SENIOR AB		03/15/2023	PAYDOWN		2,335,792	2,335,792	2,331,048			4,745		4,745		2,335,792				10,535	11/15/2027	1.A FE
040555-CH-5	ARIZONA PUBLIC SERVICE COMPANY SENIOR CO		02/08/2023	3RDPARTY		10,091,228	10,220,000	10,245,807	10,238,080		(107)		(107)		10,237,972		(146,744)	(146,744)	248,261	09/01/2035	1.G FE
042735-BC-3	ARROW ELECTRONICS INC SENIOR CORP_BND		03/01/2023	MATURITY		4,000,000	4,000,000	3,968,080	3,999,348		652		652		4,000,000				90,000	03/01/2023	2.C FE
045054-AF-0	ASHTEAD CAPITAL INC SECURED CORP_BND 144		02/06/2023	3RDPARTY		18,126,350	19,000,000	18,180,000	18,530,081		9,249		9,249		18,539,329		(412,979)	(412,979)	399,462	08/15/2027	2.C FE
04542B-FW-7	ASSET BACKED FUNDING CERTIFICA ABS_ABS _		03/27/2023	PAYDOWN		1,220	1,220	1,207	1,218		2		2		1,220				8	08/25/2033	1.A FM
04942V-AS-3	ATLAS SENIOR LOAN FUND LTD ATC MEZZANIN		03/24/2023	3RDPARTY		931,003	1,000,000	927,397	928,146		1,800		1,800		929,946		1,057	1,057	36,196	04/22/2031	2.C FE
05178T-AA-9	AURORA MILITARY HOUSING LLC SENIOR MUNIT		01/17/2023	VARIOUS		293,286	293,286	293,286	293,286						293,286				8,535	07/15/2034	1.F FE
05348E-BA-6	AVALONBAY COMMUNITIES INC SENIOR CORP_BN		01/19/2023	3RDPARTY		3,607,112	3,800,000	3,786,852	3,793,715		82		82		3,793,797		(186,685)	(186,685)	24,046	05/15/2027	1.G FE
05490V-AE-7	BARCLAYS COMMERCIAL MORTGAGE S SUB SUB_C		01/09/2023	PAYDOWN		15,000,000	15,000,000	15,360,690	15,000,000						15,000,000				51,535	09/15/2032	1.A
05490V-AG-2	BARCLAYS COMMERCIAL MORTGAGE S SUB SUB_C		01/15/2023	PAYDOWN		10,000,000	10,000,000	9,968,930	10,000,000						10,000,000				34,357	09/15/2032	1.A
05523U-AL-4	BAE SYSTEMS HOLDINGS INC SENIOR CORP_BND		01/01/2023	VARIOUS																10/07/2044	2.A FE
05531U-AD-2	BCAP LLC TRUST BCAP_09-RR5 SENIOR WHOLE_		03/01/2023	PAYDOWN		38,841	52,743	41,997	31,139		7,702		7,702		38,841				350	02/26/2037	1.A FM
05531X-AG-9	BCAP LLC TRUST BCAP_09-RR3 WHOLE_CMO _09		03/01/2023	PAYDOWN		1,738	13,157	9,879	9,879		(8,141)		(8,141)		1,738				165	07/26/2037	1.A FM
05531X-AG-9	BCAP LLC TRUST BCAP_09-RR3 WHOLE_CMO _09		01/01/2023	PAYDOWN		95	5,392	4,049	4,049		(3,954)		(3,954)		95				27	07/26/2037	4.A FM
05532V-BB-2	BCAP LLC TRUST BCAP_10-RR2 MEZZANIN WHOL		03/25/2023	PAYDOWN		32,745	32,745	24,681	28,464		4,281		4,281		32,745				321	08/26/2037	6. FM
05536L-AD-7	BCAP LLC TRUST BCAP_11-RR8 WHOLE_CMO _1		03/01/2023	PAYDOWN		13,174	13,174	8,916	8,916		4,258		4,258		13,174				93	07/26/2036	1.A FM
056054-AA-7	BX COMMERCIAL MORTGAGE TRUST B LCF SENIO		01/15/2023	PAYDOWN																10/15/2036	1.A
05608U-AA-6	BX TRUST BX_22-GPA SENIOR_CMBS _22-GPA 1		03/15/2023	3RDPARTY		1,165,978	1,170,000	1,164,881	1,164,918		184		184		1,165,102		876	876	19,364	10/15/2039	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
05608U-AJ-7	BX TRUST BX_22-GPA SENIOR_CMBS _22-GPA 1		03/15/2023	3RDPARTY		1,970,000	2,000,000	1,986,250	1,986,360		498		498		1,986,858		(16,858)	(16,858)	36,429	10/15/2039	1.A
05608W-AA-2	BX COMMERCIAL MORTGAGE TRUST B LCF SENIO		03/15/2023	PAYDOWN		415,924	415,924	406,334	88,345		9,563		9,563		415,924				3,931	06/15/2038	1.A
05609B-AV-1	BX COMMERCIAL MORTGAGE TRUST B LCFCRUT S		03/15/2023	3RDPARTY		5,879,056	6,095,000	5,794,159	5,796,268		9,889		9,889		5,806,156		72,900	72,900	81,356	02/15/2036	1.A
05609B-CD-9	BX COMMERCIAL MORTGAGE TRUST B LCF SENIO		03/14/2023	3RDPARTY		3,168,034	3,284,000	3,118,556	3,119,895		5,490		5,490		3,125,385		42,648	42,648	43,826	02/15/2036	1.A
05609K-AA-7	BX COMMERCIAL MORTGAGE TRUST B LCF SENIO		03/15/2023	3RDPARTY		4,860,158	5,023,419	4,855,252	2,391,212		4,697		4,697		4,863,420		(3,261)	(3,261)	43,189	10/15/2038	1.A
05609K-AA-7	BX COMMERCIAL MORTGAGE TRUST B LCF SENIO		03/15/2023	PAYDOWN																10/15/2038	1.A
05609T-AA-8	BX TRUST BX_22-VAMF SENIOR_CMBS _21-VAMF		03/15/2023	3RDPARTY		1,549,000	1,600,000	1,524,000	1,524,809		3,422		3,422		1,528,231		20,769	20,769	21,221	01/15/2039	1.A
05610H-AA-1	BX COMMERCIAL MORTGAGE TRUST B SENIOR_CM		03/15/2023	PAYDOWN																02/15/2039	1.A
057224-AZ-0	BAKER HUGHES HOLDINGS LLC SENIOR CORP_BN		01/01/2023	VARIOUS																09/15/2040	1.G FE
059165-EC-0	BALTIMORE GAS AND ELECTRIC CO SENIOR COR		02/07/2023	VARIOUS		17,255,395	15,518,000	18,296,963	17,418,207		(10,116)		(10,116)		17,408,091		(152,695)	(152,695)	350,362	10/01/2036	1.G FE
059469-AE-6	BANK OF AMERICA ALTERNATIVE LO WHOLE_CMO		03/01/2023	PAYDOWN		22,894	22,894	7,544	7,544		15,350		15,350		22,894				54	10/25/2036	1.A FM
05946X-XH-1	BANC OF AMERICA FUNDING CORPOR SUPSEN WH		03/20/2023	PAYDOWN		7,958	8,153	5,575	7,447		511		511		7,958				42	05/20/2035	1.A FM
059475-AB-9	BANK OF AMERICA ALTERNATIVE LO SUPSEN WH		03/01/2023	PAYDOWN		26,718	34,087	26,552	24,821		1,897		1,897		26,718				313	06/25/2037	1.A FM
059487-AC-2	BANK OF AMERICA ALTERNATIVE LO WHOLE_CMO		03/01/2023	PAYDOWN		19,538	22,843	18,845	19,130		408		408		19,538				233	07/25/2036	1.A FM
05949A-6J-4	BANC OF AMERICA MORTGAGE SECUR SENIOR WH		03/01/2023	PAYDOWN		18,729	19,135	13,837	16,126		2,603		2,603		18,729				105	06/25/2035	1.A FM
05949C-PL-4	BANK OF AMERICA MORTGAGE SECUR WHOLE_CMO		03/01/2023	PAYDOWN		1,663	1,682	1,323	1,582		82		82		1,663				11	01/25/2036	1.A FM
05949T-BF-5	BANK OF AMERICA FUNDING CORPOR SUPSEN WH		03/01/2023	PAYDOWN		792	1,372	1,220	1,185		(392)		(392)		792				13	01/25/2036	1.A FM
05951F-AK-0	BANC OF AMERICA FUNDING CORP B SENIOR WH		03/01/2023	PAYDOWN		11,971	11,476	9,147	10,200		1,771		1,771		11,971				98	01/25/2037	1.A FM
05951G-AC-6	BANC OF AMERICA FUNDING CORP B WHOLE_CMO		03/27/2023	PAYDOWN		13,225	13,204	9,127	9,182		4,043		4,043		13,225				108	03/25/2037	1.A FM
059522-BE-1	BANC OF AMERICA FUNDING CORPOR WHOLE_CMO		02/01/2023	PAYDOWN		2,990	3,081	3,050	3,090		(100)		(100)		2,990				14	05/20/2036	1.D FM
059522-BE-1	BANC OF AMERICA FUNDING CORPOR WHOLE_CMO		03/01/2023	PAYDOWN		1,371	1,405	1,391	1,409		(39)		(39)		1,371				13	05/20/2036	1.E FM
059529-AJ-6	BANC OF AMERICA FUNDING CORPOR SUPSEN WH		03/01/2023	PAYDOWN		70,066	103,104	79,689	71,846		(1,780)		(1,780)		70,066				785	09/25/2037	1.A FM
05952F-AK-9	BANC OF AMERICA MORTGAGE SECUR SENIOR WH		03/01/2023	PAYDOWN		20	3,784	3,086	3,264		(3,244)		(3,244)		20				37	05/25/2037	2.C FM
05952X-AE-4	BANC OF AMERICA FUNDING CORPOR WHOLE_CMO		03/01/2023	PAYDOWN		10,826	27,837	21,915	21,915		(11,089)		(11,089)		10,826				278	07/26/2036	1.A FM
05963S-AE-2	BANC OF AMERICA FUNDING CORPOR WHOLE_CMO		03/27/2023	PAYDOWN			4,956	2,918	4,319		(4,319)		(4,319)						16	09/26/2036	1.A FM
06051G-EU-9	BANKOFAMERICACORP SENIOR CORP_BND 3.30		01/11/2023	MATURITY		500,000	500,000	497,220	499,991		9		9		500,000				8,250	01/11/2023	1.G FE
06406R-AB-3	BANK OF NEW YORK MELLON CORP/T SENIOR CO		02/06/2023	3RDPARTY		4,768,800	5,000,000	5,000,000	5,000,000						5,000,000		(231,200)	(231,200)	86,528	02/07/2028	1.F FE
06849R-AG-7	BARRICK NORTH AMERICA FINANCE SENIOR COR		02/06/2023	3RDPARTY		4,279,720	4,000,000	4,477,480	4,373,496		(1,299)		(1,299)		4,372,197		(92,477)	(92,477)	43,067	05/30/2041	2.A FE
071813-AX-7	BAXTER INTERNATIONAL INC SENIOR CORP_BND		01/01/2023	VARIOUS																12/01/2037	2.B FE
07325V-AF-1	BAYVIEW FINANCIAL ACQUISITION SENIOR ABS		03/01/2023	PAYDOWN		6,664	6,664	6,738	6,725		(61)		(61)		6,664				79	05/28/2037	1.A FM
07330M-AC-1	TRUIST BANK SUB CORP_BND 2.636% 09/17/		01/19/2023	3RDPARTY		12,913,757	13,700,000	13,700,000	13,700,000						13,700,000		(786,243)	(786,243)	126,396	09/17/2029	1.F FE
07335C-AK-0	BARCLAYS COMMERCIAL MORTGAGE S SENIOR_CM		03/01/2023	PAYDOWN				253,128	250,887		(250,887)		(250,887)						7,747	08/15/2052	1.A FE
073730-AB-9	BEAM SUNTORY INC SENIOR CORP_BND 7.875		01/15/2023	VARIOUS		5,772,000	5,772,000	5,769,844	5,771,995		5		5		5,772,000				227,273	01/15/2023	2.B FE
07386H-ZE-4	BEAR STEARNS ALT-A TRUST BALTA SUPSEN WH		03/01/2023	PAYDOWN		23,605	23,764	19,115	11,365		12,240		12,240		23,605				133	01/25/2036	1.A FM
073871-BL-8	BEAR STEARNS ALT-A TRUST BALTA WHOLE_CMO		03/01/2023	PAYDOWN		19,232	17,446	15,250	15,564		3,668		3,668		19,232				131	07/25/2036	5.B FM
073875-AK-2	BEAR STEARNS ALT-A TRUST BALTA SUPSEN WH		03/01/2023	PAYDOWN		94,891	103,587	72,705	32,735		62,156		62,156		94,891				797	12/25/2046	1.A FM
07387A-BR-5	BEAR STEARNS ADJUSTABLE RATE M SENIOR WH		03/01/2023	PAYDOWN		6,597	3,955	3,580	2,722		3,875		3,875		6,597				61	08/25/2035	1.A FM
073882-AD-4	BEAR STEARNS ADJUSTABLE RATE M SUPSEN WH		03/01/2023	PAYDOWN		32,369	32,604	27,697	28,020		4,350		4,350		32,369				211	10/25/2036	1.A FM
07388D-AC-2	BEAR STEARNS ARM BSARM_06-2 SUPSEN WHOLE		03/01/2023	PAYDOWN		21,689	24,635	21,467	21,668		21		21		21,689				91	07/25/2036	1.A FM
07389K-AA-9	BEAR STEARNS ALT-A TRUST II BS SUPSEN WH		03/01/2023	PAYDOWN		75,487	80,275	55,085	24,077		51,411		51,411		75,487				316	09/25/2047	1.A FM
07401A-AA-5	BEAR STEARNS MORTGAGE FUNDING SUPSEN WHO		03/27/2023	PAYDOWN		51,993	51,993	42,521	36,807		15,186		15,186		51,993				274	09/25/2046	1.A FM
08180E-BJ-2	BENEFIT STREET PARTNERS CLO LT ABS_ABS _		01/20/2023	PAYDOWN		627,579	627,579	621,126	621,300		6,278		6,278		627,579				8,408	07/20/2029	1.A FE
084664-BU-4	BERKSHIRE HATHAWAY FINANCE COR SENIOR CO		01/01/2023	VARIOUS																05/15/2042	1.C FE
09143#-AA-3	BISHOP HILL ENERGY LLC SECURED CORP_BND		03/31/2023	REDEMPTION 100.0000		118,223	118,223	118,223	118,223						118,223				969	06/30/2037	2.B PL
097023-AU-9	BOEING CO SENIOR CORP_BND 6.125% 02/15		02/06/2023	3RDPARTY		1,072,340	1,000,000	1,145,660	1,085,528		(664)		(664)		1,084,864		(12,524)	(12,524)	29,434	02/15/2033	2.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
10373Q-AV-2	BP CAPITAL MARKETS AMERICA INC SENIOR CO		01/19/2023	3RDPARTY		4,768,450	5,000,000	5,000,000	5,000,000						5,000,000		(231,550)	(231,550)	78,358	01/16/2027	1.F FE
10569J-AA-8	BRAVO RESIDENTIAL FUNDING TRUS WHOLE_CMO		03/01/2023	PAYDOWN		20,097	20,097	19,570			528		528		20,097				164	07/25/2062	1.A FE
10623*-AA-4	BRAZOS SANDY CREEK ELECTRIC CO CORP_BND		01/27/2023	REDEMPTION 100.0000		2,988,038	2,988,038	1,643,421	1,643,421		1,344,617		1,344,617		2,988,038				42,340	06/30/2024	6. FE
110122-AP-3	BRISTOL-MYERS SQUIBB CO SENIOR CORP_BND		02/06/2023	VARIOUS		8,731,014	8,150,000	9,182,279	8,857,304		(3,671)		(3,671)		8,853,633		(122,620)	(122,620)	110,393	11/15/2036	1.F FE
110122-AU-2	BRISTOL-MYERS SQUIBB CO SENIOR CORP_BND		01/01/2023	VARIOUS																08/01/2042	1.F FE
110122-AX-6	BRISTOL-MYERS SQUIBB CO SENIOR CORP_BND		01/01/2023	VARIOUS																03/01/2044	1.F FE
11042A-AA-2	BRITISH AIRWAYS PASS THROUGH T SECURED C		03/20/2023	VARIOUS		1,167,154	1,167,154	1,167,154	1,167,154						1,167,154				13,495	12/20/2025	1.F FE
11134L-AH-2	BROADCOM CORPORATION SENIOR CORP_BND 3		03/13/2023	3RDPARTY		8,539,920	9,000,000	8,359,210	8,389,100		28,086		28,086		8,417,185		122,735	122,735	232,500	01/15/2027	2.C FE
11134L-AR-0	BROADCOM CORPORATION SENIOR CORP_BND 3		03/20/2023	3RDPARTY		4,628,050	5,000,000	4,997,879	4,999,222		32		32		4,999,254		(371,204)	(371,204)	120,069	01/15/2028	2.C FE
115637-AM-2	BROWN-FORMAN CORPORATION SENIOR CORP_BND		01/15/2023	MATURITY		3,280,000	3,280,000	2,929,565	3,278,308		1,692		1,692		3,280,000				36,900	01/15/2023	1.G FE
115637-AT-7	BROWN-FORMAN CORPORATION SENIOR CORP_BND		01/01/2023	VARIOUS																04/15/2038	1.G FE
12189L-AC-5	BURLINGTON NORTHERN SANTA FE L SENIOR CO		01/19/2023	3RDPARTY		7,216,510	7,000,000	6,974,170	6,980,204		41		41		6,980,245		236,265	236,265	139,436	03/01/2041	1.D FE
12189T-AZ-7	BURLINGTON NORTHERN SANTA FE L SENIOR CO		01/01/2023	VARIOUS																05/01/2037	1.D FE
12434C-AA-2	BX COMMERCIAL MORTGAGE TRUST B SENIOR SE		03/15/2023	3RDPARTY		4,092,355	4,274,000	4,037,594	4,043,725		11,229		11,229		4,054,954		37,401	37,401	55,100	09/15/2034	1.A
12434F-AA-5	BX COMMERCIAL MORTGAGE TRUST B SENIOR_CM		03/15/2023	3RDPARTY		1,184,505	1,218,000	1,178,415	1,178,535		1,764		1,764		1,180,299		4,206	4,206	16,356	12/15/2038	1.A
12478C-AA-9	CBAM CLO MANAGEMENT CBAM_18-8A SENIOR AB		01/20/2023	PAYDOWN		61,348	61,348	60,689	60,699		649		649		61,348				841	10/20/2029	1.A FE
12527G-AF-0	CF INDUSTRIES INC SENIOR CORP_BND 5.15		02/06/2023	3RDPARTY		5,865,720	6,000,000	5,968,800	5,978,780		144		144		5,978,924		(113,204)	(113,204)	122,742	03/15/2034	2.B FE
12543R-AT-6	COUNTRYWIDE HOME LOANS CWHL_07 SENIOR WH		03/01/2023	PAYDOWN		14,807	14,516	12,233	8,219		6,588		6,588		14,807				228	04/25/2037	1.A FM
12543R-AT-6	COUNTRYWIDE HOME LOANS CWHL_07 SENIOR WH		01/01/2023	PAYDOWN		11,647	11,949	10,069	6,765		4,881		4,881		11,647				60	04/25/2037	1.F FM
12543R-BJ-7	COUNTRYWIDE HOME LOANS CWHL_07 SENIOR WH		03/01/2023	PAYDOWN		28,659	28,670	23,313	15,678		12,981		12,981		28,659				312	04/25/2037	1.A FM
12543T-AB-1	COUNTRYWIDE HOME LOANS CWHL_06 SENIOR WH		02/01/2023	PAYDOWN			108	88	52		(52)		(52)						1	09/25/2036	1.A FM
12543U-AE-2	COUNTRYWIDE HOME LOANS CWHL_06 SENIOR WH		03/01/2023	PAYDOWN		22,395	12,002	9,773	6,189		16,206		16,206		22,395				249	10/25/2036	1.A FM
12544D-AW-9	COUNTRYWIDE HOME LOANS CWHL_07 SENIOR WH		02/01/2023	PAYDOWN		1	2	1	1						1					09/25/2037	1.A FM
12544L-AQ-4	COUNTRYWIDE HOME LOANS CWHL_07 SENIOR WH		03/01/2023	PAYDOWN			(67)	(36)	(36)		36		36						1	08/25/2037	1.B FM
12545A-AX-2	COUNTRYWIDE HOME LOANS CWHL_07 SUPSEN WH		02/01/2023	PAYDOWN			(4)	(3)	(2)		2		2							01/25/2038	2.B FM
12545A-AX-2	COUNTRYWIDE HOME LOANS CWHL_07 SUPSEN WH		01/01/2023	PAYDOWN			(8)	(7)	(4)		4		4							01/25/2038	2.C FM
12545B-AC-6	COUNTRYWIDE HOME LOANS CWHL_08 WHOLE_CMO		03/25/2023	PAYDOWN		31,646	31,221	18,783	18,783		12,863		12,863		31,646				312	08/25/2037	3.C FM
12550Y-AN-4	CIFC FUNDING LTD CIFC_17-2A SENIOR ABS_A		01/20/2023	PAYDOWN		98,748	98,748	96,922	97,062		1,686		1,686		98,748				1,310	04/20/2030	1.A FE
125523-AJ-9	CIGNA GROUP SENIOR CORP_BND 4.800% 08/		02/06/2023	3RDPARTY		2,367,117	2,450,000	2,446,073	2,446,576		15		15		2,446,592		(79,475)	(79,475)	56,513	08/15/2038	2.A FE
125523-BD-1	CIGNA GROUP SENIOR CORP_BND 6.150% 11/		01/26/2023	VARIOUS		12,505,316	11,580,000	12,499,704	12,407,650		(2,999)		(2,999)		12,404,651		100,664	100,664	143,244	11/15/2036	2.A FE
12554C-AN-8	CIM TRUST CIM_18-J1 SUPSEN WHOLE_CMO _18		03/01/2023	PAYDOWN		469,513	469,514	444,327	447,944		21,569		21,569		469,513				1,998	03/25/2048	1.A
12556M-AB-0	CIM TRUST CIM_19-J1 SUPSEN WHOLE_CMO _19		03/01/2023	PAYDOWN		148,109	148,110	150,100	166,123		(18,014)		(18,014)		148,109				472	08/25/2049	1.A
12558T-AA-5	CIM TRUST CIM_19-J2 WHOLE_CMO _19-J2 144		03/25/2023	PAYDOWN		13,208	13,208	13,539	14,020		(811)		(811)		13,208				101	10/25/2049	1.A
12566V-AE-2	CITIMORTGAGE ALTERNATIVE LOAN SUPSEN WHO		03/01/2023	PAYDOWN		44,484	41,864	32,432	32,825		11,659		11,659		44,484				463	04/25/2037	1.A FM
12596J-AE-3	CNH_19-A ABS_ABS _19-A 3.340% 07/15/26		02/15/2023	PAYDOWN		2,150,000	2,150,000	2,148,236			1,764		1,764		2,150,000				11,968	07/15/2026	1.A FE
12624K-AW-6	COMM MORTGAGE TRUST COMM_12-CR SUB SUB_C		03/01/2023	PAYDOWN		41,954	41,954	43,353	41,928		25		25		41,954				385	08/15/2045	1.A FM
12624N-AC-4	COMM MORTGAGE TRUST COMM_12-LT LCF SENIO		01/17/2023	3RDPARTY		7,007,529	8,054,631	6,841,368	6,841,368						6,841,368		166,161	166,161	36,510	10/05/2030	1.A FM
12624N-AC-4	COMM MORTGAGE TRUST COMM_12-LT LCF SENIO		01/01/2023	PAYDOWN		33,883	33,883	28,779	28,779		5,104		5,104		33,883				96	10/05/2030	1.A FM
12624P-AF-2	COMM MORTGAGE TRUST COMM_12-CR SENIOR SE		03/01/2023	PAYDOWN				6,006	140		(140)		(140)						87	10/17/2045	1.F FE
12624Q-AS-2	COMM MORTGAGE TRUST COMM_12-CR SENIOR_CM		02/01/2023	PAYDOWN				121,023	28,577		(28,577)		(28,577)						930	10/15/2045	1.G FE
12624Q-AS-2	COMM MORTGAGE TRUST COMM_12-CR SENIOR_CM		03/01/2023	PAYDOWN				710	168		(168)		(168)						16	10/15/2045	2.A FE
12625F-AF-3	COMM MORTGAGE TRUST COMM_13-CR SENIOR_CM		03/01/2023	PAYDOWN				1,938,206	3,132		(3,132)		(3,132)						40,100	03/10/2046	1.A FE
12625F-AU-0	COMM MORTGAGE TRUST COMM_13-CR SUB SUB_C		03/01/2023	PAYDOWN		2,461,165	2,461,165	2,350,559	2,455,093		6,072		6,072		2,461,165				22,230	03/10/2046	1.A
12625U-BC-6	COMM MORTGAGE TRUST COMM_13-CR SENIOR_CM		03/01/2023	PAYDOWN				946,784	1,457		(1,457)		(1,457)						2,272	07/10/2045	1.A FE
126379-AH-9	CREDIT SUISSE MORTGAGE CAPITAL WHOLE_CMO		03/01/2023	PAYDOWN		987	987	735	660		328		328		987				15	06/25/2037	3.B 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
126379-AH-9	CREDIT SUISSE MORTGAGE CAPITAL WHOLE_CMO		02/01/2023	PAYDOWN		34,665	22,680	16,881	15,155		19,510		19,510		34,665				188	06/25/2037	3.C FM
12638P-BT-5	CREDIT SUISSE MORTGAGE TRUST C SUPSEN WH		03/01/2023	PAYDOWN		26,224	26,224	21,897	22,563		3,661		3,661		26,224				239	04/25/2037	1.A FM
12639G-DD-7	CREDIT SUISSE MORTGAGE CAPITAL WHOLE_CMO		03/01/2023	PAYDOWN		75,943	75,943	64,362	71,214		4,729		4,729		75,943				524	10/26/2035	1.A FM
126408-GH-0	CSX CORP SENIOR CORP_BND 6.000% 10/01/		01/01/2023	VARIOUS																10/01/2036	2.A FE
126408-GS-6	CSX CORP SENIOR CORP_BND 6.220% 04/30/		01/01/2023	VARIOUS																04/30/2040	2.A FE
12641R-AS-9	CREDIT SUISSE MORTGAGE CAPITAL SENIOR WH		03/01/2023	PAYDOWN		44,301	38,788	26,000	26,000		18,301		18,301		44,301				425	10/26/2035	1.A FM
12641T-AS-5	CREDIT SUISSE MORTGAGE CAPITAL WHOLE_CMO		03/01/2023	PAYDOWN		29,259	29,260	23,718	25,611		3,648		3,648		29,259				122	06/25/2036	1.A FM
12643H-AM-2	CREDIT SUISSE MORTGAGE CAPITAL WHOLE_CMO		03/01/2023	PAYDOWN		117,855	117,855	113,214	114,166		3,689		3,689		117,855				1,034	12/26/2036	1.A FM
12645Q-AC-2	CREDIT SUISSE MORTGAGE CAPITAL SENIOR WH		02/01/2023	PAYDOWN		2,086	2,086	1,439	1,439		647		647		2,086				13	03/25/2036	1.A FM
12645Q-CN-6	CREDIT SUISSE MORTGAGE CAPITAL SENIOR WH		03/01/2023	PAYDOWN		27,482	27,482	18,551	10,641		16,841		16,841		27,482				200	07/28/2036	1.A FM
12645V-AY-3	CREDIT SUISSE MORTGAGE TRUST C SENIOR WH		03/01/2023	PAYDOWN		70,154	71,018	48,736	54,718		15,436		15,436		70,154				287	02/27/2037	1.A FM
12646U-AN-8	CREDIT SUISSE COMMERCIAL MORTG SUPSEN WH		03/01/2023	PAYDOWN		41,053	41,053	41,091	41,089		(36)		(36)		41,053				143	03/25/2043	1.A
12652C-AR-0	CREDIT SUISSE MORTGAGE TRUST C WHOLE_CMO		03/01/2023	PAYDOWN		55,960	55,960	57,208	57,526		(1,566)		(1,566)		55,960				332	10/25/2047	1.A
12653V-AA-4	CREDIT SUISSE MORTGAGE CAPITAL SENIOR SE		03/15/2023	3RDPARTY		5,074,891	5,117,269	5,067,084	4,044,595		6,610		6,610		5,074,474		417	417	64,791	05/15/2036	1.A
12653V-AA-4	CREDIT SUISSE MORTGAGE CAPITAL SENIOR SE		02/15/2023	PAYDOWN		12,731	12,731	12,606	10,062		123		123		12,731				102	05/15/2036	1.A
12656*-AG-7	CSLB HOLDINGS INC CORP_BND 3.200% 03/2		03/26/2023	MATURITY REDEMPTION 100.0000		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				64,356	03/26/2023	1.G
126650-BS-8	CVS HEALTH CORP SECURED CORP_BND 144A		03/10/2023			1,193	1,193	1,193	1,193						1,193				15	01/10/2032	2.B FE
126650-CZ-1	CVS HEALTH CORP SENIOR CORP_BND 5.050%		01/01/2023	VARIOUS																03/25/2048	2.B FE
12667F-A4-7	COUNTRYWIDE ALTERNATIVE LOAN T WHOLE_CMO		03/01/2023	PAYDOWN		204	207	194	209		(5)		(5)		204				1	12/25/2034	1.A FM
12667F-R6-4	COUNTRYWIDE ALTERNATIVE LOAN T WHOLE_CMO		01/01/2023	PAYDOWN		7,815	7,815	7,244	7,664		151		151		7,815				36	02/25/2035	1.B FM
12667F-R6-4	COUNTRYWIDE ALTERNATIVE LOAN T WHOLE_CMO		03/01/2023	PAYDOWN		30,760	30,760	28,512	30,166		593		593		30,760				355	02/25/2035	1.C FM
12668A-AG-0	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH		03/01/2023	PAYDOWN		13,351	19,659	15,137	11,627		1,724		1,724		13,351				235	10/25/2035	1.A FM
12668A-AG-0	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH		01/01/2023	PAYDOWN		4,992	4,992	3,844	2,953		2,040		2,040		4,992				23	10/25/2035	1.D FM
12668A-AG-0	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH		03/01/2023	PAYDOWN		1,116	1,643	1,438	1,155		(39)		(39)		1,116				20	10/25/2035	3.C FM
12668A-AG-0	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH		01/01/2023	PAYDOWN		417	417	365	293		124		124		417				2	10/25/2035	4.A FM
12668A-Q2-4	COUNTRYWIDE ALTERNATIVE LOAN T SENIOR WH		03/01/2023	PAYDOWN		35,694	43,881	34,073	27,678		8,015		8,015		35,694				483	12/25/2035	1.A FM
12668A-X9-1	COUNTRYWIDE ALTERNATIVE LOAN T WHOLE_CMO		03/01/2023	PAYDOWN		1,731	1,757	1,503	1,184		547		547		1,731				17	01/25/2036	1.A FM
12668B-VB-6	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH		01/01/2023	PAYDOWN			6	4	2		(2)		(2)							05/25/2036	1.A FM
12668B-XC-2	COUNTRYWIDE ALTERNATIVE LOAN T SENIOR WH		03/01/2023	PAYDOWN		10,430	12,982	10,191	7,454		2,976		2,976		10,430				139	05/25/2036	1.A FM
126694-GU-6	COUNTRYWIDE HOME LOANS CWHL_05 SUPSEN WH		03/01/2023	PAYDOWN		42,646	42,646	31,635	27,896		14,750		14,750		42,646				577	11/25/2035	1.A FM
126694-JG-4	COUNTRYWIDE HOME LOANS CWHL_05 SENIOR WH		03/27/2023	PAYDOWN		58,965	58,965	54,467	54,467		4,498		4,498		58,965				503	09/25/2035	1.A FM
126694-JH-2	COUNTRYWIDE HOME LOANS CWHL_05 SENIOR WH		03/01/2023	PAYDOWN				16,273	5,861	4,227	(10,088)		(5,861)						226	09/25/2035	6. FE
126694-JT-6	COUNTRYWIDE HOME LOANS CWHL_05 SUPSEN WH		03/01/2023	PAYDOWN		8,032	8,043	6,062	5,170		2,863		2,863		8,032				74	11/25/2035	1.A FM
126694-K3-1	COUNTRYWIDE HOME LOANS CWHL_06 SENIOR WH		03/01/2023	PAYDOWN		2,195	2,801	2,655	1,638		557		557		2,195				16	04/25/2036	1.A FM
126694-TD-0	COUNTRYWIDE HOME LOANS CWHL_05 WHOLE_CMO		03/01/2023	PAYDOWN		122,377	126,268	110,875	66,340		56,037		56,037		122,377				1,411	12/25/2035	1.A FM
126694-TS-7	COUNTRYWIDE HOME LOANS CWHL_05 SENIOR WH		03/01/2023	PAYDOWN		14,300	14,300	12,483	9,624		4,676		4,676		14,300				132	01/25/2036	1.A FM
126694-VM-7	COUNTRYWIDE HOME LOANS CWHL_05 WHOLE_CMO		03/01/2023	PAYDOWN		16,873	16,874	12,403	14,697		2,176		2,176		16,873				118	02/20/2036	1.A FM
126694-WE-4	COUNTRYWIDE HOME LOANS CWHL_06 SUPSEN WH		03/01/2023	PAYDOWN		38,909	55,640	44,901	45,623		(6,714)		(6,714)		38,909				332	03/20/2036	1.A FM
12669D-6H-6	COUNTRYWIDE HOME LOANS CWHL_03 SENIOR WH		03/01/2023	PAYDOWN		13,698	13,722	12,762	12,736		962		962		13,698				132	05/25/2033	1.A FM
12669F-RG-0	COUNTRYWIDE HOME LOANS CWHL_04 SUPSEN WH		03/01/2023	PAYDOWN REDEMPTION 100.0000		12,741	12,741	12,837	12,765		(24)		(24)		12,741				128	05/25/2034	1.A FM
12702*-AA-4	CVS LSE BACKD PT PP TR SER 201 CORP_BND		03/10/2023			43,143	43,143	43,143	43,143						43,143				234	10/10/2039	2.B
12806*-AH-4	CAITHNESS LONG ISLAND LLC CORP_BND 5.7		03/09/2023	3RDPARTY REDEMPTION 100.0000		5,299,272	5,471,177	5,471,177	5,471,177						5,471,177		(171,904)	(171,904)	213,476	01/15/2032	2.B PL
12806*-AH-4	CAITHNESS LONG ISLAND LLC CORP_BND 5.7		01/15/2023			288,831	288,831	288,831	288,831						288,831				8,246	01/15/2032	2.B PL

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
130789-AF-7	CALIFORNIA WATER SERVICE CO SECURED CORP		01/20/2023	3RDPARTY		25,017,969	24,100,000	24,040,671	24,054,042		92		92		24,054,134		963,835	963,835	195,143	12/01/2040	1.E FE
13342B-AD-7	CAMERON INTERNATIONAL CORP SENIOR CORP_B		03/20/2023	3RDPARTY		6,114,021	5,734,000	5,717,824	5,718,605		139		139		5,718,744		395,277	395,277	274,613	07/15/2038	2.A FE
13342B-AF-2	CAMERON INTERNATIONAL CORP SENIOR CORP_B		03/22/2023	3RDPARTY		1,880,320	2,000,000	1,815,514	1,816,989		1,172		1,172		1,818,161		62,159	62,159	37,353	06/01/2041	2.A FE
14040H-BN-4	CAPITAL ONE FINANCIAL CORPORAT SENIOR CO		01/19/2023	3RDPARTY		4,833,300	5,000,000	4,984,700	4,992,889		96		96		4,992,985		(159,685)	(159,685)	69,792	03/09/2027	2.A FE
140420-NB-2	CAPITAL ONE BANK USA NA SUB CORP_BND 3		02/15/2023	MATURITY		1,300,000	1,300,000	1,300,000	1,300,000						1,300,000				21,938	02/15/2023	2.A FE
14069B-AA-2	CAPMARK MILITARY HOUSING TRUST SENIOR MU		03/10/2023	VARIOUS		37,263	37,263	33,723	34,281		2,982		2,982		37,263				357	02/10/2052	2.C
14069E-AA-6	CAPMARK MILITARY HOUSING TRUST MUNITAX_B		03/10/2023	VARIOUS		96,021	96,021	105,578	104,386		(8,365)		(8,365)		96,021				975	07/10/2052	1.E FE
14173#-AA-6	CARESOURCE DMANAGEMENT GRP CO CORP_BND		03/15/2023	REDEMPTION 100.0000		48,591	48,591	48,591	48,591						48,591				379	03/15/2044	1.E
141781-AW-4	CARGILL INC SENIOR CORP_BND 144A 6.625		01/01/2023	VARIOUS																09/15/2037	1.F FE
144531-AE-0	CARRINGTON MORTGAGE LOAN TRUST MEZZANIN		03/27/2023	PAYDOWN		30,519	30,519	28,687	29,617		901		901		30,519				196	05/25/2034	1.A FM
14456#-AA-4	CARRIX INC SECURED CORP_BND 4.960% 07/		03/09/2023	3RDPARTY		11,043,960	12,000,000	12,000,000	12,000,000						12,000,000		(956,040)	(956,040)	385,227	07/31/2027	2.C PL
14855J-AB-1	CASTLELAKE AIRCRAFT SECURITIZA SENIOR AB		03/15/2023	PAYDOWN		324,720	324,720	324,625	327,997		(3,277)		(3,277)		324,720				1,486	08/15/2041	1.G FE
14855J-AC-9	CASTLELAKE AIRCRAFT SECURITIZA SUB ABS_A		03/15/2023	PAYDOWN		276,808	276,808	276,618	289,716		(12,909)		(12,909)		276,808				3,070	08/15/2041	2.C FE
14856E-AA-3	CASTLE AIRCRAFT SECURITIZATION ABS_ABS _		02/15/2023	PAYDOWN		134,929	134,929	134,325	134,710		219		219		134,929				654	03/15/2034	2.A PL
14856E-AB-1	CASTLE AIRCRAFT SECURITIZATION ABS_ABS _		02/15/2023	PAYDOWN		146,453	146,453	145,879	145,954		498		498		146,453				1,074	03/15/2034	3.A PL
149123-BN-0	CATERPILLAR INC SENIOR CORP_BND 6.050%		01/01/2023	VARIOUS																08/15/2036	1.F FE
149123-CF-6	CATERPILLAR INC SENIOR CORP_BND 3.250%		01/19/2023	3RDPARTY		3,455,634	4,200,000	4,161,780	4,164,379		51		51		4,164,430		(708,796)	(708,796)	47,017	09/19/2049	1.F FE
15089Q-AL-8	CELANESE US HOLDINGS LLC SENIOR CORP_BND		03/14/2023	3RDPARTY		3,512,880	3,500,000	3,412,850	3,419,628		7,161		7,161		3,426,789		86,091	86,091	106,463	03/15/2025	2.C FE
15189X-AM-0	CENTERPOINT ENERGY HOUSTON ELE SECURED C		01/01/2023	VARIOUS																08/01/2042	1.F FE
15674#-AC-3	CERBERUS ONSHORE LEVERED IV LL ABS_ABS _		01/16/2023	PAYDOWN		22,621	22,621	22,621	22,621						22,621				375	07/16/2028	1.C FE
161631-AX-4	CHASE MORTGAGE FINANCE CORPORA SUPSEN WH		01/01/2023	PAYDOWN																07/25/2037	1.A FM
16163B-AW-4	CHASE MORTGAGE FINANCE CORP CH SENIOR WH		03/01/2023	PAYDOWN		57,775	57,850	47,203	29,114		28,661		28,661		57,775				869	10/25/2036	3.A FM
16163B-AW-4	CHASE MORTGAGE FINANCE CORP CH SENIOR WH		02/01/2023	PAYDOWN		20,898	82,535	67,345	41,537		(20,639)		(20,639)		20,898				582	10/25/2036	3.B FM
16165L-AF-7	CHASEFLEX TRUST CFLX_06-1 WHOLE_CMO _06-		03/01/2023	PAYDOWN		189,550	172,162	144,446	144,446		45,104		45,104		189,550				1,426	06/25/2036	1.A FM
16165Y-AC-6	CHASEFLEX TRUST CFLX_07-M1 SUPSEN WHOLE_		03/25/2023	PAYDOWN		34,946	32,218	24,284	13,544		21,403		21,403		34,946				193	08/25/2037	1.A FM
165183-BX-1	CHESAPEAKE FUNDING II LLC SUB ABS_ABS _1		03/15/2023	PAYDOWN		3,280,000	3,280,000	3,279,903	3,279,740		260		260		3,280,000				24,995	01/15/2031	2.B FE
16678W-AA-4	CHEVY CHASE MORTGAGE FUNDING C SENIOR WH		03/27/2023	PAYDOWN		6,492	7,170	6,193	6,790		(299)		(299)		6,492				37	04/25/2047	1.A FM
17025T-AV-3	COUNTRYWIDE HOME LOANS CWHL_07 SUPSEN WH		01/01/2023	PAYDOWN		3,532	3,537	2,495	2,495		1,036		1,036		3,532				18	09/25/2037	3.A FM
17252M-AG-5	CINTAS NO 2 CORP SENIOR CORP_BND 6.150		01/01/2023	VARIOUS																08/15/2036	1.G FE
17252M-AN-0	CINTAS NO 2 CORP SENIOR CORP_BND 3.700		01/19/2023	3RDPARTY		6,854,120	7,000,000	6,634,282	6,652,648		4,489		4,489		6,657,137		196,983	196,983	80,578	04/01/2027	1.G FE
172967-KR-1	CITIGROUPINC SUB CORP_BND 4.750% 05/18		01/19/2023	3RDPARTY		4,581,150	5,000,000	4,987,100	4,988,799		16		16		4,988,815		(407,665)	(407,665)	42,882	05/18/2046	2.B FE
17307G-2Z-0	CITIGROUP MORTGAGE LOAN TRUST SUPSEN WHO		03/01/2023	PAYDOWN		18,279	18,279	18,170	18,173		105		105		18,279				138	10/25/2035	1.A FM
17307G-FQ-6	CITIGROUP MORTGAGE LOAN TRUST SENIOR WHO		03/01/2023	PAYDOWN		56,709	56,710	55,363	55,746		964		964		56,709				620	07/25/2034	1.A FM
17307G-T4-0	CITIGROUP MORTGAGE LOAN TRUST SUPSEN WHO		03/01/2023	PAYDOWN		22,116	23,758	12,643	11,019		11,098		11,098		22,116				118	12/25/2035	1.A FM
17307G-VM-7	CITIGROUP MORTGAGE LOAN TRUST ABS_ABS _0		03/01/2023	PAYDOWN		170,573	170,573	165,892	156,848		13,724		13,724		170,573				1,945	08/25/2035	1.A FM
17309Y-AE-7	CITIGROUP MORTGAGE LOAN TRUST WHOLE_CMO		03/01/2023	PAYDOWN		23,587	23,587	18,250	13,764		9,823		9,823		23,587				126	10/25/2036	1.A FM
17311L-AA-9	CITIGROUP MORTGAGE LOAN TRUST SUPSEN WHO		03/01/2023	PAYDOWN		60,608	62,548	52,065	50,877		9,731		9,731		60,608				283	04/25/2037	1.A FM
17312F-AL-7	CITIGROUP MORTGAGE SECURITIES SUPSEN WHO		03/01/2023	PAYDOWN		4,476	6,505	5,929	5,936		(1,460)		(1,460)		4,476				61	04/25/2037	1.B FM
17315A-AB-7	CITIGROUP MORTGAGE LOAN TRUST WHOLE_CMO		03/01/2023	PAYDOWN		10,827	10,827	9,334	8,893		1,934		1,934		10,827				60	04/25/2036	1.A FM
17316Y-AH-1	CITIGROUP MORTGAGE LOAN TRUST MEZZANIN W		03/01/2023	PAYDOWN		30,744	31,735	27,000	27,000		3,744		3,744		30,744				446	12/25/2036	2.B FM
17316Y-AH-1	CITIGROUP MORTGAGE LOAN TRUST MEZZANIN W		01/01/2023	PAYDOWN		829	1,889	1,608	1,608		(778)		(778)		829				9	12/25/2036	3.B FM
17318V-AB-8	CITIGROUP MORTGAGE LOAN TRUST MEZZANIN W		03/01/2023	PAYDOWN		10,246	10,410	7,772	9,163		1,083		1,083		10,246				66	04/27/2037	1.A FM
17319G-AJ-3	CITIGROUP MORTGAGE LOAN TRUST WHOLE_CMO		03/01/2023	PAYDOWN		20,075	21,017	17,978	18,835		1,240		1,240		20,075				115	03/25/2036	1.A FM
17320D-AN-8	CITIGROUP COMMERCIAL MORTGAGE AM SUB_CMB		03/01/2023	PAYDOWN		9,872,123	10,350,000	10,272,375	10,339,358		(467,235)		(467,235)		9,872,123				42,593	04/10/2046	1.A
17320D-AQ-1	CITIGROUP COMMERCIAL MORTGAGE SUB SUB_CM		03/01/2023	PAYDOWN		321,474	321,474	315,446	320,966		508		508		321,474				2,999	04/12/2046	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
17322J-AB-9	CITIGROUP MORTGAGE LOAN TRUST WHOLE_CMO		03/01/2023	PAYDOWN		12,313	21,492	16,278	16,278		(3,966)		(3,966)		12,313				126	02/20/2036	1.A FM
17323X-AP-6	CITIGROUP MORTGAGE LOAN TRUST MEZZANIN A		03/27/2023	PAYDOWN		61,070	62,857	42,350	51,389		9,682		9,682		61,070				300	01/25/2036	1.A FM
18976G-AN-6	CITIMORTGAGE ALTERNATIVE LOAN WHOLE_CMO		03/01/2023	PAYDOWN		47,530	65,603	51,318	52,603		(5,073)		(5,073)		47,530				749	06/25/2037	1.A FM
19416Q-EJ-5	COLGATE-PALMOLIVE CO SENIOR CORP_BND 4		01/01/2023	VARIOUS																08/15/2045	1.D FE
19424K-AB-9	COLLEGE AVE STUDENT LOANS LLC SENIOR ABS		03/25/2023	PAYDOWN		171,659	143,024	121,392	121,973		49,686		49,686		171,659				493	07/25/2051	1.A FE
19424K-AB-9	COLLEGE AVE STUDENT LOANS LLC SENIOR ABS		03/01/2023	PAYDOWN		(28,635)			(12,570)		(16,065)		(16,065)		(28,635)				(112)	07/25/2051	1.C FE
19424W-AB-3	COLLEGE AVE STUDENT LOANS LLC ABS_ABS _2		03/25/2023	PAYDOWN		173,851	173,851	170,221	170,251		3,600		3,600		173,851				700	07/26/2055	1.A FE
19425A-AB-0	COLLEGE AVE STUDENT LOANS LLC SENIOR ABS		03/25/2023	PAYDOWN		13,737	13,737	10,871	10,889		2,847		2,847		13,737				39	06/25/2052	1.A FE
19688M-AA-8	COLT MORTGAGE LOAN TRUST COLT WHOLE_CMO		03/14/2023	3RDPARTY		18,951,745	18,856,725	18,856,442	18,862,827		(12,832)		(12,832)		18,849,995		101,749	101,749	355,677	08/25/2067	1.A FE
19688M-AA-8	COLT MORTGAGE LOAN TRUST COLT WHOLE_CMO		03/01/2023	PAYDOWN		475,721	475,721	475,714	475,875		(154)		(154)		475,721				5,700	08/25/2067	1.A FE
19688P-AA-1	COLT MORTGAGE LOAN TRUST COLT WHOLE_CMO		03/15/2023	3RDPARTY		1,932,689	1,918,600	1,914,317	1,914,422		388		388		1,914,810		17,880	17,880	27,502	12/26/2067	1.A FE
19688P-AA-1	COLT MORTGAGE LOAN TRUST COLT WHOLE_CMO		02/25/2023	PAYDOWN		29,901	29,901	29,834	29,836		65		65		29,901				273	12/26/2067	1.A FE
20030N-BH-3	COMCAST CORPORATION SENIOR CORP_BND 4.		02/06/2023	VARIOUS		5,876,610	6,000,000	5,835,180	5,895,513		280		280		5,895,793		(19,183)	(19,183)	138,479	01/15/2033	1.G FE
20048E-BB-6	COMM MORTGAGE TRUST COMM_13-LC SUB SUB_C		01/01/2023	PAYDOWN		1,451,659	1,451,659	1,401,445	1,451,659						1,451,659				4,523	01/10/2046	1.A
20048E-BC-4	COMM MORTGAGE TRUST COMM_13-LC SUB SUB_C		01/01/2023	PAYDOWN		18,960,000	18,960,000	19,444,973	18,960,000						18,960,000				65,046	01/10/2046	1.A
205887-CD-2	CONAGRA BRANDS INC SENIOR CORP_BND 5.3		01/01/2023	VARIOUS																11/01/2038	2.C FE
20825C-AF-1	CONOCOPHILLIPS SENIOR CORP_BND 5.900%		03/15/2023	3RDPARTY		435,512	400,000	461,580	440,745		(699)		(699)		440,046		(4,534)	(4,534)	9,964	10/15/2032	1.F FE
20825C-BC-7	CONOCOPHILLIPS SENIOR CORP_BND 4.875%		03/22/2023	3RDPARTY		19,895,824	20,800,000	21,072,319	21,069,644		(1,380)		(1,380)		21,068,264		(1,172,440)	(1,172,440)	487,283	10/01/2047	1.F FE
20826F-AF-3	CONOCOPHILLIPS CO SENIOR CORP_BND 4.15		01/18/2023	3RDPARTY		2,758,290	3,000,000	2,998,770	2,999,160		3		3		2,999,163		(240,873)	(240,873)	22,479	11/15/2034	1.F FE
209111-EL-3	CONSOLIDATED EDISON COMPANY OF SENIOR CO		02/07/2023	3RDPARTY		4,593,626	4,325,000	4,775,622	4,627,475		(1,697)		(1,697)		4,625,779		(32,153)	(32,153)	101,205	03/15/2036	2.A FE
209111-EQ-2	CONSOLIDATED EDISON COMPANY OF SENIOR CO		02/07/2023	3RDPARTY		5,664,065	5,500,000	5,988,730	5,836,161		(1,777)		(1,777)		5,834,384		(170,319)	(170,319)	59,217	12/01/2036	2.A FE
210518-CP-9	CONSUMERS ENERGY COMPANY SECURED CORP_BN		01/18/2023	3RDPARTY		1,333,938	1,250,000	1,247,588	1,248,553		4		4		1,248,557		85,380	85,380	25,174	09/15/2035	1.F FE
212168-AA-6	CONTINENTAL WIND LLC SECURED CORP_BND 14		02/28/2023	VARIOUS		530,623	530,623	530,623	530,623						530,623				15,919	02/28/2033	2.B FE
219350-AX-3	CORNING INC SENIOR CORP_BND 4.700% 03/		02/07/2023	VARIOUS		7,478,590	7,830,000	7,794,794	7,805,487		128		128		7,805,615		(327,025)	(327,025)	147,204	03/15/2037	2.A FE
219350-BQ-7	CORNING INC SENIOR CORP_BND 5.450% 11/		03/16/2023	3RDPARTY		1,278,746	1,400,000	1,260,952	1,261,161		63		63		1,261,224		17,522	17,522	26,493	11/15/2079	2.A FE
225410-7L-0	CS FIRST BOSTON MORTGAGE SECUR SUB WHOLE		03/01/2023	PAYDOWN		61,890	61,890	50,750	58,281		3,609		3,609		61,890				380	03/25/2034	1.A FM
225458-2N-7	CS FIRST BOSTON MORTGAGE SECUR WHOLE_CMO		03/01/2023	PAYDOWN		2,726	2,725	2,391	2,270		456		456		2,726				25	09/25/2035	1.A FM
225458-XX-1	CS FIRST BOSTON MORTGAGE SECUR SUPSEN WH		03/01/2023	PAYDOWN		3,101	3,201	2,060	1,768		1,333		1,333		3,101				53	07/25/2035	4.A FM
225458-XX-1	CS FIRST BOSTON MORTGAGE SECUR SUPSEN WH		02/01/2023	PAYDOWN		45,433	45,426	29,245	25,100		20,333		20,333		45,433				272	07/25/2035	4.B FM
225458-YA-0	CS FIRST BOSTON MORTGAGE SECUR WHOLE_CMO		03/01/2023	PAYDOWN		1,358	1,358	1,302	1,291		67		67		1,358				10	12/25/2038	1.A FM
228027-AB-4	CROWLEY BLUE WATER PARTNERS LL SENIOR CO		01/16/2023	CALL 100.0000		159,000	159,000	163,849	162,550		(18)		(18)		162,532		(3,532)	(3,532)	2,764	01/16/2037	1.A
228027-AB-4	CROWLEY BLUE WATER PARTNERS LL SENIOR CO		01/16/2023	REDEMPTION 100.0000																01/16/2037	1.A
22822V-AF-8	CROWN CASTLE INC SENIOR CORP_BND 4.750		01/18/2023	3RDPARTY		819,090	900,000	892,863	893,579		7		7		893,586		(74,496)	(74,496)	7,719	05/15/2047	2.B FE
22976#-AA-8	CTL 2016 - 05 TR DOW CHEMICAL SECURED C		03/15/2023	REDEMPTION 100.0000		42,615	42,615	42,615	42,615						42,615				285	10/15/2036	2.B
22977@-AA-9	PENNSYLVANIA MANUFACTURERS ASS CORP_BND		03/15/2023	REDEMPTION 100.0000		168,039	168,039	168,039	168,039						168,039				1,085	12/15/2038	1.E
232820-AJ-9	CYTEC INDUSTRIES INC SENIOR CORP_BND 3		01/01/2023	CALL 100.0000		2,100,000	2,100,000	2,085,363	2,099,572						2,099,572		428	428	18,375	04/01/2023	2.B FE
233046-AS-0	DB MASTER FINANCE LLC ABS_ABS 144A 2.		02/20/2023	PAYDOWN		10,000	10,000	10,000	10,000						10,000				70	11/20/2051	2.B FE
23332U-CM-4	DSLA MORTGAGE LOAN TRUST DSLA SUPSEN WHO		03/20/2023	PAYDOWN		4,674	4,674	4,518	4,545		129		129		4,674				30	03/19/2045	1.A FM
233851-CU-6	MERCEDES-BENZFINANCENORTHAM SENIOR CORP_		01/19/2023	3RDPARTY		9,614,100	10,000,000	9,959,800	9,982,175		254		254		9,982,429		(368,329)	(368,329)	188,792	01/06/2027	1.G FE
24381J-AA-5	DEEPHAVEN RESIDENTIAL MORTGAGE WHOLE_CMO		03/25/2023	PAYDOWN		6,748	6,748	5,339	5,348		1,400		1,400		6,748				20	11/26/2066	1.A FE
244199-BF-1	DEERE & CO SENIOR CORP_BND 3.900% 06/0		02/06/2023	3RDPARTY		9,682,322	10,350,000	10,036,516	10,097,813		884		884		10,098,697		(416,375)	(416,375)	66,154	06/09/2042	1.F FE
244199-BG-9	DEERE & CO SENIOR CORP_BND 2.875% 09/0		01/19/2023	3RDPARTY		3,186,848	4,100,000	3,970,727	3,979,899		179		179		3,980,078		(793,230)	(793,230)	44,531	09/07/2049	1.F 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
24736X-AA-6	DELTA AIR LINES 2015-1 PASS TH SECURED C		01/30/2023	REDEMPTION 100.0000		109,578	109,578	109,578	109,578						109,578				1,986	01/30/2029	1.F FE
24736Y-AA-4	DELTA AIR LINES 2015-1 PASS TH SENIOR CO		01/30/2023	REDEMPTION 100.0000		109,579	109,579	109,579	109,579						109,579				2,123	01/30/2029	2.A FE
25466A-AP-6	DISCOVER BANK SENIOR CORP_BND 4.650% 0		02/06/2023	3RDPARTY		8,434,998	8,700,000	8,686,950	8,691,836		128		128		8,691,965		(256,967)	(256,967)	162,944	09/13/2028	2.B FE
257469-AJ-5	DOMINION ENERGY INC SENIOR CORP_BND 5.		03/21/2023	3RDPARTY		8,204,135	8,300,000	8,981,928	8,762,949		(7,821)		(7,821)		8,755,129		(550,994)	(550,994)	280,817	08/01/2033	2.B FE
25755T-AH-3	DOMINOS PIZZA MASTER ISSUER LL SENIOR AB		01/25/2023	PAYDOWN		7,500	7,500	7,500	7,500						7,500				77	07/25/2047	2.A FE
260003-AK-4	DOVER CORP SENIOR CORP_BND 5.375% 03/0		02/06/2023	3RDPARTY		14,866,932	14,695,000	14,737,121	14,725,952		(138)		(138)		14,725,813		141,118	141,118	344,465	03/01/2041	2.A FE
26078J-AE-0	DUPONT DE NEMOURS INC SENIOR CORP_BND		01/01/2023	VARIOUS																11/15/2038	2.A FE
26208L-AE-8	DRIVEN BRANDS FUNDING LLC HONK SENIOR AB		01/20/2023	PAYDOWN		2,500	2,500	2,517	2,511		(11)		(11)		2,500				25	10/20/2049	2.C FE
26208Q-AG-2	DRIVE AUTO RECEIVABLES TRUST D SUB ABS_A		03/15/2023	PAYDOWN		184,983	184,983	181,392					3,591		184,983				1,249	05/17/2027	1.A FE
26249B-AQ-4	DRYDEN SENIOR LOAN FUND DRSLF SENIOR ABS		02/15/2023	PAYDOWN		171,578	171,578	168,828	168,973		2,604		2,604		171,578				2,398	11/15/2028	1.A FE
26441Y-AZ-0	DUKE REALTY PARTNERSHIP LTD SENIOR CORP_		02/09/2023	3RDPARTY		4,820,393	5,250,000	5,201,175	5,231,090		600		600		5,231,690		(411,297)	(411,297)	20,380	06/30/2026	1.G FE
26441Y-BA-4	DUKE REALTY PARTNERSHIP LTD SENIOR CORP_		02/09/2023	3RDPARTY		4,511,800	5,000,000	5,208,100	5,126,943		(2,961)		(2,961)		5,123,983		(612,183)	(612,183)	27,188	12/15/2027	1.G FE
26441Y-BB-2	DUKE REALTY PARTNERSHIP LTD SENIOR CORP_		02/09/2023	3RDPARTY		4,858,560	5,250,000	5,193,615	5,215,094		633		633		5,215,726		(357,166)	(357,166)	86,333	09/15/2028	1.G FE
26442C-AE-4	DUKE ENERGY CAROLINAS LLC SECURED CORP_B		01/23/2023	3RDPARTY		5,391,716	4,874,000	5,459,270	5,296,483		(1,213)		(1,213)		5,295,269		96,447	96,447	81,910	04/15/2038	1.F FE
26442C-AH-7	DUKE ENERGY CAROLINAS LLC SECURED CORP_B		01/19/2023	3RDPARTY		10,409,300	10,000,000	10,239,800	10,180,567		(403)		(403)		10,180,164		229,136	229,136	232,611	02/15/2040	1.F FE
266233-AB-1	DUQUESNE LIGHT HOLDINGS INC SENIOR CORP_		02/07/2023	3RDPARTY		3,613,354	3,650,000	3,593,681	3,613,644		198		198		3,613,841		(487)	(487)	110,260	08/15/2035	2.C FE
26882P-AR-3	ERAC USA FINANCE LLC SENIOR CORP_BND 144		03/20/2023	3RDPARTY		3,355,950	3,000,000	3,560,250	3,377,434		(5,510)		(5,510)		3,371,924		(15,974)	(15,974)	61,975	06/01/2034	2.A FE
26882P-BE-1	ERAC USA FINANCE LLC SENIOR CORP_BND 144		01/01/2023	VARIOUS																10/15/2037	2.A FE
26986*-AA-1	EAGLE SOLAR LLC CORP_BND 4.820% 12/31/		12/30/2022	REDEMPTION 100.0000		186,933	186,933	186,933	186,933						186,933					12/31/2042	3.A
27326#-AB-2	EAST KENTUCKY PWR COOPERATIVE CORP_BND		02/06/2023	REDEMPTION 100.0000		300,000	300,000	300,000	300,000						300,000				6,915	02/06/2044	2.A
277432-AL-4	EASTMAN CHEMICAL COMPANY SENIOR CORP_BND		01/18/2023	3RDPARTY		818,082	900,000	893,430	894,902		8		8		894,911		(76,829)	(76,829)	16,680	09/01/2042	2.B FE
277432-AW-0	EASTMAN CHEMICAL COMPANY SENIOR CORP_BND		03/13/2023	3RDPARTY		8,431,344	8,700,000	8,151,736	8,171,118		15,625		15,625		8,186,743		244,601	244,601	113,100	12/01/2028	2.B FE
278865-AM-2	ECOLAB INC SENIOR CORP_BND 5.500% 12/0		02/06/2023	VARIOUS		12,698,132	11,945,000	13,145,473	12,888,959		(3,172)		(3,172)		12,885,788		(187,655)	(187,655)	109,496	12/08/2041	1.G FE
28165A-AA-7	EDVESTINU PRIVATE EDUCATION LO ABS_ABS _		03/25/2023	PAYDOWN		361,995	361,995	353,038	353,367		8,628		8,628		361,995				3,278	11/26/2040	1.A FE
283677-F*-8	EL PASO ELECTRIC COMPANY CORP_BND 4.22		12/08/2022	3RDPARTY		9,484,000	10,000,000	10,000,000	9,484,000			(516,000)	516,000		10,000,000		(516,000)	(516,000)	171,144	08/15/2028	2.B
28932M-AD-7	ELM ROAD GENERATING STATION SU SECURED C		02/08/2023	3RDPARTY		8,406,240	8,000,000	8,000,000	8,000,000						8,000,000		406,240	406,240	242,247	02/11/2040	1.F FE
28932M-AG-0	ELM ROAD GENERATING STATION SU SENIOR CO		01/19/2023	VARIOUS		269,415	269,415	305,460	285,969		(16,554)		(16,554)		269,415				6,295	01/19/2031	1.F FE
28932M-AJ-4	ELM ROAD GENERATING STATION SU SECURED C		01/01/2023	VARIOUS																01/19/2041	1.F FE
291641-BE-7	EMPIRE DISTRICT ELECTRIC CO SECURED CORP		01/01/2023	VARIOUS																09/01/2040	1.G FE
29273R-AP-4	ENERGY TRANSFER LP SENIOR CORP_BND 6.0		02/06/2023	3RDPARTY		4,211,877	4,150,000	4,139,501	4,141,769		25		25		4,141,795		70,082	70,082	46,728	06/01/2041	2.C FE
293791-AF-6	ENTERPRISE PRODUCTS OPERATING SENIOR COR		03/24/2023	3RDPARTY		1,490,065	1,310,000	1,375,998	1,357,464		(772)		(772)		1,356,692		133,373	133,373	50,785	03/01/2033	2.A FE
293791-AP-4	ENTERPRISE PRODUCTS OPERATING SENIOR COR		03/24/2023	3RDPARTY		1,656,518	1,500,000	1,561,605	1,546,617		(621)		(621)		1,545,995		110,523	110,523	44,056	10/15/2034	2.A FE
293791-AT-6	ENTERPRISE PRODUCTS OPERATING SENIOR COR		02/06/2023	3RDPARTY		1,022,840	1,000,000	1,011,050	1,007,486		(44)		(44)		1,007,442		15,398	15,398	25,076	03/01/2035	2.A FE
29429M-AA-1	CITIGROUP COMMERCIAL MORTGAGE LCF SENIOR		03/15/2023	3RDPARTY		776,545	790,000	771,238	772,087		3,596		3,596		775,683		862	862	9,651	01/10/2036	1.A
29641@-AA-0	ESCORT VESSELS LLC CORP_BND 4.500% 07/		03/30/2023	REDEMPTION 100.0000		156,272	156,272	156,272	156,272						156,272				1,758	07/31/2032	1.G PL
29669*-AB-7	ESSENTIA HEALTH CORP_BND 3.900% 02/15/		02/15/2023	REDEMPTION 100.0000		235,111	235,111	235,111	235,111						235,111				4,585	02/15/2040	1.G
29736R-AA-8	ESTEE LAUDER COMPANIES INC. T SENIOR CO		01/19/2023	3RDPARTY		2,450,205	2,250,000	2,320,493	2,294,388		(185)		(185)		2,294,203		156,002	156,002	35,219	10/15/2033	1.E FE
29736R-AF-7	ESTEE LAUDER COMPANIES INC. T SENIOR CO		03/22/2023	VARIOUS		22,662,305	27,878,000	23,224,883	24,094,619		27,151		27,151		24,121,770		(1,459,465)	(1,459,465)	627,487	08/15/2042	1.E FE
299808-AF-2	EVEREST REINSURANCE HOLDINGS I SENIOR CO		01/18/2023	3RDPARTY		4,941,688	5,350,000	5,377,446	5,373,390		(33)		(33)		5,373,356		(431,668)	(431,668)	35,449	06/01/2044	1.G FE
30161M-AG-8	CONSTELLATION ENERGY GENERATIO SENIOR CO		01/01/2023	VARIOUS																10/01/2039	2.B FE
30161N-AC-5	EXELON CORPORATION SENIOR CORP_BND 5.6		01/19/2023	3RDPARTY		2,128,800	2,000,000	2,033,380	2,022,316		(77)		(77)		2,022,239		106,561	106,561	11,875	06/15/2035	2.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
30231G-AW-2	EXXON MOBIL CORP SENIOR CORP_BND 4.114		01/01/2023	VARIOUS																03/01/2046	1.D FE
30251B-AC-2	FMR LLC SENIOR CORP_BND 144A 6.500% 12		01/01/2023	VARIOUS																12/14/2040	1.E FE
302980-AA-5	FWD SECURITIZATION TRUST FWD_1 SENIOR WH		02/01/2023	PAYDOWN		3,785,836	3,785,836	3,401,929	3,411,706		374,130		374,130		3,785,836				25,095	06/25/2049	1.A
				REDEMPTION 100.0000																	
30452@-AA-6	FAIRFIELD LANCASTER 2017 LSE-B SENIOR CO		03/06/2023			11,554	11,554	11,555	11,555		(1)		(1)		11,554				85	01/05/2044	3.B
30605Y-AB-7	FALCON AEROSPACE LTD FLCON_17 SENIOR ABS		03/15/2023	PAYDOWN		76,901	76,901	76,901	76,939		(38)		(38)		76,901				540	02/15/2042	1.G FE
31428X-AX-4	FEDEX CORP SENIOR CORP_BND 4.900% 01/1		02/06/2023	3RDPARTY		1,241,050	1,250,000	1,264,713	1,259,866		(70)		(70)		1,259,796		(18,746)	(18,746)	34,538	01/15/2034	2.B FE
				REDEMPTION 100.0000																	
314353-AA-1	FEDEX 2020-1 CLASS AA SECURED CORP_BND		02/20/2023			155,071	155,071	152,921	153,047		2,023		2,023		155,071				1,454	08/20/2035	1.D FE
316773-CP-3	FIFTH THIRD BANCORP SUB CORP_BND 4.300		03/30/2023	3RDPARTY		9,712,500	10,000,000	9,973,000	9,996,774		781		781		9,997,556		(285,056)	(285,056)	306,972	01/16/2024	2.B FE
31677A-AB-0	FIFTH THIRD BANK OHIO SUB CORP_BND 3.		03/21/2023	3RDPARTY		3,634,000	4,000,000	3,996,040	3,998,563		96		96		3,998,659		(364,659)	(364,659)	80,422	03/15/2026	2.A FE
31738K-AA-7	FINANCE OF AMERICA STRUCTURED WHOLE_CMO		03/25/2023	PAYDOWN		39,997	39,997	39,342	39,326		613		613		39,997				186	10/25/2050	1.A PL
31738K-AB-5	FINANCE OF AMERICA STRUCTURED WHOLE_CMO		03/25/2023	PAYDOWN		3,083	3,083	3,028	3,021		53		53		3,083				23	10/25/2050	1.A PL
31847R-AE-2	FIRST AMERICAN FINANCIAL CORP SENIOR COR		02/01/2023	VARIOUS		3,600,000	3,600,000	3,586,968	3,599,868		132		132		3,600,000				77,400	02/01/2023	2.B FE
31847R-AF-9	FIRST AMERICAN FINANCIAL CORP SENIOR COR		02/17/2023	3RDPARTY		5,143,008	5,200,000	5,218,560	5,206,384		(466)		(466)		5,205,918		(62,910)	(62,910)	64,451	11/15/2024	2.B FE
32051G-T2-1	FIRST HORIZON ALTERNATIVE MORT WHOLE_CMO		03/01/2023	PAYDOWN			409	266	189		(189)		(189)						2	04/25/2036	1.A FM
				REDEMPTION 100.0000																	
33972P-AA-7	FLNG LIQUEFACTION 2 LLC SECURED CORP_BND		03/31/2023			195,000	195,000	195,000	195,000						195,000				4,022	03/31/2038	2.B FE
341081-EP-8	FLORIDA POWER & LIGHT CO SECURED CORP_BN		01/19/2023	3RDPARTY		776,378	710,000	712,386	711,446		(6)		(6)		711,440		64,938	64,938	19,845	02/01/2033	1.E FE
341081-ER-4	FLORIDA POWER & LIGHT CO SECURED CORP_BN		01/19/2023	3RDPARTY		1,273,384	1,150,000	1,172,989	1,164,296		(59)		(59)		1,164,238		109,146	109,146	21,288	10/01/2033	1.E FE
341081-FC-6	FLORIDA POWER & LIGHT CO SECURED CORP_BN		01/01/2023	VARIOUS																03/01/2040	1.E FE
341081-FD-4	FLORIDA POWER & LIGHT CO SECURED CORP_BN		01/19/2023	3RDPARTY		26,364,750	25,000,000	25,952,000	25,725,419		(1,570)		(1,570)		25,723,849		640,901	640,901	627,083	02/01/2041	1.E FE
341099-CL-1	DUKE ENERGY FLORIDA LLC SECURED CORP_BND		01/19/2023	3RDPARTY		11,128,205	9,500,000	11,398,195	10,864,641		(3,618)		(3,618)		10,861,023		267,182	267,182	64,178	06/15/2038	1.F FE
34110Q-AL-2	DUKE ENERGY FLORIDA LLC SENIOR CORP_BND		02/06/2023	3RDPARTY		678,694	640,000	755,162	684,781		(790)		(790)		683,991		(5,297)	(5,297)	22,440	02/01/2028	2.A FE
				REDEMPTION 100.0000																	
34321*-AA-9	FLORIDA TIMBER FINANCE III LLC CORP_BND		03/01/2023			5,100,000	5,100,000	5,161,299	5,102,858		(2,858)		(2,858)		5,100,000				134,896	06/01/2023	1.D
34417Q-AA-6	FOCUS BRANDS FUNDING LLC FOCUS SENIOR AB		01/30/2023	PAYDOWN		2,500	2,500	2,500	2,500						2,500				32	10/30/2048	2.B FE
				REDEMPTION 100.0000																	
347508-AB-9	FORT KNOX MILITARY HOUSING PRI SENIOR MU		03/15/2023			22,153	22,153	13,624	14,351		7,802		7,802		22,153				179	02/15/2052	1.F FE
34962X-AG-7	FORTRESS CREDIT BSL LIMITED FC ABS_ABS _		03/24/2023	3RDPARTY		3,914,692	4,000,000	3,892,624	3,893,184		2,518		2,518		3,895,702		18,990	18,990	116,634	10/20/2033	1.C FE
34964C-AA-4	FORTUNE BRANDS INNOVATIONS INC SENIOR CO		02/09/2023	3RDPARTY		26,732,228	27,550,000	26,427,384	26,526,094		44,742		44,742		26,570,836		161,392	161,392	174,211	06/15/2025	2.B FE
35042P-AA-8	FOUNDATION FINANCE TRUST FFIN ABS_ABS _2		03/15/2023	PAYDOWN		1,445,052	1,445,052	1,445,016	1,445,017		35		35		1,445,052				5,189	01/15/2042	1.D FE
36167Y-AA-6	GCAT GCAT_21-NQM7 WHOLE_CMO _21-NQM7 144		03/01/2023	PAYDOWN		7,154	7,154	5,947	5,952		1,202		1,202		7,154				22	08/25/2066	1.A
36185M-BJ-0	GMAC MORTGAGE CORPORATION LOAN SUPSEN WH		03/01/2023	PAYDOWN		80	80	74	74		6		6		80				1	11/19/2035	1.A FM
361863-AA-1	GMAC COMMERCIAL MORTGAGE ASSET PRELCF MU		03/10/2023	PAYDOWN		92,184	92,184	94,964	94,610		(2,425)		(2,425)		92,184				929	08/10/2042	1.G
				REDEMPTION 100.0000																	
36186V-AA-9	GMAC COMMERCIAL MORTGAGE ASSET LCF MUNI_		03/10/2023			187,385	187,385	214,630	211,517		(24,131)		(24,131)		187,385				1,893	12/10/2043	1.C FE
36186X-AD-9	GMAC COMMERCIAL MORTGAGE ASSET SENIOR MU		03/10/2023	PAYDOWN		137,784	137,784	137,766	137,767		17		17		137,784				1,190	07/10/2050	2.A FE
36186X-AE-7	GMAC COMMERCIAL MORTGAGE ASSET MUNITAX_B		03/10/2023	PAYDOWN				17,589	14,117		(14,117)		(14,117)						233	07/10/2050	2.A FE
3622E8-AC-9	GSAA HOME EQUITY TRUST GSAA_06 SENIOR AB		03/01/2023	PAYDOWN		26,098	26,098	16,638	10,816		15,282		15,282		26,098				70	09/25/2036	1.A FM
362334-JV-7	GSR MORTGAGE LOAN TRUST GSR_06 WHOLE_CMO		03/01/2023	PAYDOWN		52,252	55,803	50,981	54,963		(2,711)		(2,711)		52,252				539	03/25/2036	4.B FM
362334-NB-6	GSAA HOME EQUITY TRUST GSAA_06 SENIOR AB		03/01/2023	PAYDOWN		6,514	6,514	4,911	3,046		3,468		3,468		6,514				25	03/25/2046	1.A FM
36242D-5W-9	GSR MORTGAGE LOAN TRUST GSR_05 WHOLE_CMO		03/01/2023	PAYDOWN		1,638	1,638	1,643	1,646		(8)		(8)		1,638				20	06/25/2035	1.A FM
36242D-XG-3	GSMPS MORTGAGE LOAN TRUST GSMP SENIOR WH		03/27/2023	PAYDOWN		45,411	45,411	38,739	38,778		6,634		6,634		45,411				315	01/25/2035	1.A FM
36251E-AH-2	GSMSC RESECURITIZATION TRUST G SUB WHOLE		03/01/2023	PAYDOWN		30,789	31,071	20,215	12,933		17,856		17,856		30,789				169	01/26/2036	1.A FM
362569-AF-2	GM FINANCIAL AUTOMOBILE LEASIN SUB ABS_A		02/20/2023	PAYDOWN		7,500,000	7,500,000	7,416,504			83,496		83,496		7,500,000				13,875	10/21/2024	1.C FE
36258F-AA-7	GS MORTGAGE BACKED SECURITIES WHOLE_CMO		03/01/2023	PAYDOWN		6,783	6,783	6,945	7,288		(505)		(505)		6,783				40	05/25/2050	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
36262D-AA-6	GS MORTGAGE_BACKED SECURITIES WHOLE_CMO		03/01/2023	PAYDOWN		200,706	200,706	205,347	213,078		(12,372)		(12,372)		200,706				751	07/25/2050	1.A
36262P-AB-7	GS MORTGAGEBACKED SECURITIES T WHOLE_CMO		03/25/2023	PAYDOWN		83,468	83,468	83,807	83,953		(485)		(485)		83,468				376	03/25/2052	1.A
362918-AA-2	GS MORTGAGE SECURITIES TRUST G WHOLE CMO		03/25/2023	PAYDOWN		48,675	48,675	48,546			129		129		48,675				270	08/25/2053	1.A FE
36297T-AG-7	GSR MORTGAGE LOAN TRUST GSR_06 SUPSEN WH		03/01/2023	PAYDOWN		5,671	4,485	3,993	3,334		2,337		2,337		5,671				33	04/25/2036	1.A FM
369550-AT-5	GENERAL DYNAMICS CORPORATION SENIOR CORP		01/01/2023	VARIOUS																11/15/2042	1.G FE
36962G-3P-7	GENERAL ELECTRIC CO SENIOR CORP_BND 5.		01/19/2023	3RDPARTY		7,098,969	6,558,000	6,875,538	6,790,342		(609)		(609)		6,789,732		309,237	309,237	202,273	01/14/2038	2.B FE
370334-BJ-2	GENERAL MILLS INC SENIOR CORP_BND 5.40		01/19/2023	VARIOUS		16,709,211	15,975,000	16,603,915	16,454,372		(1,055)		(1,055)		16,453,317		255,894	255,894	91,058	06/15/2040	2.B FE
370334-BP-8	GENERAL MILLS INC SENIOR CORP_BND 4.15		02/06/2023	3RDPARTY		7,163,825	7,950,000	7,283,870	7,403,658		1,680		1,680		7,405,339		(241,514)	(241,514)	158,547	02/15/2043	2.B FE
37045V-AS-9	GENERAL MOTORS CO SENIOR CORP_BND 5.00		02/06/2023	3RDPARTY		6,927,490	7,000,000	6,997,550	6,998,627		21		21		6,998,648		(71,158)	(71,158)	123,472	10/01/2028	2.C FE
37045X-DZ-6	GENERAL MOTORS FINANCIAL CO IN SENIOR CO		03/14/2023	3RDPARTY		999,311	992,000	990,691	990,778		83		83		990,860		8,451	8,451	25,674	10/10/2025	2.C FE
375558-AS-2	GILEAD SCIENCES INC SENIOR CORP_BND 5.		01/01/2023	VARIOUS																12/01/2041	2.A FE
375558-BG-7	GILEAD SCIENCES INC SENIOR CORP_BND 4.		01/19/2023	VARIOUS		12,250,735	12,250,000	12,208,963	12,219,707		107		107		12,219,814		30,921	30,921	222,269	09/01/2035	2.A FE
377372-AB-3	GLAXOSMITHKLINE CAPITAL INC SENIOR CORP_		01/19/2023	3RDPARTY		5,371,500	5,000,000	5,244,985	5,152,067		(616)		(616)		5,151,452		220,048	220,048	73,160	04/15/2034	1.F FE
378272-AQ-1	GLENCORE FUNDING LLC SENIOR CORP_BND 144		03/20/2023	3RDPARTY		9,412,000	10,000,000	9,941,000	9,968,660		1,333		1,333		9,969,993		(557,993)	(557,993)	156,076	10/27/2027	2.A FE
38012L-AA-7	GMAC COMMERCIAL MORTGAGE ASSET LCF MUNIT		03/10/2023	PAYDOWN		16,448	16,448	16,448	16,448						16,448				147	05/10/2051	1.E
38013A-AB-8	GMAC COMMERCIAL MORTGAGE ASSET LCF MUNIT		03/10/2023	PAYDOWN		68,688	68,688	68,683	68,684		5		5		68,688				641	05/10/2050	2.A FE
				REDEMPTION 0.0000																	
38013A-AC-6	GMAC COMMERCIAL MORTGAGE ASSET MUNITAX_B		01/10/2023					16,703	14,773		(14,773)		(14,773)						113	05/10/2050	2.A FE
38081E-AA-9	GOLDEN BEAR GLDN_16-1A SENIOR ABS_ABS _1		03/20/2023	PAYDOWN		77,509	77,509	77,509	77,509						77,509				1,453	09/20/2047	1.A FE
38151J-AA-3	GOLDMAN HOME IMPROVEMENT TRUST ABS_ABS _		03/13/2023	3RDPARTY		4,811,760	4,828,925	4,808,418	4,808,825		397		397		4,809,222		2,538	2,538	72,970	10/25/2052	1.A FE
38151J-AA-3	GOLDMAN HOME IMPROVEMENT TRUST ABS_ABS _		02/25/2023	PAYDOWN		429,929	429,929	428,103	428,139		1,790		1,790		429,929				3,635	10/25/2052	1.A FE
38178D-AE-7	GOLUB CAPITAL PARTNERS CLO LTD ABS_ABS _		03/16/2023	3RDPARTY		2,225,620	2,300,000	2,216,542	2,216,765		1,505		1,505		2,218,270		7,350	7,350	57,910	04/20/2035	1.C FE
38411H-AA-3	GRACIE POINT INTERNATIONAL FUN ABS_ABS _		03/01/2023	PAYDOWN		616,852	616,852	616,852	616,852						616,852				9,667	04/01/2024	1.C FE
39538W-EE-4	GREENPOINT MORTGAGE PASS-THROU WHOLE_CMO		03/27/2023	PAYDOWN		27,972	25,708	6,756	2,218		25,754		25,754		27,972				136	11/25/2045	1.A FM
39538W-FH-6	GREENPOINT MORTGAGE FUNDING TR SENIOR WH		03/27/2023	PAYDOWN		5,522	5,522	4,071	2,844		2,678		2,678		5,522				46	02/25/2036	1.A FM
				REDEMPTION 100.0000																	
39951#-AA-1	GROUND LEASE TRUST A - 2018A SECURED COR		03/15/2023			1,661	1,661	1,661	1,661						1,661				13	02/15/2051	2.A PL
				REDEMPTION 100.0000																	
40867#-AD-6	HAMPAC LLC YUBA CNTY CA SECURED CORP_BN		03/10/2023			42,638	42,638	42,638	42,638						42,638				302	08/10/2042	1.D
41161P-VJ-9	HARBORVIEW MORTGAGE LOAN TRUST SUPSEN WH		03/01/2023	PAYDOWN		27,646	27,646	18,357	18,357		9,289		9,289		27,646				108	10/19/2035	1.A FM
41161U-AE-2	HARBORVIEW MORTGAGE LOAN TRUST SUPSEN WH		03/01/2023	PAYDOWN		183,969	183,652	146,173	152,095		31,874		31,874		183,969				560	08/19/2036	2.C FM
41161U-AE-2	HARBORVIEW MORTGAGE LOAN TRUST SUPSEN WH		03/01/2023	PAYDOWN		185	185	148	154		31		31		185				2	08/19/2036	3.A FM
416515-BD-5	HARTFORD FINANCIAL SERVICES GR SENIOR CO		01/18/2023	3RDPARTY		2,310,708	2,550,000	2,524,424	2,526,610		27		27		2,526,636		(215,928)	(215,928)	38,958	03/15/2048	2.A FE
418056-AH-0	HASBRO INC SENIOR CORP_BND 6.600% 07/1		02/02/2023	3RDPARTY		5,216,150	5,000,000	4,905,871	4,909,787		1,405		1,405		4,911,192		304,958	304,958	184,250	07/15/2028	2.C FE
				REDEMPTION 100.0000																	
42208@-AA-8	HD SALEM OR LANDLORD LLC CORP_BND 6.25		03/31/2023			84,597	84,597	84,597	84,597						84,597				664	11/30/2030	1.A
42770Q-AA-0	HERO FUNDING TRUST HERO_14-2A ABS_ABS _1		03/20/2023	PAYDOWN		86,942	86,942	86,883	86,898		44		44		86,942				1,735	09/21/2040	1.A FE
42770W-AA-7	HERO FUNDING TRUST HERO_16-2A SENIOR ABS		03/20/2023	PAYDOWN		17,521	17,521	17,515	17,697		(177)		(177)		17,521				15	09/20/2041	1.A FE
43133J-AA-6	HILDENE CLO LTD HITR_19-2A ABS_ABS _19-2		02/22/2023	PAYDOWN		30,879	30,879	30,860	30,861		19		19		30,879				507	05/23/2039	1.C FE
437076-BD-3	HOME DEPOT INC SENIOR CORP_BND 4.875%		01/01/2023	VARIOUS																02/15/2044	1.F FE
43761J-AA-5	HOMES_23-NQM1 WHOLE_CMO _23-NQM1 144A		03/01/2023	PAYDOWN		178,309	178,309	178,003			306		306		178,309				245	01/25/2068	1.A FE
438516-AT-3	HONEYWELL INTERNATIONAL INC SENIOR CORP_		01/01/2023	VARIOUS																03/15/2037	1.F FE
				REDEMPTION 100.0000																	
44919*-AC-2	I-595 EXPRESS LLC CORP_BND 3.310% 12/3		03/30/2023			101,486	101,486	101,486	101,486						101,486				840	12/31/2031	1.F PL
45138L-AY-9	IDAHO POWER COMPANY SECURED CORP_BND 4		01/01/2023	VARIOUS																08/15/2040	1.F FE
45138L-BF-9	IDAHO POWER COMPANY SECURED CORP_BND 4		01/18/2023	3RDPARTY		1,134,705	1,300,000	1,295,190	1,295,598		5		5		1,295,603		(160,898)	(160,898)	21,082	03/01/2048	1.G FE
45660L-2V-0	RESIDENTIAL ASSET SECURITIZATI WHOLE_CMO		01/01/2023	PAYDOWN			(3,121)	(2,047)	(1,664)		1,664		1,664							02/25/2036	3.B 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
45660L-4E-6	RESIDENTIAL ASSET SECURITIZATI WHOLE_CMO		03/01/2023	PAYDOWN		5,615	5,631	4,666	4,666		949		949		5,615				64	02/25/2036	2.C FM
45660L-4E-6	RESIDENTIAL ASSET SECURITIZATI WHOLE_CMO		01/01/2023	PAYDOWN		8,381	7,368	6,105	6,105		2,276		2,276		8,381				40	02/25/2036	3.B FM
45660L-4G-1	RESIDENTIAL ASSET SECURITIZATI WHOLE_CMO		03/01/2023	PAYDOWN			(4,824)	(3,007)	(2,389)		2,389		2,389						27	02/25/2036	2.C FM
45660L-KE-8	RESIDENTIAL ASSET SECURITIZATI SUPSEN WH		03/01/2023	PAYDOWN		100,318	100,318	92,465	86,837		13,481		13,481		100,318				893	05/25/2035	4.B FM
45660L-LR-8	INDYMAC INDX MORTGAGE LOAN TRU WHOLE_CMO		03/01/2023	PAYDOWN		9,315	9,315	6,210	6,210		3,105		3,105		9,315				32	06/25/2035	1.A FM
45660L-S7-5	INDYMAC INDX MORTGAGE LOAN TRU SENIOR WH		03/01/2023	PAYDOWN		19,692	19,692	16,056	17,268		2,424		2,424		19,692				150	12/25/2035	1.A FM
45661E-GH-1	INDYMAC INDX MORTGAGE LOAN TRU SUPSEN WH		03/27/2023	PAYDOWN		7,467	7,467	6,374	7,089		378		378		7,467				61	06/25/2036	1.A FM
45661L-AG-3	INDYMAC INDX MORTGAGE LOAN TRU SUPSEN WH		03/27/2023	PAYDOWN		10,051	10,052	8,415	8,727		1,324		1,324		10,051				54	10/25/2036	1.A FM
458140-AN-0	INTEL CORPORATION SENIOR CORP_BND 4.00		02/02/2023	3RDPARTY		26,110,150	27,500,000	27,136,825	27,273,064		1,808		1,808		27,274,872		(1,164,722)	(1,164,722)	155,833	12/15/2032	1.E FE
45866F-AD-6	INTERCONTINENTAL EXCHANGE INC SENIOR COR		01/25/2023	3RDPARTY		24,656,350	25,000,000	23,956,394	24,034,277		16,853		16,853		24,051,130		605,220	605,220	129,063	12/01/2025	1.G FE
46033#-AA-8	DOVER INTERNATIONAL SPEEDWAY I CORP_BND		01/01/2023	REDEMPTION 100.0000		38,312	38,312	38,312	38,312						38,312				200	10/01/2034	2.B YE
46033#-AA-8	DOVER INTERNATIONAL SPEEDWAY I CORP_BND		03/10/2023	REDEMPTION 100.0000		77,225	77,225	77,225	77,225						77,225				1,006	10/01/2034	3.A
46247@-AA-2	IOWA INTERSTATE RAILROAD LTD CORP_BND		01/30/2023	REDEMPTION 100.0000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				22,650	01/28/2028	1.D PL
46433@-AA-6	ISKANDAR VENTURES LLC CORP_BND 3.410%		03/15/2023			99,356	99,356	99,356	99,356						99,356				565	07/15/2040	1.E PL
465685-AG-0	ITC HOLDINGS CORP SENIOR CORP_BND 4.05		02/15/2023	3RDPARTY		18,917,160	19,000,000	18,840,553	18,893,849		27,127		27,127		18,920,977		(3,817)	(3,817)	483,075	07/01/2023	2.B FE
46590Y-AA-2	JP MORGAN MORTGAGE TRUST JPMMT SENIOR WH		03/01/2023	PAYDOWN		152	152	144	(16,393)		880		880		152				14	10/26/2048	1.A
46591F-AC-8	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		03/01/2023	PAYDOWN		8,086	8,086	8,268	8,177		(91)		(91)		8,086				39	11/25/2049	1.A
46591K-AC-7	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		03/01/2023	PAYDOWN		33,153	33,153	33,583	33,421		(268)		(268)		33,153				196	03/25/2050	1.A
46591T-AC-8	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		03/01/2023	PAYDOWN		132,965	132,965	136,102	142,874		(9,910)		(9,910)		132,965				1,022	07/25/2050	1.A
46592X-AC-8	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		03/01/2023	PAYDOWN		115,500	115,500	116,059	116,090		(591)		(591)		115,500				436	04/25/2052	1.A
465979-AA-0	JP MORGAN CHASE COMMERCIAL MOR SENIOR_CM		03/15/2023	3RDPARTY		3,393,625	3,400,000	3,391,500	3,391,849		306		306		3,392,154		1,471	1,471	56,391	08/15/2039	1.A FE
46616K-AQ-7	JFIN CLO LTD JFIN_13-1A MEZZANIN ABS_ABS		03/16/2023	3RDPARTY		2,905,479	3,000,000	2,911,671	2,912,332		633		633		2,912,965		(7,486)	(7,486)	93,149	01/20/2030	1.F FE
466247-B6-9	JP MORGAN MORTGAGE TRUST JPMMT SENIOR WH		01/01/2023	PAYDOWN		18,530	17,898	17,432	13,194		5,335		5,335		18,530				89	04/25/2055	1.A FM
466247-WS-8	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		03/01/2023	PAYDOWN		4,170	4,170	3,847	3,837		334		334		4,170				34	10/25/2035	1.A FM
46627M-AV-9	J.P. MORGAN ALTERNATIVE LOAN T WHOLE_CMO		03/01/2023	PAYDOWN		14,426	14,426	12,057	11,493		2,933		2,933		14,426				200	12/25/2035	3.B FM
46627M-EJ-2	J.P. MORGAN ALTERNATIVE LOAN T SUPSEN WH		03/01/2023	PAYDOWN		15,994	16,184	12,856	8,008		7,987		7,987		15,994				175	03/25/2036	1.A FM
46627M-FU-6	J.P. MORGAN ALTERNATIVE LOAN T WHOLE_CMO		03/01/2023	PAYDOWN		22,692	23,036	20,876	21,168		1,524		1,524		22,692				191	03/25/2036	1.A FM
46627M-FV-4	J.P. MORGAN ALTERNATIVE LOAN T WHOLE_CMO		03/01/2023	PAYDOWN			2,559	1,643	2,049		(2,049)		(2,049)						21	03/25/2036	1.A FM
46628K-AA-8	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		03/01/2023	PAYDOWN		26,118	26,118	23,476	21,900		4,218		4,218		26,118				147	05/25/2036	1.A FM
46628S-AG-8	JP MORGAN MORTGAGE ACQUISITION SENIOR AB		03/01/2023	PAYDOWN		6,310	6,310	3,486	2,045		4,265		4,265		6,310				12	07/25/2036	1.A FM
46628S-AH-6	JP MORGAN MORTGAGE ACQUISITION SENIOR AB		03/01/2023	PAYDOWN		10,885	10,885	6,123	3,600		7,285		7,285		10,885				21	07/25/2036	1.A FM
46628Y-BF-6	JP MORGAN MORTGAGE TRUST JPMMT SENIOR WH		03/01/2023	PAYDOWN																07/25/2036	1.A FM
46629Q-AE-6	JP MORGAN MORTGAGE ACQUISITION ABS_ABS _		03/01/2023	PAYDOWN		39,807	39,807	30,353	21,606		18,200		18,200		39,807				219	10/25/2036	1.A FM
466304-AA-0	JP MORGAN CHASE COMMERCIAL MOR SENIOR_CM		03/15/2023	3RDPARTY		8,413,383	8,417,000	8,397,104	8,397,203		1,720		1,720		8,398,923		14,460	14,460	128,319	12/15/2036	1.A FE
46630G-AW-5	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		03/01/2023	PAYDOWN		2,849	2,849	2,520	2,800		49		49		2,849				18	07/25/2035	1.A FM
46630M-AE-2	JP MORGAN MORTGAGE ACQUISITION SENIOR AB		03/01/2023	PAYDOWN		29,402	29,402	20,398	14,205		15,197		15,197		29,402				97	01/25/2037	1.A FM
46630P-BB-0	JP MORGAN MORTGAGE TRUST JPMMT SUPSEN WH		03/01/2023	PAYDOWN		26,550	26,550	20,944	21,002		5,548		5,548		26,550				157	04/25/2037	1.A FM
466330-AA-5	JP MORGAN CHASE COMMERCIAL MOR LCF SENIO		03/14/2023	3RDPARTY		997,036	1,015,764	990,211	990,401		1,269		1,269		991,671		5,365	5,365	13,488	04/15/2038	1.A
46635B-AN-1	JP MORGAN REREMIC JPMRR_10-7 WHOLE_CMO _		03/01/2023	PAYDOWN		17,017	23,308	16,611	16,611		405		405		17,017				194	06/26/2040	1.A FM
46639E-AK-7	JP MORGAN CHASE COMMERCIAL MOR SUB SUB_C		03/01/2023	PAYDOWN		921,030	921,030	896,278	921,030						921,030				3,310	12/15/2047	1.A FM
46647P-DC-7	JPMORGANCHASE&CO SENIOR CORP_BND 4.586		02/06/2023	3RDPARTY		8,186,046	8,455,000	8,455,000	8,455,000						8,455,000		(268,954)	(268,954)	109,861	04/26/2033	1.E FE
46648C-AH-7	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		03/01/2023	PAYDOWN		263,507	263,507	268,088	267,051		(3,543)		(3,543)		263,507				1,302	01/25/2047	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
46648H-AG-8	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		03/01/2023	PAYDOWN		190,640	190,640	188,899	189,241		1,399		1,399		190,640				1,191	05/25/2047	1.A
46649C-AG-8	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		03/01/2023	PAYDOWN		128,821	128,821	120,901	123,373		5,448		5,448		128,821				914	10/25/2048	1.A
46649K-AA-3	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		03/01/2023	PAYDOWN		3,411	3,411	3,444	3,497		(86)		(86)		3,411				14	10/25/2048	1.A
46649T-AG-1	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		03/01/2023	PAYDOWN		237,172	237,172	241,098	242,111		(4,939)		(4,939)		237,172				1,224	09/25/2048	1.A
46649Y-AG-0	JP MORGAN MORTGAGE TRUST JPMMT SUPSEN WH		03/01/2023	PAYDOWN		49,568	49,568	48,059	47,971		1,597		1,597		49,568				204	02/25/2049	1.A
46650H-AC-2	JP MORGAN MORTGAGE TRUST JPMMT SUPSEN WH		03/01/2023	PAYDOWN		4,439	4,439	4,558	4,793		(354)		(354)		4,439				19	05/25/2049	1.A
46650J-AG-9	JP MORGAN MORTGAGE TRUST JPMMT SUPSEN WH		03/01/2023	PAYDOWN		64,536	64,536	65,804	65,163		(627)		(627)		64,536				456	12/25/2048	1.A
46650M-AG-2	JP MORGAN MORTGAGE TRUST JPMMT SUPSEN WH		03/01/2023	PAYDOWN		47,033	47,033	45,470	45,369		1,664		1,664		47,033				185	01/25/2049	1.A
46651A-AT-9	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		03/01/2023	PAYDOWN		175,928	175,928	179,886	176,902		(974)		(974)		175,928				1,382	12/25/2049	1.A
46651B-AC-4	JP MORGAN MORTGAGE TRUST JPMMT SUPSEN WH		03/01/2023	PAYDOWN		138,623	138,623	140,789	145,367		(6,744)		(6,744)		138,623				935	12/25/2049	1.A
46651G-AC-3	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		03/01/2023	PAYDOWN		92,788	92,789	93,948	95,847		(3,058)		(3,058)		92,788				350	02/25/2050	1.A
46651G-AE-9	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		03/01/2023	PAYDOWN		159,066	159,066	162,118	162,033		(2,967)		(2,967)		159,066				599	02/25/2050	1.A
46651X-AQ-5	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		03/01/2023	PAYDOWN		153,198	153,198	160,254	164,059		(10,861)		(10,861)		153,198				548	06/25/2050	1.A
46651Y-AC-4	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		03/01/2023	PAYDOWN		139,665	139,665	142,657	146,187		(6,522)		(6,522)		139,665				818	05/25/2050	1.A
46651Y-AH-3	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		03/01/2023	PAYDOWN		147,501	147,501	151,567	144,055		3,446		3,446		147,501				864	05/25/2050	1.A
46654C-AE-5	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		03/01/2023	PAYDOWN		119,563	119,563	120,479	119,789		(225)		(225)		119,563				546	02/26/2052	1.A
46654T-AC-2	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		01/25/2023	PAYDOWN		119,756	119,756	119,644	120,097		(341)		(341)		119,756				249	06/25/2052	1.A FE
46654T-AC-2	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		03/25/2023	PAYDOWN		125,432	125,432	125,315	125,789		(357)		(357)		125,432				621	06/25/2052	1.A
46656A-AA-5	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		03/15/2023	3RDPARTY		1,990,435	2,064,632	1,915,935	1,917,043		(21,593)		(21,593)		1,895,450		94,984	94,984	20,704	01/25/2063	1.A FE
46656A-AA-5	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		03/25/2023	PAYDOWN REDEMPTION 100.0000		46,588	46,588	43,232	43,257		3,330		3,330		46,588				8,490	01/25/2063	1.A FE
46658#-AA-2	JLL CTL PT TR CITY OF DALLAS SECURED CO		03/15/2023			26,862	26,862	27,567	27,456		(594)		(594)		26,862				199	12/15/2045	1.E
47232X-AA-6	JEFFRIES MILITARY HOUSING TRUS LCF MUNIT		03/10/2023	PAYDOWN		36,608	36,608	38,863	38,641		(2,032)		(2,032)		36,608				411	06/10/2055	1.G FE
478045-AA-5	JOHN SEVIER COMBINED CYCLE GEN SECURED C		01/15/2023	VARIOUS REDEMPTION 100.0000		409,477	409,477	419,770	416,654		(7,177)		(7,177)		409,477				9,471	01/15/2042	1.C FE
48239@-AE-0	KBCM CTL PASS-THRU TR CORP_BND 6.320%		03/15/2023			81,252	81,252	81,252	81,252						81,252				857	10/15/2032	1.F
48239@-AG-5	KBCM CTL PASS-THRU TR CORP_BND 6.970%		03/15/2023	REDEMPTION 100.0000 REDEMPTION 100.0000		25,616	25,616	25,616	25,616						25,616				298	06/15/2034	1.F
48239@-AK-6	KBCM CTL PASS-THRU TR CORP_BND 8.250%		03/10/2023			40,200	40,200	40,200	40,200						40,200				554	03/10/2034	1.F
482480-AF-7	KLA CORP SENIOR CORP_BND 5.650% 11/01/		01/18/2023	3RDPARTY		2,890,470	2,750,000	2,743,510	2,745,312		15		15		2,745,327		145,143	145,143	34,096	11/01/2034	1.G FE
48249D-AA-9	KKR GROUP FINANCE CO II LLC SENIOR CORP_		01/01/2023	VARIOUS																02/01/2043	1.F FE
485134-BM-1	EVERGY METRO INC SENIOR CORP_BND 5.300		01/01/2023	VARIOUS																10/01/2041	1.F FE
485170-BC-7	KANSAS CITY SOUTHERN SENIOR CORP_BND 4		03/31/2023	TAX FREE EXCHANGE		60,536	50,000	60,666	60,565		(29)		(29)		60,536				887	11/15/2069	2.B FE
487836-BL-1	KELLOGG COMPANY SENIOR CORP_BND 2.750%		03/01/2023	VARIOUS		6,300,000	6,300,000	5,747,781	6,288,506		11,494		11,494		6,300,000				86,625	03/01/2023	2.B FE
491674-BG-1	KENTUCKY UTILITIES COMPANY SECURED CORP_		03/21/2023	3RDPARTY		15,518,890	16,000,000	15,971,368	15,977,945		(24)		(24)		15,977,921		(459,031)	(459,031)	292,837	11/01/2040	1.F FE
491674-BJ-5	KENTUCKY UTILITIES COMPANY SECURED CORP_		01/18/2023	3RDPARTY		3,676,720	4,000,000	3,971,200	3,976,230		36		36		3,976,266		(299,546)	(299,546)	33,583	11/15/2043	1.F FE
49327M-3H-5	KEYBANK NATIONAL ASSOCIATION SENIOR CORP		03/15/2023	3RDPARTY		3,735,315	4,050,000	4,030,479			216		216		4,030,695		(295,380)	(295,380)	28,688	01/26/2033	1.G FE
494550-AT-3	KINDER MORGAN ENERGY PARTNERS SENIOR COR		02/06/2023	3RDPARTY		2,081,406	2,050,000	2,086,326	2,075,775		(151)		(151)		2,075,624		5,782	5,782	47,230	03/15/2035	2.B FE
494550-BD-7	KINDER MORGAN ENERGY PARTNERS SENIOR COR		01/01/2023	VARIOUS																09/01/2039	2.B FE
500255-AN-4	KOHLS CORP SENIOR CORP_BND 6.000% 01/1		03/29/2023	VARIOUS		1,131,900	1,617,000	1,237,005	1,237,005						1,237,005		(105,105)	(105,105)	68,992	01/15/2033	3.A FE
500255-AX-2	KOHLS CORP SENIOR CORP_BND 3.375% 05/0		01/26/2023	3RDPARTY		37,189	50,000	51,282	51,150		(10)		(10)		51,139		(13,950)	(13,950)	448	05/01/2031	3.A FE
501044-DL-2	KROGER CO SENIOR CORP_BND 4.500% 01/15		03/24/2023	3RDPARTY REDEMPTION 100.0000		999,803	1,000,000	994,030	996,080		131		131		996,212		3,591	3,591	31,125	01/15/2029	2.A FE
50987*-AA-0	LAKE HEALTH 2016 CTL PT TR CORP_BND 3.		01/17/2023			16,904	16,904	16,904	16,904						16,904				53	11/15/2035	1.G YE
50987*-AA-0	LAKE HEALTH 2016 CTL PT TR CORP_BND 3.		03/15/2023	REDEMPTION 100.0000		33,966	33,966	33,966	33,966						33,966				265	11/15/2035	1.G

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
512807-AN-8	LAM RESEARCH CORPORATION SENIOR CORP_BND		01/23/2023	3RDPARTY		9,843,800	10,000,000	9,617,177	9,654,166		9,864		9,864		9,664,030		179,770	179,770	137,222	03/15/2025	1.G FE
521865-BA-2	LEAR CORPORATION SENIOR CORP_BND 4.250		03/21/2023	3RDPARTY		4,054,157	4,350,000	4,336,559	4,340,876		286		286		4,341,161		(287,005)	(287,005)	65,733	05/15/2029	2.B FE
52521R-AD-3	LEHMAN MORTGAGE TRUST LMT_07-5 SENIOR WH		03/01/2023	PAYDOWN		20,736	89,468	69,443	73,324		(52,588)		(52,588)		20,736				1,204	06/25/2037	1.A FM
532457-BA-5	ELI LILLY AND COMPANY SENIOR CORP_BND		01/01/2023	VARIOUS																03/15/2037	1.F FE
539830-BC-2	LOCKHEED MARTIN CORPORATION SENIOR CORP_		01/01/2023	VARIOUS																03/01/2035	1.G FE
539830-BK-4	LOCKHEED MARTIN CORPORATION SENIOR CORP_		01/01/2023	VARIOUS																05/15/2036	1.G FE
				REDEMPTION 100.0000																	
54336@-AA-8	LONGWOOD ENERGY PARTNERS HOLDI CORP_BND		01/17/2023			158,300	158,300	158,300	158,300						158,300				4,076	06/30/2034	3.B PL
546676-AU-1	LOUISVILLE GAS AND ELECTRIC CO SECURED C		02/08/2023	3RDPARTY		4,883,050	5,000,000	4,946,090	4,958,680		154		154		4,958,834		(75,784)	(75,784)	60,503	11/15/2040	1.F FE
548661-CJ-4	LOWES COMPANIES INC SENIOR CORP_BND 5.		01/01/2023	VARIOUS																10/15/2035	2.A FE
548661-CX-3	LOWES COMPANIES INC SENIOR CORP_BND 4.		01/18/2023	3RDPARTY		980,889	1,050,000	1,105,220	1,094,415		(81)		(81)		1,094,334		(113,445)	(113,445)	12,884	04/15/2042	2.A FE
55026C-AB-3	LUMINACE ABS-2022 ISSUER LLC B ABS_ABS _		01/30/2023	PAYDOWN		157,749	157,749	156,908	156,889		860		860		157,749				2,331	07/31/2062	2.C FE
55261F-AR-5	M&T BANK CORPORATION SENIOR CORP_BND 5		03/15/2023	3RDPARTY		9,273,937	10,670,000	10,660,400			85		85		10,660,485		(1,386,548)	(1,386,548)	74,883	01/27/2034	1.G FE
552754-AA-1	MFRA TRUST MFRA_20-NQM1 SUPSEN WHOLE_CMO		03/01/2023	PAYDOWN		16,854	16,854	14,916	14,965		1,889		1,889		16,854				42	03/25/2065	1.A FE
55282G-AA-5	MASSAGE ENVY FRANCHISING LLC M SENIOR AB		01/30/2023	PAYDOWN		80,000	80,000	80,000	80,000						80,000				1,290	07/30/2049	2.B FE
55283L-AA-3	MAPS LTD MAPSL_19-1A SENIOR ABS_ABS _19-		03/15/2023	PAYDOWN		22,486	22,486	17,764	19,562		2,925		2,925		22,486				105	03/15/2044	2.C
55283W-AA-9	MFA TRUST MFRA_21-NQM2 SENIOR WHOLE_CMO		03/01/2023	PAYDOWN		13,287	13,287	10,032	10,074		3,213		3,213		13,287				21	11/25/2064	1.A FE
55285K-AA-3	MFA TRUST MFRA_22-INV3 WHOLE_CMO _22-INV		03/14/2023	3RDPARTY		4,845,617	4,862,522	4,786,194	4,790,870		(13,750)		(13,750)		4,777,120		68,497	68,497	85,094	10/25/2057	1.A FE
55285K-AA-3	MFA TRUST MFRA_22-INV3 WHOLE_CMO _22-INV		02/01/2023	PAYDOWN		52,056	52,056	51,239	51,289		767		767		52,056				353	10/25/2057	1.A FE
55286E-AA-6	MFA TRUST MFRA_22-NQM3 WHOLE_CMO _22-NQM		03/14/2023	3RDPARTY		20,627,957	20,817,428	20,704,026	20,599,478		101,853		101,853		20,701,331		(73,373)	(73,373)	241,569	09/25/2067	1.A FE
55286E-AA-6	MFA TRUST MFRA_22-NQM3 WHOLE_CMO _22-NQM		02/25/2023	PAYDOWN		316,940	316,940	315,213	313,622		3,318		3,318		316,940				1,909	09/25/2067	1.A FE
559080-AC-0	MAGELLAN MIDSTREAM PARTNERS LP SENIOR CO		01/01/2023	VARIOUS																05/01/2037	2.A FE
56847Q-AA-9	MARINER FINANCE ISSUANCE TRUST SENIOR AB		03/13/2023	3RDPARTY		5,832,827	5,793,000	5,750,814	5,754,096		3,192		3,192		5,757,288		75,539	75,539	88,223	10/20/2037	1.A FE
571903-AV-5	MARRIOTT INTERNATIONAL INC SENIOR CORP_B		02/15/2023	VARIOUS		25,000,000	25,000,000	24,927,803	24,998,449		1,551		1,551		25,000,000				390,625	02/15/2023	2.B FE
573284-AJ-5	MARTIN MARIETTA MATERIALS INC SENIOR COR		01/01/2023	VARIOUS																05/01/2037	2.B FE
573284-AU-0	MARTIN MARIETTA MATERIALS INC SENIOR COR		01/18/2023	3RDPARTY		1,274,028	1,450,000	1,445,375	1,445,796		5		5		1,445,801		(171,773)	(171,773)	5,991	12/15/2047	2.B FE
575718-AE-1	MASSACHUSETTS INSTITUTE OF TEC SENIOR CO		01/01/2023	VARIOUS																07/01/2038	1.A FE
576434-V9-2	MASTR ALTERNATIVE LOANS TRUST SUPSEN WHO		03/01/2023	PAYDOWN		6,014	6,022	5,181	4,442		1,572		1,572		6,014				46	12/25/2035	1.A FM
58013M-EF-7	MCDONALDS CORPORATION SENIOR CORP_BND		01/01/2023	VARIOUS																03/01/2038	2.A FE
58155Q-AE-3	MCKESSON CORP SENIOR CORP_BND 6.000% 0		01/01/2023	VARIOUS																03/01/2041	2.B FE
58155Q-AG-8	MCKESSON CORP SENIOR CORP_BND 2.850% 0		03/15/2023	VARIOUS		3,000,000	3,000,000	2,960,490	2,999,053		947		947		3,000,000				42,750	03/15/2023	2.A FE
58403Y-AD-8	MED TRUST MED_21-MDLN SENIOR_CMBS _21-MD		01/15/2023	PAYDOWN		113,239	113,239	112,862	112,870		369		369		113,239				514	11/15/2038	1.A
589331-AM-9	MERCK & CO INC SENIOR CORP_BND 5.750%		01/19/2023	3RDPARTY		893,864	800,000	882,544	856,694		(175)		(175)		856,520		37,344	37,344	8,689	11/15/2036	1.E FE
58933Y-AV-7	MERCK & CO INC SENIOR CORP_BND 3.900%		01/01/2023	VARIOUS																03/07/2039	1.E FE
590214-AC-6	MERRILL LYNCH MORTGAGE INVESTO WHOLE_CMO		03/01/2023	PAYDOWN		4,536	4,536	3,946	3,549		986		986		4,536				37	07/25/2036	4.A FM
590214-AC-6	MERRILL LYNCH MORTGAGE INVESTO WHOLE_CMO		01/01/2023	PAYDOWN		1,362	1,362	1,185	1,066		296		296		1,362				4	07/25/2036	4.B FM
59156R-BQ-0	METLIFE INC SENIOR CORP_BND 3.600% 11/		01/12/2023	3RDPARTY		9,804,100	10,000,000	9,565,221	9,598,162		5,826		5,826		9,603,988		200,112	200,112	64,000	11/13/2025	1.G FE
594918-CB-8	MICROSOFT CORPORATION SENIOR CORP_BND		01/01/2023	VARIOUS																02/06/2057	1.A FE
59524E-AB-8	MID-ATLANTIC FAMILY MILITARY C SENIOR MU		02/01/2023	VARIOUS		154,640	154,640	144,797	147,214		7,425		7,425		154,640				4,052	08/01/2050	1.E FE
595620-AE-5	MIDAMERICAN ENERGY COMPANY SECURED CORP_		01/01/2023	VARIOUS																11/01/2035	1.E FE
				REDEMPTION 100.0000																	
59748T-AA-7	MIDLAND COGENERATION VENTURE L SECURED C		03/15/2023			568,150	568,150	568,150	568,150						568,150				17,045	03/15/2025	3.A FE
59980D-AA-9	MILL CITY MORTGAGE LOAN TRUST WHOLE_CMO		03/25/2023	PAYDOWN		48,936	48,936	48,298			638		638		48,936				206	10/25/2062	1.A FE
615369-AM-7	MOODYS CORPORATION SENIOR CORP_BND 3.2		01/19/2023	3RDPARTY		9,484,400	10,000,000	9,899,444	9,944,093		622		622		9,944,715		(460,315)	(460,315)	169,722	01/15/2028	2.A FE
61748J-AE-7	MORGAN STANLEY MORTGAGE LOAN T WHOLE_CMO		03/27/2023	PAYDOWN		51,731	51,731	27,579	14,163		37,568		37,568		51,731				46	08/25/2036	1.A FM
61749W-AH-0	MORGAN STANLEY MORTGAGE LOAN T SENIOR WH		03/01/2023	PAYDOWN		40,062	40,062	9,595	9,595		30,467		30,467		40,062				59	08/25/2036	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
61752R-AH-5	MORGAN STANLEY MORTGAGE LOAN T ABS_ABS _		03/01/2023	PAYDOWN		15,567	15,567	5,876	5,876		9,690		9,690		15,567				51	01/25/2047	1.A FM
61754H-AD-4	MORGAN STANLEY MORTGAGE LOAN T SENIOR WH		03/27/2023	PAYDOWN		13,370	13,370	6,834	3,945		9,425		9,425		13,370				22	04/25/2037	1.A FM
61755G-AS-2	MORGAN STANLEY MORTGAGE LOAN T SUPSEN WH		02/01/2023	PAYDOWN		92,118	92,129	57,590	45,935		46,183		46,183		92,118				461	08/25/2037	4.A FM
61758V-AR-8	MORGAN STANLEY REREMIC TRUST M SUB WHOLE		03/25/2023	PAYDOWN		886	4,763	3,641	3,297		(2,411)		(2,411)		886				59	05/26/2036	2.C FM
61758V-AR-8	MORGAN STANLEY REREMIC TRUST M SUB WHOLE		02/25/2023	PAYDOWN		5,755	16,122	12,323	11,162		(5,407)		(5,407)		5,755				94	05/26/2036	3.A FM
61759F-AJ-0	MORGAN STANLEY REREMIC TRUST M WHOLE_CMO		03/25/2023	PAYDOWN			28,552	19,951	22,609		(22,609)		(22,609)						422	07/26/2036	1.A FM
61759H-BA-4	MORGAN STANLEY REREMIC TRUST M WHOLE_CMO		03/25/2023	PAYDOWN		53,907	53,907	39,184	42,159		11,748		11,748		53,907				282	06/26/2036	1.A FM
61761D-AF-9	MORGAN STANLEY BAML TRUST MSBA SUB SUB_C		03/01/2023	PAYDOWN		54,653	54,653	56,290	54,653						54,653				368	11/15/2045	1.A FM
61761Q-AK-9	MORGAN STANLEY BAML TRUST MSBA SUB SUB_C		02/01/2023	PAYDOWN		13,995,000	13,995,000	14,250,625	13,978,821		16,179		16,179		13,995,000				91,749	12/15/2048	1.A
61762M-BX-8	MORGAN STANLEY BAML TRUST MSBA SENIOR SE		03/01/2023	PAYDOWN				1,380,635	3,453		(3,453)		(3,453)						20,151	07/15/2046	1.A FE
61764W-AD-9	MORGAN STANLEY REREMIC TRUST M WHOLE_CMO		03/01/2023	PAYDOWN		22,269	22,270	17,092	18,541		3,729		3,729		22,269				145	11/20/2036	1.A FM
617734-A@-7	MORONGO BAND OF MISSION INDIAN CORP_BND		03/28/2023	REDEMPTION 100.0000		542,571	542,571	542,571	542,571						542,571				14,812	03/28/2029	2.C FE
617734-B*-8	MORONGO BAND OF MISSION INDIAN CORP_BND		03/28/2023	REDEMPTION 100.0000		124,286	124,286	124,286	124,286						124,286				3,542	03/28/2034	2.C FE
61946K-AA-2	MOSAIC SOLAR LOANS LLC MSAIC_2 ABS_ABS _		03/20/2023	PAYDOWN		286,774	286,774	286,761	286,760		13		13		286,774				3,978	06/20/2053	1.D FE
62979#-AA-1	EAST 76 ST GARAGE LLC CORP_BND 3.170%		01/17/2023	REDEMPTION 100.0000		80,092	80,092	80,464	80,421		(329)		(329)		80,092				212	10/15/2038	1.B
62979#-AA-1	EAST 76 ST GARAGE LLC CORP_BND 3.170%		03/15/2023	REDEMPTION 100.0000		160,819	160,819	161,567	161,480		(661)		(661)		160,819				1,062	10/15/2038	1.B Z
63939C-AD-9	NAVIENT STUDENT LOAN TRUST NAV SENIOR AB		03/15/2023	PAYDOWN		174,290	174,290	174,562			(272)		(272)		174,290				1,289	10/15/2031	1.A FE
63940U-AB-0	NAVIENT STUDENT LOAN TRUST NAV SENIOR AB		03/15/2023	PAYDOWN		23,562	23,562	22,572			990		990		23,562				79	12/15/2059	1.A FE
63940Y-AB-2	NAVIENT STUDENT LOAN TRUST NAV SENIOR AB		03/15/2023	PAYDOWN		46,650	46,650	44,070	44,086		2,564		2,564		46,650				242	02/15/2068	1.A FE
63941C-AC-7	NAVIENT STUDENT LOAN TRUST NAV SENIOR AB		03/13/2023	3RDPARTY		1,135,707	1,165,575	1,130,972	1,131,116		1,271		1,271		1,132,387		3,320	3,320	10,908	12/15/2059	1.A FE
63941C-AC-7	NAVIENT STUDENT LOAN TRUST NAV SENIOR AB		03/15/2023	PAYDOWN		68,321	68,321	66,293	66,301		2,020		2,020		68,321				5,748	12/15/2059	1.A FE
63941F-AB-2	NAVIENT STUDENT LOAN TRUST NAV SENIOR AB		03/15/2023	PAYDOWN		134,666	134,666	119,852	120,258		14,407		14,407		134,666				545	11/15/2068	1.A FE
63942A-AB-2	NAVIENT STUDENT LOAN TRUST NAV SENIOR AB		03/13/2023	3RDPARTY		798,071	816,441	787,355	787,432		874		874		788,306		9,765	9,765	7,570	04/15/2069	1.A FE
63942A-AB-2	NAVIENT STUDENT LOAN TRUST NAV SENIOR AB		03/15/2023	PAYDOWN		44,209	44,209	42,634	42,638		1,571		1,571		44,209				3,958	04/15/2069	1.A FE
63942L-AA-0	NAVIENT PRIVATE EDUCATION LOAN ABS_ABS _		03/15/2023	PAYDOWN		456,727	456,727	387,076	388,627		68,100		68,100		456,727				704	07/15/2069	1.A FE
64034Y-AB-7	NELNET STUDENT LOAN TRUST NSLT ABS_ABS _		03/20/2023	PAYDOWN		1,409,185	1,409,185	1,409,078	1,409,093		92		92		1,409,185				3,871	04/20/2062	1.A FE
64082*-AA-5	NES PERSEUS HOLDCO LLC SECURED CORP_BND		02/28/2023	REDEMPTION 100.0000		191,999	191,999	191,999	191,999						191,999				4,633	02/28/2037	3.B
641062-AL-8	NESTLE HOLDINGS INC SENIOR CORP_BND 144A		01/01/2023	VARIOUS																09/24/2038	1.D FE
64128X-AE-0	NEUBERGER BERMAN GROUP LLC SENIOR CORP_B		01/01/2023	VARIOUS																04/15/2045	2.B FE
64831V-AA-0	NEW RESIDENTIAL MORTGAGE LOAN SENIOR WHO		03/13/2023	3RDPARTY		3,336,036	3,328,625	3,297,274	3,305,090		(6,755)		(6,755)		3,298,335		37,701	37,701	43,078	11/25/2052	1.A FE
64831V-AA-0	NEW RESIDENTIAL MORTGAGE LOAN SENIOR WHO		02/25/2023	PAYDOWN		101,987	101,987	101,027	101,266		721		721		101,987				734	11/25/2052	1.A FE
651639-AP-1	NEWMONT CORPORATION SENIOR CORP_BND 4.		01/19/2023	3RDPARTY		4,591,178	4,650,000	4,508,129	4,537,282		213		213		4,537,495		53,682	53,682	80,600	03/15/2042	2.A FE
654106-AD-5	NIKE INC SENIOR CORP_BND 3.625% 05/01/		01/01/2023	VARIOUS																05/01/2043	1.E FE
654106-AE-3	NIKE INC SENIOR CORP_BND 3.875% 11/01/		01/01/2023	VARIOUS																11/01/2045	1.E FE
65535V-EW-4	NOMURA ASSET ACCEPTANCE CORPOR WHOLE_CMO		03/27/2023	PAYDOWN		38,322	38,322	36,023	37,397		924		924		38,322				254	10/25/2034	1.A FM
65539C-AK-2	NOMURA RESECURITIZATION TRUST WHOLE_CMO		03/01/2023	PAYDOWN		56,022	53,287	41,664	43,105		12,917		12,917		56,022				235	12/26/2036	1.A FM
665772-CB-3	NORTHERN STATES POWER COMPANY SECURED CO		01/01/2023	VARIOUS																06/01/2036	1.F FE
665772-CG-2	NORTHERN STATES POWER COMPANY SECURED CO		02/08/2023	3RDPARTY		9,634,702	10,028,000	9,733,571	9,804,105		854		854		9,804,960		(170,258)	(170,258)	236,424	08/15/2040	1.F FE
665789-AW-3	NORTHERN STATES POWER CO WISC SECURED C		01/01/2023	VARIOUS																09/01/2038	1.F FE
665859-AP-9	NORTHERN TRUST CORPORATION SUB CORP_BND		03/20/2023	3RDPARTY		40,899,775	43,195,000	41,248,572	41,396,932		125,388		125,388		41,522,321		(622,545)	(622,545)	652,735	10/30/2025	1.F FE
665859-AX-2	NORTHERN TRUST CORPORATION SUB CORP_BND		03/15/2023	3RDPARTY		2,014,733	1,920,000	1,913,203	1,913,285		106		106		1,913,391		101,342	101,342	44,100	11/02/2032	1.F FE
66989H-AH-1	NOVARTIS CAPITAL CORP SENIOR CORP_BND		02/02/2023	VARIOUS		64,756,392	64,550,000	65,690,528	65,527,040		(3,017)		(3,017)		65,524,024		(767,632)	(767,632)	652,709	05/06/2044	1.D 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
67021C-AF-4	NSTAR ELECTRIC CO SENIOR CORP_BND 5.50		02/06/2023	3RDPARTY		5,266,100	5,000,000	5,382,450	5,286,207		(1,083)		(1,083)		5,285,125		(19,025)	(19,025)	109,236	03/15/2040	1.E FE
67085K-AA-0	OFFUTT AFB AMER FIRST CMNTYS L MUNITAX_B		01/01/2023	VARIOUS					30		(30)		(30)							09/01/2050	1.G FE
67085K-AA-0	OFFUTT AFB AMER FIRST CMNTYS L MUNITAX_B		03/01/2023	VARIOUS		210,215	210,215	219,276	218,025		(7,809)		(7,809)		210,215				5,739	09/01/2050	1.G FE
67107K-AZ-9	OCP CLO LTD OCP_14-7A SENIOR ABS_ABS _14		01/20/2023	PAYDOWN		48,743	48,743	48,210	48,218		525		525		48,743				668	07/20/2029	1.A FE
67117Y-AA-2	OBX TRUST OBX_22-NQM8 WHOLE_CMO _22-NQM8		03/14/2023	3RDPARTY		17,075,957	17,126,803	16,998,305	17,012,586		(2,936)		(2,936)		17,009,649		66,308	66,308	304,714	09/25/2062	1.A FE
67117Y-AA-2	OBX TRUST OBX_22-NQM8 WHOLE_CMO _22-NQM8		03/01/2023	PAYDOWN		485,953	485,953	482,307	482,712		3,241		3,241		485,953				5,943	09/25/2062	1.A FE
67118L-AA-9	OBX TRUST OBX_22-NQM9 WHOLE_CMO _22-NQM9		03/13/2023	3RDPARTY		4,988,952	4,973,023	4,954,572	4,954,472		(851)		(851)		4,953,622		35,331	35,331	92,664	09/25/2062	1.A FE
67118L-AA-9	OBX TRUST OBX_22-NQM9 WHOLE_CMO _22-NQM9		02/01/2023	PAYDOWN		84,563	84,563	84,249	84,247		315		315		84,563				731	09/25/2062	1.A FE
67578B-AA-4	OCTAGON INVESTMENT PARTNERS XX SENIOR AB		01/17/2023	PAYDOWN		128,089	128,089	125,887	126,044		2,045		2,045		128,089				1,646	07/15/2029	1.A FE
677052-AA-0	OGLETHORPE POWER CORPORATION SECURED COR		01/01/2023	VARIOUS																11/01/2040	2.A FE
679574-A@-2	OLD DOMINION ELECTRIC COOPERAT CORP_BND		03/09/2023	3RDPARTY		13,355,550	13,500,000	13,500,000	13,500,000						13,500,000		(144,450)	(144,450)	230,603	12/01/2040	1.E
68233J-AT-1	ONCOR ELECTRIC DELIVERY COMPAN SECURED C		01/19/2023	3RDPARTY		2,529,280	2,600,000	2,434,066	2,468,468		260		260		2,468,728		60,552	60,552	17,088	12/01/2041	1.F FE
682441-AA-8	ONEAMERICA FINANCIAL PARTNERS SENIOR COR		02/09/2023	3RDPARTY		19,423,735	18,593,000	18,989,883	18,806,403		(1,943)		(1,943)		18,804,460		619,275	619,275	426,606	10/15/2033	1.G FE
68268N-AC-7	ONEOK PARTNERS LP SENIOR CORP_BND 6.65		02/06/2023	3RDPARTY		744,201	710,000	735,539	728,226		(86)		(86)		728,140		16,061	16,061	16,656	10/01/2036	2.B FE
68268N-AD-5	ONEOK PARTNERS LP SENIOR CORP_BND 6.85		01/01/2023	VARIOUS																10/15/2037	2.B FE
68269M-AB-0	ONEMAIN FINANCIAL ISSUANCE TRU ABS_ABS _		03/14/2023	3RDPARTY		4,147,159	4,327,000	3,984,559	3,996,546		13,280		13,280		4,009,825		137,334	137,334	53,692	06/16/2036	1.A FE
68269P-AA-5	ONEMAIN FINANCIAL ISSUANCE TRU ABS_ABS _		03/14/2023	3RDPARTY		38,892,471	38,993,000	38,990,251	38,990,126		163		163		38,990,288		(97,817)	(97,817)	585,480	05/15/2034	1.A FE
68389X-AE-5	ORACLE CORPORATION SENIOR CORP_BND 6.5		01/23/2023	3RDPARTY		9,047,704	8,200,000	8,408,892	8,354,005		(390)		(390)		8,353,615		694,089	694,089	146,936	04/15/2038	2.B FE
684065-BJ-3	ORANGE AND ROCKLAND UTILITIES SENIOR COR		01/18/2023	3RDPARTY		3,324,895	3,500,000	3,478,790	3,481,671		24		24		3,481,695		(156,800)	(156,800)	95,769	07/01/2045	1.G FE
69346Y-AP-8	PK AIRFINANCE PAF_20 ABS_ABS _20 3.000		01/06/2023	3RDPARTY		54,972,165	60,900,000	60,900,000	60,900,000						60,900,000		(5,927,835)	(5,927,835)	367,009	01/20/2035	2.A FE
69346Y-AQ-6	PK AIRFINANCE PAF_20 ABS_ABS _20 3.750		01/06/2023	3RDPARTY		47,260,124	53,128,000	53,128,000	53,128,000						53,128,000		(5,867,876)	(5,867,876)	400,214	01/20/2035	2.C FE
69346Y-AR-4	PK AIRFINANCE PAF_20 ABS_ABS _20 7.000		01/06/2023	3RDPARTY		4,654,070	5,336,000	5,336,000	5,336,000						5,336,000		(681,930)	(681,930)	75,033	01/20/2035	4.C FE
69346Y-AU-7	PK AIRFINANCE PAF_20 ABS_ABS _20 5.000		01/06/2023	3RDPARTY		27,876,106	31,320,000	31,320,000	31,320,000						31,320,000		(3,443,894)	(3,443,894)	314,579	01/20/2035	3.C FE
693475-AZ-8	PNC FINANCIAL SERVICES GROUP I SENIOR CO		03/15/2023	3RDPARTY		4,322,656	5,200,000	4,278,248	4,300,660		22,334		22,334		4,322,994		(338)	(338)	86,558	01/22/2030	1.G FE
693475-BK-0	PNC FINANCIAL SERVICES GROUP I SENIOR CO		03/15/2023	3RDPARTY		9,865,100	10,000,000	10,129,600	10,128,664		(3,951)		(3,951)		10,124,714		(259,614)	(259,614)	156,158	12/02/2028	1.G FE
693475-BM-6	PNC FINANCIAL SERVICES GROUP I SENIOR CO		03/13/2023	3RDPARTY		5,920,207	6,260,000	6,260,000							6,260,000		(339,793)	(339,793)	44,945	01/24/2034	1.G FE
69349L-AK-4	PNC BANK NATIONAL ASSOCIATION SUB CORP_B		01/30/2023	MATURITY		5,500,000	5,500,000	5,137,495	5,496,369		3,631		3,631		5,500,000				81,125	01/30/2023	1.G FE
69354W-AF-3	PNMAC GMSR ISSUER TRUST PNMSR ABS_ABS _2		03/24/2023	3RDPARTY		6,928,650	7,000,000	6,652,223	6,657,851		13,973		13,973		6,671,824		256,825	256,825	143,498	05/25/2027	2.B FE
693627-AY-7	DUKE ENERGY INDIANA LLC SENIOR CORP_BND		03/29/2023	3RDPARTY		14,388,165	13,500,000	15,497,255	14,819,807		(18,453)		(18,453)		14,801,355		(413,190)	(413,190)	380,970	10/15/2035	2.A FE
693684-AM-4	PSMC TRUST PSMC_20-1 WHOLE_CMO _20-1 144		03/01/2023	PAYDOWN		44,799	44,799	46,727	46,941		(2,142)		(2,142)		44,799				285	01/25/2050	1.A
69374X-AM-2	PSMC TRUST PSMC_19-2 SUPSEN WHOLE_CMO _1		03/01/2023	PAYDOWN		155,627	155,627	161,615	156,749		(1,122)		(1,122)		155,627				909	10/25/2049	1.A
69375B-AM-9	PSMC_19-3 WHOLE_CMO _19-3 144A 3.500%		03/01/2023	PAYDOWN		4,472	4,472	4,573	4,508		(36)		(36)		4,472				22	11/25/2049	1.A
69377T-AA-4	PRKCM TRUST PRKCM_22-AFC2 WHOLE_CMO _22-		03/15/2023	3RDPARTY		4,791,597	4,868,427	4,750,519	4,751,298		6,315		6,315		4,757,613		33,984	33,984	76,476	08/25/2057	1.A FE
69377T-AA-4	PRKCM TRUST PRKCM_22-AFC2 WHOLE_CMO _22-		03/01/2023	PAYDOWN		85,898	85,898	83,818	83,832		2,067		2,067		85,898				731	08/25/2057	1.A FE
69378K-AA-2	PRPM LLC PRPM_22-NQM1 WHOLE_CMO _22-NQM1		03/15/2023	3RDPARTY		9,557,279	9,702,821	9,413,005	9,420,197		(10,391)		(10,391)		9,409,806		147,473	147,473	157,132	08/25/2067	1.A FE
69378K-AA-2	PRPM LLC PRPM_22-NQM1 WHOLE_CMO _22-NQM1		02/01/2023	PAYDOWN		194,678	194,678	188,863	189,008		5,671		5,671		194,678				981	08/25/2067	1.A FE
693965-AA-3	PRPM LLC PRPM_23-NQM1 ABS_ABS _23-NQM1 1		03/01/2023	PAYDOWN		153,701	153,701	153,701							153,701				978	01/25/2068	1.A FE
693981-AA-0	PRKCM TRUST PRKCM_23-AFC1 WHOLE_CMO _23-		03/25/2023	PAYDOWN		78,357	78,357	78,356			1		1		78,357				330	02/25/2058	1.A
695114-BX-5	PACIFICORP SECURED CORP_BND 5.900% 08/		02/06/2023	3RDPARTY		9,330,225	8,700,000	9,357,981	9,119,366		(2,541)		(2,541)		9,116,825		213,399	213,399	244,103	08/15/2034	1.E FE
695114-BZ-0	PACIFICORP SECURED CORP_BND 5.250% 06/		01/19/2023	3RDPARTY		1,599,885	1,534,000	1,579,207	1,563,955		(107)		(107)		1,563,848		36,038	36,038	8,501	06/15/2035	1.E FE
695114-CD-8	PACIFICORP SECURED CORP_BND 5.750% 04/		02/06/2023	3RDPARTY		2,305,690	2,170,000	2,386,566	2,320,483		(744)		(744)		2,319,739		(14,049)	(14,049)	44,018	04/01/2037	1.E FE
695114-CG-1	PACIFICORP SECURED CORP_BND 6.250% 10/		02/06/2023	3RDPARTY		1,619,331	1,450,000	1,699,835	1,626,361		(829)		(829)		1,625,532		(6,201)	(6,201)	28,446	10/15/2037	1.E FE
69701C-AA-8	PALMER SQUARE LOAN FUNDING LTD ABS_ABS _		01/15/2023	PAYDOWN		290,542	290,542	286,619	286,680		3,862		3,862		290,542				2,806	04/15/2030	1.A FE
69701Y-AA-0	PALMER SQUARE LOAN FUNDING LTD ABS_ABS _		01/20/2023	PAYDOWN		456,412	456,412	450,287	450,514		5,898		5,898		456,412				5,998	04/20/2029	1.A FE
69702B-AA-9	PALMER SQUARE LOAN FUNDING LTD ABS_ABS _		01/20/2023	PAYDOWN		841,373	841,373	828,903	829,263		12,110		12,110		841,373				10,842	07/20/2029	1.A FE
69702D-AA-5	PALMER SQUARE LOAN FUNDING LTD ABS_ABS _		02/21/2023	PAYDOWN		146,905	146,905	144,518	144,508		2,397		2,397		146,905				2,056	05/20/2029	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
70109H-AJ-4	PARKER HANNIFIN CORPORATION SENIOR CORP_		03/20/2023	3RDPARTY		3,920,510	3,605,000	4,276,071	4,084,379		(4,716)		(4,716)		4,079,663		(159,153)	(159,153)	79,485	05/15/2038	2.A FE
70109H-AM-7	PARKER HANNIFIN CORPORATION SENIOR CORP_		01/01/2023	VARIOUS																11/21/2034	2.A FE
709599-AN-4	PENSKE TRUCK LEASING CO LP SENIOR CORP_B		01/17/2023	MATURITY		2,000,000	2,000,000	2,027,940	2,000,152		(152)		(152)		2,000,000				42,500	01/17/2023	2.B FE
713448-EH-7	PEPSICO INC SENIOR CORP_BND 5.500% 05/		01/19/2023	3RDPARTY		2,149,160	2,000,000	2,067,157	2,055,661		(198)		(198)		2,055,463		93,697	93,697	20,778	05/15/2035	1.E FE
71680@-AL-0	PETROS PACE FINANCE LLC SECURED ABS_ABS		01/01/2023	PAYDOWN		1,156					1,156		1,156		1,156				(6,846)	09/30/2052	1.F Z
71680@-AQ-9	PETROS PACE FINANCE LLC SECURED ABS_ABS		01/01/2023	PAYDOWN		(2,148)					(2,148)		(2,148)		(2,148)				(21)	12/31/2052	1.F Z
717081-DK-6	PFIZER INC SENIOR CORP_BND 4.400% 05/1		02/06/2023	3RDPARTY		2,796,905	2,850,000	2,920,082	2,908,421		(174)		(174)		2,908,247		(111,343)	(111,343)	28,912	05/15/2044	1.E FE
718546-AK-0	PHILLIPS 66 SENIOR CORP_BND 4.650% 11/		02/06/2023	3RDPARTY		7,766,080	8,000,000	8,192,560	8,151,569		(1,062)		(1,062)		8,150,507		(384,427)	(384,427)	85,767	11/15/2034	2.A FE
724060-AA-6	PIPELINE FUNDING COMPANY LLC SECURED COR		01/15/2023	VARIOUS		94,500	94,500	105,544	99,845		(5,345)		(5,345)		94,500				3,544	01/15/2030	2.B FE
72650R-AR-3	PLAINS ALL AMERICAN PIPELINE L SENIOR CO		02/06/2023	3RDPARTY		3,001,529	2,900,000	3,120,110	3,057,965		(743)		(743)		3,057,223		(55,694)	(55,694)	108,746	01/15/2037	2.C FE
736508-G*-7	PORTLAND GENERAL ELECTRIC COMP CORP_BND		03/09/2023	3RDPARTY		2,061,300	2,000,000	2,000,000	2,000,000						2,000,000		61,300	61,300	49,037	05/01/2031	1.F
736508-G@-5	PORTLAND GENERAL ELECTRIC COMP CORP_BND		03/09/2023	3RDPARTY		2,094,100	2,000,000	2,000,000	2,000,000						2,000,000		94,100	94,100	49,428	05/01/2036	1.F
740189-AG-0	PRECISION CASTPARTS CORP SENIOR CORP_BND		01/15/2023	VARIOUS		30,000,000	30,000,000	27,726,700	29,989,080		10,920		10,920		30,000,000				375,000	01/15/2023	1.C FE
740189-AH-8	PRECISION CASTPARTS CORP SENIOR CORP_BND		01/01/2023	VARIOUS																01/15/2043	1.C FE
74162J-AB-3	PRIME MORTGAGE TRUST PRIME_07 WHOLE_CMO		03/01/2023	PAYDOWN			37,624	28,575	29,753		(29,753)		(29,753)						350	04/25/2037	1.A FM
74166Y-AA-8	PRIMROSE SCHOOLS PROSE_19-1A SENIOR ABS_		01/30/2023	PAYDOWN		40,000	40,000	40,000	40,000						40,000				448	07/30/2049	2.B FE
74166Y-AC-4	PRIMROSE SCHOOLS PROSE_22-1 ABS_ABS 144		01/30/2023	PAYDOWN		37,500	37,500	37,500	37,500						37,500				535	04/30/2052	2.B FE
742718-CB-3	PROCTER & GAMBLE CO SENIOR CORP_BND 5.		01/19/2023	3RDPARTY		2,186,060	2,000,000	2,101,680	2,063,848		(260)		(260)		2,063,588		122,472	122,472	52,556	02/01/2034	1.D FE
742718-DB-2	PROCTER & GAMBLE CO SENIOR CORP_BND 5.		03/01/2023	VARIOUS		10,677,194	9,803,000	10,762,964	10,700,071		(8,994)		(8,994)		10,691,078		(13,884)	(13,884)	301,438	08/15/2034	1.D FE
742718-DF-3	PROCTER & GAMBLE CO SENIOR CORP_BND 5.		03/01/2023	VARIOUS		4,693,728	4,395,000	4,778,007	4,775,823		(3,078)		(3,078)		4,772,744		(79,016)	(79,016)	120,606	03/05/2037	1.D FE
74273@-AB-9	PRIT CORE REALTY HOLDINGS LLC CORP_BND		02/14/2023	MATURITY		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				57,750	02/14/2023	2.A
743315-AR-4	PROGRESSIVE CORPORATION THE SENIOR CORP		01/19/2023	3RDPARTY		4,683,500	5,000,000	4,998,250	4,999,240		11		11		4,999,251		(315,751)	(315,751)	63,972	01/15/2027	1.F FE
744533-BJ-8	PUBLIC SERVICE COMPANY OF OKLA SENIOR CO		02/06/2023	3RDPARTY		3,963,848	3,580,000	4,233,965	4,047,324		(2,141)		(2,141)		4,045,182		(81,335)	(81,335)	54,682	11/15/2037	2.A FE
74456Q-AQ-9	PUBLIC SERVICE ELECTRIC AND GA SECURED C		02/09/2023	VARIOUS		8,956,309	8,375,000	9,220,848	8,955,830		(3,414)		(3,414)		8,952,416		3,892	3,892	95,475	12/01/2036	1.F FE
74456Q-AV-8	PUBLIC SERVICE ELECTRIC AND GA SECURED C		01/01/2023	VARIOUS																03/01/2040	1.F FE
746245-AA-7	PUREWEST FUNDING LLC PUREW_21 ABS_ABS 1		03/20/2023	PAYDOWN		1,230,854	1,230,854	1,230,854	1,230,854						1,230,854				8,809	12/22/2036	1.G FE
74922G-AF-1	RESIDENTIAL ACCREDIT LOANS INC SUPSEN WH		03/01/2023	PAYDOWN		63,679	80,307	57,712	42,973		20,707		20,707		63,679				1,060	11/25/2036	1.A FM
74922G-AM-6	RESIDENTIAL ACCREDIT LOANS INC SUPSEN WH		03/01/2023	PAYDOWN		91,913	115,913	81,611	60,445		31,468		31,468		91,913				1,471	11/25/2036	1.A FM
74924D-AA-7	RESIDENTIAL ACCREDIT LOANS INC WHOLE_CMO		03/01/2023	PAYDOWN		75,227	128,308	90,349	66,252		8,975		8,975		75,227				1,537	09/25/2037	1.A FM
74925G-AA-9	RESIDENTIAL ACCREDIT LOANS INC WHOLE_CMO		03/01/2023	PAYDOWN		149,540	176,268	127,167	124,876		24,664		24,664		149,540				2,337	10/25/2037	1.A FM
74927X-AE-2	RBSGC MORTGAGE PASS THROUGH CE WHOLE_CMO		03/01/2023	PAYDOWN		1,341	1,189	676	676		665		665		1,341				18	01/25/2037	3.A FM
74927X-AE-2	RBSGC MORTGAGE PASS THROUGH CE WHOLE_CMO		01/01/2023	PAYDOWN		6,499	6,499	3,694	3,694		2,805		2,805		6,499				33	01/25/2037	5.A FM
74928X-BB-6	RBSSP RESECURITIZATION TRUST R WHOLE_CMO		03/25/2023	PAYDOWN		196,183	379,759	323,804	327,562		(131,379)		(131,379)		196,183				3,314	01/26/2036	1.A FM
74929X-BZ-2	RBSSP RESECURITIZATION TRUST R SENIOR WH		03/01/2023	PAYDOWN			8,383	6,219	4,345		(4,345)		(4,345)						66	07/26/2036	1.A FM
749580-AG-1	RESIDENTIAL FUNDING MORTGAGE S SUPSEN WH		03/01/2023	PAYDOWN		29,845	35,096	30,716	28,640		1,205		1,205		29,845				385	05/25/2037	1.A FM
749583-AE-0	RESIDENTIAL FUNDING MORTGAGE S SENIOR WH		03/01/2023	PAYDOWN		10,873	15,574	13,846	13,406		(2,532)		(2,532)		10,873				108	02/25/2037	4.B FM
				REDEMPTION 100.0000																	
750731-AA-9	RAIDERS FOOTBALL CLUB LLC CORP_BND 3.7		03/10/2023			18,597	18,597	18,597	18,597						18,597				116	02/10/2049	2.A
75114H-AD-9	RESIDENTIAL ACCREDIT LOANS INC SUPSEN WH		03/27/2023	PAYDOWN		26,363	26,363	22,985	23,476		2,887		2,887		26,363				85	05/25/2046	1.A FM
75114T-AJ-0	RESIDENTIAL ACCREDIT LOANS INC SENIOR WH		03/01/2023	PAYDOWN		5,083	8,735	7,294	7,543		(2,460)		(2,460)		5,083				82	05/25/2036	3.B FM
751151-AD-3	RESIDENTIAL ACCREDIT LOANS INC SENIOR WH		03/01/2023	PAYDOWN			1,125	659	430		(430)		(430)						8	09/25/2036	1.A FM
75115G-AA-6	RESIDENTIAL ACCREDIT LOANS INC SUPSEN AB		03/27/2023	PAYDOWN		82,476	82,476	77,842	77,995		4,481		4,481		82,476				489	12/25/2036	1.A FM
75513E-CJ-8	RAYTHEON TECHNOLOGIES CORPORAT SENIOR CO		01/01/2023	VARIOUS																12/15/2043	2.A FE
75524K-PT-5	CITIZENS BANK NA SENIOR CORP_BND 6.064		03/29/2023	3RDPARTY		19,124,125	20,000,000	20,000,000	20,000,000						20,000,000		(875,875)	(875,875)	510,259	10/24/2025	2.A FE
756109-AS-3	REALTY INCOME CORPORATION SENIOR CORP_BN		01/19/2023	3RDPARTY		11,352,960	12,000,000	11,851,080	11,935,476		915		915		11,936,392		(583,432)	(583,432)	188,000	01/15/2027	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
759509-AB-8	RELIANCE STEEL & ALUMINUM CO SENIOR CORP		01/01/2023	VARIOUS REDEMPTION 100.0000																11/15/2036	2.B FE
75974@-AA-0	RENEWABLE POWER GENERATION LLC SENIOR CO		03/31/2023			182,595	182,595	182,595	182,595						182,595				3,752	03/31/2035	2.B PL
76110H-T7-4	RESIDENTIAL ACCREDIT LOANS INC WHOLE_CMO		02/01/2023	PAYDOWN		13,345	14,038	12,020	12,680		666		666		13,345				40	02/25/2035	1.A FM
761118-MC-9	RESIDENTIAL ACCREDIT LOANS INC WHOLE_CMO		03/01/2023	PAYDOWN		17,024	22,173	18,677	18,677		(1,654)		(1,654)		17,024				193	11/25/2035	1.A FM
76111X-N8-2	RESIDENTIAL FUNDING MTG SEC I WHOLE_CMO		03/01/2023	PAYDOWN		5,167	10,316	8,095	7,744		(2,577)		(2,577)		5,167				95	03/25/2036	1.A FM
761120-AE-4	RESIDENTIAL ASSET SECURITIZATI SUPSEN WH		02/01/2023	PAYDOWN			(11)	(8)	(8)		8		8							04/25/2037	4.B FM
761120-AH-7	RESIDENTIAL ASSET SECURITIZATI SUPSEN WH		02/01/2023	PAYDOWN			(11)	(8)	(8)		8		8							04/25/2037	4.B FM
76112H-AC-1	RESIDENTIAL ASSET SECURITIZATI WHOLE_CMO		03/27/2023	PAYDOWN				8,772	2,816		(2,816)		(2,816)						195	09/25/2036	6. FE
76112H-AL-1	RESIDENTIAL ASSET SECURITIZATI WHOLE_CMO		03/27/2023	PAYDOWN		3	24,049	8,293	4,609		(4,606)		(4,606)		3				115	09/25/2036	1.A FM
76113N-AC-7	RESIDENTIAL ASSET SECURITIZATI WHOLE_CMO		03/01/2023	PAYDOWN		19,868	19,721	15,137	15,137		4,731		4,731		19,868				309	07/25/2036	1.A FM
76113N-AC-7	RESIDENTIAL ASSET SECURITIZATI WHOLE_CMO		01/01/2023	PAYDOWN		1,692	1,692	1,299	1,299		393		393		1,692				9	07/25/2036	3.A FM
76114H-AM-7	RESIDENTIAL ASSET SECURITIZATI WHOLE_CMO		02/01/2023	PAYDOWN		17,394	15,330	8,923	8,923		8,471		8,471		17,394				208	05/25/2037	1.A FM
76114H-AM-7	RESIDENTIAL ASSET SECURITIZATI WHOLE_CMO		01/01/2023	PAYDOWN		16,400	16,400	9,546	9,546		6,854		6,854		16,400				82	05/25/2037	3.A FM
77342J-AE-3	ROCKFORD TOWER CLO LTD ROCKT_1 MEZZANIN		03/24/2023	3RDPARTY REDEMPTION 100.0000		1,904,074	2,000,000	1,885,632	1,887,489		4,796		4,796		1,892,285		11,789	11,789	46,345	05/20/2031	1.F FE
77775*-BV-2	ROSENTHAL & ROSENTHAL INC CORP_BND 5.3		01/31/2023			3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				79,800	01/31/2026	2.B PL
78443C-CV-4	SLM PRIVATE CREDIT STUDENT LOA SUB ABS_A		03/15/2023	PAYDOWN		280,056	280,056	203,041	219,861		60,195		60,195		280,056				3,542	12/15/2039	1.B FE
78448Y-AC-5	SMB PRIVATE EDUCATION LOAN TRU SENIOR AB		03/15/2023	PAYDOWN		47,647	47,647	41,594			6,053		6,053		47,647				63	01/15/2053	1.A FE
78449D-AC-0	SMB PRIVATE EDUCATION LOAN TRU SENIOR AB		03/13/2023	3RDPARTY		1,178,352	1,214,796	1,171,519	1,171,786		1,272		1,272		1,173,058		5,294	5,294	14,051	09/15/2054	1.A FE
78449D-AC-0	SMB PRIVATE EDUCATION LOAN TRU SENIOR AB		02/25/2023	PAYDOWN		54,265	54,265	52,332	52,343		1,921		1,921		54,265				358	09/15/2054	1.A FE
78449Y-AA-8	SMB PRIVATE EDUCATION LOAN TRU SENIOR AB		03/15/2023	PAYDOWN		31,268	31,268	27,985			3,283		3,283		31,268				49	07/17/2051	1.A FE
78450M-AA-0	SMB PRIVATE EDUCATION LOAN TRU ABS_ABS _		03/15/2023	PAYDOWN		3,956,483	3,956,483	3,956,318	3,956,339		144		144		3,956,483				10,868	02/15/2051	1.A FE
78486Q-AD-3	SVB FINANCIAL GROUP SENIOR CORP_BND 3.		03/14/2023	3RDPARTY		604,500	1,300,000	1,298,908	1,299,741		25		25		1,299,766		(695,266)	(695,266)	22,750	01/29/2025	2.B FE
78486Q-AF-8	SVB FINANCIAL GROUP SENIOR CORP_BND 1.		03/14/2023	3RDPARTY		1,395,000	3,000,000	2,598,960	2,628,507		8,304		8,304		2,636,811		(1,241,811)	(1,241,811)	27,000	02/02/2031	2.B FE
78516F-AB-5	SABAL TRAIL TRANSMISSION LLC SENIOR CORP		03/21/2023	VARIOUS		23,667,571	25,000,000	25,000,000	25,000,000						25,000,000		(1,332,429)	(1,332,429)	424,417	05/01/2038	2.A FE
78662M-AB-2	SAGANAW RECEIVABLES LLC SAG_19 SENIOR AB		01/03/2023	PAYDOWN		47,217	47,217	47,217	47,217						47,217				215	12/01/2023	1.F PL
797426-AG-8	SAN DIEGO FAMILY HOUSING LLC SENIOR MUNI		01/01/2023	VARIOUS																07/01/2048	1.C FE
797440-BM-5	SANDIEGOGAS&ELECTRICCO SECURED CORP_BND		01/19/2023	3RDPARTY		1,526,590	1,594,000	1,461,969	1,494,254		215		215		1,494,469		32,121	32,121	31,482	08/15/2040	1.F FE
80286N-AF-3	SANTANDER DRIVE AUTO RECEIVABL SUB ABS_A		03/15/2023	PAYDOWN		1,209,653	1,209,653	1,189,335			20,318		20,318		1,209,653				1,466	02/17/2026	1.C FE
80287E-AD-7	SANTANDER DRIVE AUTO RECEIVABL SUB ABS_A		03/15/2023	PAYDOWN		5,282,163	5,282,163	5,230,786			51,377		51,377		5,282,163				5,165	12/15/2025	1.A FE
808513-AM-7	CHARLES SCHWAB CORPORATION THE SENIOR CO		01/12/2023	3RDPARTY		20,449,170	21,000,000	20,016,990	20,085,254		12,136		12,136		20,097,389		351,781	351,781	309,925	02/13/2026	1.F FE
808513-AQ-8	CHARLES SCHWAB CORPORATION THE SENIOR CO		01/19/2023	3RDPARTY		9,605,200	10,000,000	9,983,900	9,992,660		100		100		9,992,760		(387,560)	(387,560)	125,333	03/02/2027	1.F FE
816851-AP-4	SEMPRA ENERGY SENIOR CORP_BND 6.000% 1		01/01/2023	VARIOUS																10/15/2039	2.B FE
81746F-AG-0	SEQUOIA MORTGAGE TRUST SEMT_17 SUPSEN WH		03/01/2023	PAYDOWN		176,686	176,686	180,778	180,998		(4,313)		(4,313)		176,686				1,028	09/25/2047	1.A
81746V-AG-5	SEQUOIA MORTGAGE TRUST SEMT_18 SUPSEN WH		03/01/2023	PAYDOWN		104,753	104,753	100,213	100,612		4,141		4,141		104,753				609	03/25/2048	1.A
81747G-AG-7	SEQUOIA MORTGAGE TRUST SEMT_18 SUPSEN WH		03/01/2023	PAYDOWN		27,946	27,946	26,417	26,442		1,504		1,504		27,946				161	05/26/2048	1.A
81748A-AA-2	SEQUOIA MORTGAGE TRUST SEMT_20 SUPSEN WH		03/01/2023	PAYDOWN		170,237	170,237	173,748	176,643		(6,406)		(6,406)		170,237				819	04/25/2050	1.A
81748K-AA-0	SEQUOIA MORTGAGE TRUST SEMT_20 WHOLE_CMO		03/01/2023	PAYDOWN		138,051	138,051	141,459	145,666		(7,615)		(7,615)		138,051				641	03/25/2050	1.A
817743-AA-5	SERVPRO MASTER ISSUER LLC SPRO SENIOR AB		01/25/2023	PAYDOWN		65,000	65,000	65,000	65,000						65,000				631	10/25/2049	2.C FE
82281E-AA-5	SHELLPOINT CO-ORIGINATOR TRUST WHOLE_CMO		03/01/2023	PAYDOWN		27,854	27,854	27,092	26,950		904		904		27,854				162	11/25/2046	1.A
828807-CL-9	SIMON PROPERTY GROUP LP SENIOR CORP_BND		01/19/2023	3RDPARTY		3,198,720	3,500,000	3,488,135	3,490,830		18		18		3,490,848		(292,128)	(292,128)	59,111	03/15/2042	1.G FE
83192C-AC-1	SMB PRIVATE EDUCATION LOAN TRU SENIOR AB		03/13/2023	3RDPARTY		1,034,754	1,062,478	1,034,588	1,034,799		1,026		1,026		1,035,825		(1,071)	(1,071)	9,848	06/15/2037	1.A FE
83192C-AC-1	SMB PRIVATE EDUCATION LOAN TRU SENIOR AB		02/15/2023	PAYDOWN		53,005	53,005	51,614	51,624		1,381		1,381		53,005				386	06/15/2037	1.A FE
832696-AP-3	J M SMUCKER CO SENIOR CORP_BND 4.375%		01/18/2023	3RDPARTY		1,032,884	1,150,000	1,132,679	1,135,143		21		21		1,135,164		(102,280)	(102,280)	17,470	03/15/2045	2.B FE
83405Y-AA-0	SOFI PROFESSIONAL LOAN PROGRAM SENIOR AB		03/15/2023	PAYDOWN		39,155	39,155	30,822	30,879		8,276		8,276		39,155				65	08/17/2043	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
835495-AJ-1	SONOCO PRODUCTS COMPANY SENIOR CORP_BND		01/01/2023	VARIOUS																11/01/2040	2.B FE
837004-BW-9	DOMINION ENERGY SOUTH CAROLINA SECURED C		01/19/2023	3RDPARTY		4,297,400	4,000,000	4,428,840	4,250,158		(1,175)		(1,175)		4,248,983		48,417	48,417	121,156	01/15/2033	1.F FE
837004-CE-8	DOMINION ENERGY SOUTH CAROLINA SECURED C		02/07/2023	3RDPARTY		18,927,358	18,385,000	19,138,155	18,962,537		(2,134)		(2,134)		18,960,404		(33,046)	(33,046)	523,258	02/01/2041	1.F FE
837004-CG-3	DOMINION ENERGY SOUTH CAROLINA SECURED C		01/01/2023	VARIOUS REDEMPTION 100.0000																06/15/2043	1.F FE
838518-E#-1	SOUTH JERSEY INDUSTRIES INC SENIOR CORP_		03/23/2023	REDEMPTION 100.0000		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				87,107	06/19/2030	2.C
838518-E@-3	SOUTH JERSEY INDUSTRIES INC SENIOR CORP_		03/23/2023	REDEMPTION 100.0000		9,000,000	9,000,000	9,000,000	9,000,000						9,000,000				95,645	06/19/2028	2.C
84055*-AE-8	SOUTH TEXAS ELECTRIC COOP INC CORP_BND		02/15/2023			33,333	33,333	33,333	33,333						33,333				693	08/15/2048	1.F
841215-AA-4	SOUTHAVEN COMBINED CYCLE GENER SECURED C		02/15/2023	VARIOUS		530,933	530,933	530,933	530,933						530,933				10,210	08/15/2033	1.C FE
842400-FL-2	SOUTHERNCALIFORNIAEDISONCOM SECURED CORP		01/01/2023	VARIOUS																03/15/2039	2.A FE
842400-FP-3	SOUTHERNCALIFORNIAEDISONCOM SECURED CORP		01/01/2023	VARIOUS																03/15/2040	1.G FE
842434-CJ-9	SOUTHERN CALIFORNIA GAS COMPAN SECURED C		01/19/2023	3RDPARTY		10,051,700	10,000,000	9,975,700	9,981,425		39		39		9,981,465		70,235	70,235	96,806	11/15/2040	1.E FE
84314#-AB-7	SOUTHERN ILLINOIS POWER COOP SENIOR CORP		03/28/2023	3RDPARTY REDEMPTION 100.0000		6,318,438	6,250,000	6,250,000	6,250,000						6,250,000		68,438	68,438	109,809	06/15/2040	2.B
85045@-AA-4	SPRINGFIELD CLINIC LLP CORP_BND 6.090%		02/24/2023	REDEMPTION 100.0000		45,392	45,392	45,392	45,392						45,392				346	12/21/2026	2.B YE
85045@-AA-4	SPRINGFIELD CLINIC LLP CORP_BND 6.090%		03/23/2023			22,869	22,869	22,869	22,869						22,869				348	12/21/2026	3.A
85208N-AE-0	SPRINT SPECTRUM CO I II III SECURED CO		03/23/2023	3RDPARTY		4,981,325	5,000,000	5,000,000	5,000,000						5,000,000		(18,675)	(18,675)	66,547	09/20/2029	2.A FE
85213X-AA-9	SPRUCE HILL MORTGAGE ACQUISITI WHOLE_CMO		03/01/2023	PAYDOWN REDEMPTION 100.0000		49,899	49,899	44,698	44,725		5,175		5,175		49,899				335	07/25/2057	1.A FE
85236#-AA-1	SUNNOVA RAYS 1 SENIOR CORP_BND 4.950%		01/30/2023			41,417	41,417	41,417	41,417						41,417				513	04/30/2044	1.G PL
85236K-AA-0	STACK INFRASTRUCTURE ISSUER LL SENIOR AB		03/25/2023	PAYDOWN		2,825,622	2,825,623	2,817,122	2,817,203		8,419		8,419		2,825,622				31,029	02/25/2044	1.G FE
85236W-CE-4	SREIT TRUST SREIT_21-MFP2 SENIOR_CMBS _2		03/14/2023	3RDPARTY		6,871,207	7,088,000	6,900,663	2,732,690		6,460		6,460		6,908,614		(37,407)	(37,407)	58,637	11/15/2036	1.A
85253#-AF-8	STAG INDUSTRIAL OPERATING PART SENIOR CO		01/05/2023	MATURITY		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				159,200	01/05/2023	2.C
854502-AH-4	STANLEY BLACK & DECKER INC SENIOR CORP_B		02/17/2023	3RDPARTY		16,563,646	17,450,000	16,402,311	16,439,792		20,014		20,014		16,459,806		103,840	103,840	195,429	11/15/2028	1.G FE
863579-RT-7	STRUCTURED ADJUSTABLE RATE MOR SENIOR WH		03/01/2023	PAYDOWN		119,828	119,847	110,271	106,398		13,430		13,430		119,828				945	05/25/2035	1.A FM
86361W-AA-9	STRUCTURED ASSET MORTGAGE INVE SUPSEN WH		03/27/2023	PAYDOWN		21,597	21,597	17,817	16,344		5,252		5,252		21,597				120	10/25/2036	1.A FM
86364C-AF-9	STRUCTURED ADJUSTABLE RATE MOR WHOLE_CMO		03/01/2023	PAYDOWN		12,374	12,389	9,095	6,846		5,528		5,528		12,374				80	07/25/2037	1.A FM
86765B-AH-2	ENERGY TRANSFER LP SENIOR CORP_BND 6.8		02/07/2023	3RDPARTY		7,230,720	7,000,000	7,157,710	7,124,616		(412)		(412)		7,124,204		106,516	106,516	231,758	02/15/2040	2.C FE
86772R-AA-3	SUNRUN JUPITER ISSUER 2022-1 L ABS_ABS _		01/30/2023	PAYDOWN		27,007	27,007	26,788	26,795		212		212		27,007				321	07/30/2057	1.G PL
86789M-AQ-0	SUNTRUST ALTERNATIVE LOAN TRUS WHOLE_CMO		03/01/2023	PAYDOWN		13,024	13,590	10,388	11,150		1,874		1,874		13,024				137	12/25/2035	1.A FM
86789M-AQ-0	SUNTRUST ALTERNATIVE LOAN TRUS WHOLE_CMO		03/01/2023	PAYDOWN		19,476	20,323	19,911	19,964		(488)		(488)		19,476				206	12/25/2035	3.C FM
87232B-AF-9	TCI-SYMPHONY CLO TSYMP_17-1A SENIOR ABS_		01/17/2023	PAYDOWN		248,534	248,534	244,689	244,746		3,788		3,788		248,534				3,182	07/15/2030	1.A FE
87250C-AL-1	TICP CLO LTD TICP_19-14A ABS_ABS _14-R 1		03/14/2023	3RDPARTY		10,746,263	10,920,000	10,810,800			1,741		1,741		10,812,541		(66,278)	(66,278)	98,227	10/20/2032	1.A FE
87267T-AA-9	TOORAK MORTGAGE TRUST TRK_21-I SENIOR WH		03/01/2023	PAYDOWN		120,172	120,172	119,797	119,934		238		238		120,172				444	11/25/2056	1.A FE
87612E-BA-3	TARGET CORPORATION SENIOR CORP_BND 4.0		01/01/2023	VARIOUS REDEMPTION 100.0000																07/01/2042	1.F FE
88031V-AA-7	TENASKA GATEWAY PARTNERS LTD SECURED COR		03/30/2023			114,592	114,592	120,894	116,705		(2,114)		(2,114)		114,592				1,734	12/30/2023	2.B FE
88606W-AA-0	THUNDERBOLT AIRCRAFT LEASE LTD SENIOR AB		03/15/2023	PAYDOWN		19,311	19,311	19,311	19,459		(148)		(148)		19,311				119	05/17/2032	2.B FE
886546-AD-2	TIFFANY & CO SENIOR CORP_BND 4.900% 10		01/01/2023	VARIOUS																10/01/2044	1.E FE
891027-AS-3	GLOBE LIFE INC SENIOR CORP_BND 4.550%		02/28/2023	3RDPARTY		5,738,909	5,850,000	5,490,817	5,503,724		8,748		8,748		5,512,472		226,437	226,437	123,476	09/15/2028	2.A FE
891906-AF-6	GLOBAL PAYMENTS INC SENIOR CORP_BND 4.		03/21/2023	3RDPARTY		28,263,600	30,000,000	29,926,800	29,957,093		1,609		1,609		29,958,702		(1,695,102)	(1,695,102)	415,333	06/01/2028	2.C FE
89255#-AA-9	VANDERBILT UNIVERSITY TRADEMAR ABS_ABS		03/01/2023	PAYDOWN		5,885	5,885	5,885	5,885						5,885				48	07/01/2048	1.F PL
89566E-AD-0	TRI-STATE GENERATION AND TRANS SECURED C		01/01/2023	VARIOUS																06/15/2040	1.G FE
89788M-AG-7	TRUIST FINANCIAL CORP SENIOR CORP_BND		03/15/2023	3RDPARTY		8,374,680	9,000,000	8,649,720	8,652,548		11,941		11,941		8,664,490		(289,810)	(289,810)	104,106	06/06/2028	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
89788M-AM-4	TRUIST FINANCIAL CORP SENIOR CORP_BND		03/13/2023	3RDPARTY		3,549,338	3,750,000	3,750,000							3,750,000		(200,663)	(200,663)	26,144	01/26/2034	1.G FE
902494-BD-4	TYSON FOODS INC SENIOR CORP_BND 4.550%		01/01/2023	VARIOUS																06/02/2047	2.B FE
902691-AE-4	UGI UTILITIES INC SENIOR CORP_BND 6.20		01/01/2023	VARIOUS																09/30/2036	1.F FE
				REDEMPTION 100.0000																	
90355J-AB-6	USQ 1201L LLC CORP_BND 144A 4.540% 07/		01/15/2023			826,139	826,139	826,139	826,139						826,139				18,753	07/15/2028	1.G FE
907818-DU-9	UNION PACIFIC CORPORATION SENIOR CORP_BN		01/01/2023	VARIOUS																12/15/2043	1.G FE
907818-EY-0	UNION PACIFIC CORPORATION SENIOR CORP_BN		01/23/2023	3RDPARTY		7,879,840	8,000,000	7,529,020	7,544,144		4,654		4,654		7,548,798		331,042	331,042	118,500	09/10/2028	1.G FE
				REDEMPTION 100.0000																	
909318-AA-5	UNITED AIRLINES 2018-1 AA PASS SECURED C		03/01/2023			99,130	99,130	99,130	99,130						99,130				1,735	09/01/2031	1.F FE
				REDEMPTION 100.0000																	
90931C-AA-6	UNITED AIRLINES 2019-1 PASS TH SECURED C		02/25/2023			23,125	23,125	25,280	24,868		(1,743)		(1,743)		23,125				480	08/25/2031	1.F FE
				REDEMPTION 100.0000																	
90931E-AA-2	UNITED AIRLINES 2019-1 PASS TH SECURED C		02/25/2023			69,210	69,210	69,210	69,210						69,210				1,575	08/25/2031	2.C FE
				REDEMPTION 100.0000																	
90931V-AA-4	UNITED AIRLINES 2018 1A PASS T SECURED C		03/01/2023			371,739	371,739	371,739	371,739						371,739				6,877	09/01/2031	2.C FE
90983V-AA-1	UNITED COMMUNITIES LLC SECURED MUNITAX_B		03/15/2023	VARIOUS		256,722	256,722	243,527	245,902		10,819		10,819		256,722				7,202	09/15/2051	2.B FE
911312-AJ-5	UNITED PARCEL SERVICE INC SENIOR CORP_BN		01/01/2023	VARIOUS																01/15/2038	1.F FE
913017-BP-3	RAYTHEON TECHNOLOGIES CORPORAT SENIOR CO		01/01/2023	VARIOUS																07/15/2038	2.A FE
913017-BT-5	RAYTHEON TECHNOLOGIES CORPORAT SENIOR CO		02/06/2023	3RDPARTY		9,549,500	10,000,000	9,876,700	9,902,945		323		323		9,903,268		(353,768)	(353,768)	83,750	06/01/2042	2.A FE
91324P-CD-2	UNITEDHEALTH GROUP INC SENIOR CORP_BND		01/01/2023	VARIOUS																03/15/2043	1.F FE
91324P-CQ-3	UNITEDHEALTH GROUP INC SENIOR CORP_BND		01/19/2023	VARIOUS		7,139,090	7,000,000	6,999,160	6,999,332		2		2		6,999,334		139,756	139,756	169,069	07/15/2035	1.F FE
91324P-ET-5	UNITEDHEALTH GROUP INC SENIOR CORP_BND		03/23/2023	3RDPARTY		9,345,000	8,400,000	8,608,208	8,607,596		(623)		(623)		8,606,974		738,026	738,026	210,338	02/15/2063	1.F FE
91679R-AA-7	UPSTART PASS-THROUGH TRUST UPS ABS_ABS _		03/20/2023	PAYDOWN		31,428	31,428	31,428	31,428						31,428				171	04/20/2028	2.B FE
917435-AA-7	UTAH HSG CORP MILITARY HSG MUNITAX_BND R		01/01/2023	VARIOUS		42,162	42,162	42,008	42,040		122		122		42,162				1,137	07/01/2050	1.D FE
917435-AB-5	UTAH HSG CORP MILITARY HSG MUNITAX_BND R		01/01/2023	VARIOUS		30,000	30,000	28,626	28,854		1,146		1,146		30,000				816	07/01/2050	1.E FE
				REDEMPTION 100.0000																	
91752*-AA-7	UTAH SOLAR HOLDINGS LLC CORP_BND 3.590		12/30/2022			718,365	718,365	718,365	718,365						718,365					12/31/2036	2.C PL
91913Y-AE-0	VALERO ENERGY CORPORATION SENIOR CORP_BN		03/15/2023	3RDPARTY		1,373,664	1,205,000	1,388,413	1,315,062		(1,864)		(1,864)		1,313,197		60,466	60,466	38,158	04/15/2032	2.B FE
91913Y-AL-4	VALERO ENERGY CORPORATION SENIOR CORP_BN		03/15/2023	3RDPARTY		3,230,940	3,000,000	2,868,161	2,869,876		1,116		1,116		2,870,991		359,949	359,949	50,792	06/15/2037	2.B FE
91914J-AA-0	VALERO ENERGY PARTNERS LP SENIOR CORP_BN		03/17/2023	3RDPARTY		23,993,250	25,000,000	23,848,686	23,911,760		55,316		55,316		23,967,076		26,174	26,174	291,667	12/15/2026	2.B FE
				REDEMPTION 100.0000																	
91927#-AA-3	VALLEY 2016 LEASE-BACKED PT TR CORP_BND		03/15/2023			41,150	41,150	41,150	41,150						41,150				280	01/15/2043	1.E
92211M-AE-3	VANTAGE DATA CENTERS ISSUER LL SENIOR AB		03/22/2023	PAYDOWN		10,311,042	10,311,042	10,311,042	10,311,042						10,311,042				118,863	11/16/2043	1.G FE
92212K-AA-4	VANTAGE DATA CENTERS ISSUER LL SENIOR AB		03/15/2023	PAYDOWN		8,750	8,750	8,750	8,750						8,750				48	07/15/2044	1.G FE
92257P-AA-9	VELOCITY COMMERCIAL CAPITAL LO SENIOR_CM		03/01/2023	PAYDOWN		239,273	240,430	240,425	240,415		(1,142)		(1,142)		239,273				2,566	10/25/2052	1.A FE
924922-AA-5	VERUS SECURITIZATION TRUST VER SENIOR WH		03/13/2023	3RDPARTY		3,456,640	3,459,884	3,411,593	3,410,881		2,591		2,591		3,413,472		43,169	43,169	61,241	10/25/2067	1.A FE
924922-AA-5	VERUS SECURITIZATION TRUST VER SENIOR WH		03/01/2023	PAYDOWN		63,140	63,140	62,259	62,246		894		894		63,140				701	10/25/2067	1.A FE
924923-AA-3	VERUS SECURITIZATION TRUST VER WHOLE_CMO		03/01/2023	PAYDOWN		69,002	69,002	68,301	68,328		674		674		69,002				868	10/25/2067	1.A FE
92538B-AA-1	VERUS SECURITIZATION TRUST VER WHOLE_CMO		03/01/2023	PAYDOWN		160,025	160,025	136,621	137,147		22,877		22,877		160,025				187	10/25/2063	1.A FE
92538L-AA-9	VERUS SECURITIZATION TRUST VER SENIOR WH		03/01/2023	PAYDOWN		83,362	83,362	73,893	74,222		9,140		9,140		83,362				233	05/26/2065	1.A FE
92538U-AA-9	VERUS SECURITIZATION TRUST VER SENIOR WH		03/15/2023	3RDPARTY		3,364,115	3,581,227	3,246,047	3,248,599		2,597		2,597		3,251,197		112,919	112,919	43,305	02/25/2067	1.A FE
92538U-AA-9	VERUS SECURITIZATION TRUST VER SENIOR WH		03/01/2023	PAYDOWN		77,878	77,878	70,589	70,644		7,233		7,233		77,878				498	02/25/2067	1.A FE
92539F-AA-1	VERUS SECURITIZATION TRUST VER SENIOR WH		03/25/2023	PAYDOWN		54,835	54,835	54,834			1		1		54,835				274	02/27/2068	1.A FE
92553P-AC-6	PARAMOUNT GLOBAL SENIOR CORP_BND 6.750		01/01/2023	VARIOUS																10/05/2037	2.B FE
927804-FB-5	VIRGINIA ELECTRIC AND POWER CO SENIOR CO		02/07/2023	VARIOUS		15,046,002	13,800,000	15,594,801	15,054,336		(6,320)		(6,320)		15,048,016		(2,014)	(2,014)	193,200	05/15/2037	2.A FE
				REDEMPTION 100.0000																	
92783#-AA-4	VIRGINIA INTERNATIONAL GATEWAY CORP_BND		03/31/2023			44,295	44,295	44,295	44,295						44,295				435	06/30/2030	1.F PL

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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
92826C-AE-2	VISA INC SENIOR CORP_BND 4.150% 12/14/		01/01/2023	VARIOUS																12/14/2035	1.D FE
929227-2G-0	WAMU MORTGAGE PASS-THROUGH CER SUPSEN WH		03/01/2023	PAYDOWN		22,765	22,765	19,037	20,406		2,359		2,359		22,765					126	06/25/2033	1.A FM
92922F-4D-7	WAMU MORTGAGE PASS-THROUGH CER SUPSEN WH		03/01/2023	PAYDOWN		18,026	18,026	16,539	17,172		854		854		18,026					104	12/25/2035	1.A FM
92922F-TJ-7	WAMU MORTGAGE PASS-THROUGH CER SENIOR WH		03/25/2023	PAYDOWN		15,611	15,611	14,480	14,825		787		787		15,611					120	06/25/2044	1.A FM
92936J-AN-4	WF-RBS COMMERCIAL MORTGAGE TRU SUB SENIO		03/01/2023	PAYDOWN		113,151	113,151	123,287	113,151						113,151				1,233	11/15/2044	1.A FM
92937E-AG-9	WF-RBS COMMERCIAL MORTGAGE TRU SUB SUB_C		03/01/2023	PAYDOWN		444,919	444,919	413,236	444,008		911		911		444,919				2,697	03/15/2045	1.A
92937F-AG-6	WF-RBS COMMERCIAL MORTGAGE TRU SUB SUB_C		03/01/2023	PAYDOWN		5,275,000	5,275,000	5,305,909	5,268,339		6,661		6,661		5,275,000				37,867	03/15/2048	1.A
92937F-AH-4	WF-RBS COMMERCIAL MORTGAGE TRU SUB SUB_C		03/01/2023	PAYDOWN		28,365,000	28,365,000	29,080,220	28,340,617		24,383		24,383		28,365,000				317,211	03/15/2048	1.A
92937F-AU-5	WF-RBS COMMERCIAL MORTGAGE TRU SUB SUB_C		03/01/2023	PAYDOWN		6,900,000	6,900,000	6,303,453	6,824,875		75,125		75,125		6,900,000				78,458	03/15/2048	1.A
92938C-AG-2	WF-RBS COMMERCIAL MORTGAGE TRU SENIOR_CM		02/01/2023	PAYDOWN				809,090	10,375		(10,375)		(10,375)						15,150	08/15/2046	1.A FE
92938C-AG-2	WF-RBS COMMERCIAL MORTGAGE TRU SENIOR_CM		03/01/2023	PAYDOWN				18,921	243		(243)		(243)						496	08/15/2046	1.B FE
931142-CK-7	WALMART INC SENIOR CORP_BND 6.500% 08/		03/01/2023	3RDPARTY		3,026,972	2,600,000	3,098,821	3,096,043		(3,986)		(3,986)		3,092,057		(65,085)	(65,085)	92,950	08/15/2037	1.C FE
931427-AB-4	WALGREENS BOOTS ALLIANCE INC SENIOR CORP		02/06/2023	3RDPARTY		1,795,560	2,000,000	1,987,752	1,991,453		56		56		1,991,509		(195,949)	(195,949)	20,000	11/18/2034	2.B FE
931427-AC-2	WALGREENS BOOTS ALLIANCE INC SENIOR CORP		01/18/2023	3RDPARTY		1,191,151	1,300,000	1,299,792	1,299,823						1,299,823		(108,672)	(108,672)	10,747	11/18/2044	2.B FE
933634-AJ-6	WAMU MORTGAGE PASS-THROUGH CER SUPSEN WH		03/01/2023	PAYDOWN		2,756	2,779	2,165	2,330		426		426		2,756				13	08/25/2036	1.A FM
933635-AA-2	WAMU MORTGAGE PASS-THROUGH CER SUPSEN WH		03/01/2023	PAYDOWN		7,133	8,221	3,961	4,424		2,709		2,709		7,133				33	03/25/2047	1.A FM
93363C-AB-5	WAMU MORTGAGE PASS-THROUGH CER SUPSEN WH		03/01/2023	PAYDOWN		2,638	2,638	2,220	2,355		284		284		2,638				14	07/25/2046	1.A FM
93884P-DT-4	WASHINGTON GAS LIGHT COMPANY SENIOR CORP		03/31/2023	3RDPARTY		2,820,390	3,000,000	3,000,000	3,000,000						3,000,000		(179,610)	(179,610)	86,416	12/03/2040	1.G FE
939336-T2-9	WASHINGTON MUTUAL MSC MORTGAGE SENIOR WH		03/01/2023	PAYDOWN		33,285	33,285	31,142	31,874		1,411		1,411		33,285				227	08/25/2038	1.A FM
93934F-BC-5	WASHINGTON MUTUAL ALTERNATIVE WHOLE_CMO		03/01/2023	PAYDOWN		1,185	4,260	3,855	3,664		(2,479)		(2,479)		1,185				39	09/25/2035	1.A FM
93934F-HC-9	WASHINGTON MUTUAL MORTGAGE PAS WHOLE_CMO		03/25/2023	PAYDOWN		29,831	29,831	28,602	28,665		1,166		1,166		29,831				171	12/25/2035	1.A FM
93934F-JQ-6	WASHINGTON MUTUAL MORTGAGE PAS SUPSEN WH		03/25/2023	PAYDOWN		1,499	5,505	4,731	4,676		(3,178)		(3,178)		1,499				48	02/25/2036	1.A FM
93934F-MN-9	WASHINGTON MUTUAL MORTGAGE PAS WHOLE_CMO		03/01/2023	PAYDOWN		24,889	29,618	25,027	24,875		14		14		24,889				151	04/25/2046	1.A FM
93935L-AB-4	WMALT MORTGAGE PASS-THROUGH CE SENIOR WH		03/01/2023	PAYDOWN		65,207	43,979	38,371	37,771		27,436		27,436		65,207				363	10/25/2046	3.C FM
				REDEMPTION 100.0000																	
94684@-AA-2	WELLS DAIRY INC CORP_BND 6.420% 01/18/		03/31/2023			229,272	229,272	229,272	229,272						229,272				1,848	01/18/2027	4.A
949746-RW-3	WELLS FARGO & COMPANY SENIOR CORP_BND		01/19/2023	3RDPARTY		4,753,050	5,000,000	4,982,850	4,993,746		110		110		4,993,856		(240,806)	(240,806)	37,917	04/22/2026	2.A FE
949831-AA-9	WELLS FARGO MORTGAGE BACKED SE WHOLE_CMO		03/01/2023	PAYDOWN		27,459	27,459	27,845	28,692		(1,233)		(1,233)		27,459				160	07/26/2049	1.A
949831-AF-8	WELLS FARGO MORTGAGE BACKED SE WHOLE_CMO		03/01/2023	PAYDOWN		25,208	25,208	25,081	25,063		146		146		25,208				126	07/26/2049	1.A
94985J-BQ-2	WELLS FARGO MORTGAGE BACKED SE WHOLE_CMO		03/01/2023	PAYDOWN		18,874	23,581	20,927	22,071		(3,197)		(3,197)		18,874				205	06/25/2037	3.A FM
94987F-AJ-5	WELLS FARGO MORTGAGE LOAN TRUS WHOLE_CMO		03/01/2023	PAYDOWN		18,371	18,371	18,235	18,360		11		11		18,371				128	08/27/2035	1.A FM
95001R-AY-5	WELLS FARGO COMMERCIAL MORTGAG SENIOR SE		03/01/2023	PAYDOWN				84,268	67,129		(67,129)		(67,129)						1,952	01/15/2052	1.A FE
95001T-AA-3	WELLS FARGO MORTGAGE BACKED SE SUPSEN WH		03/01/2023	PAYDOWN		10,513	10,513	10,767	10,608		(95)		(95)		10,513				54	11/25/2048	1.A
95002F-AE-4	WELLS FARGO MORTGAGE BACKED SE WHOLE_CMO		03/01/2023	PAYDOWN		474,294	474,294	486,415	480,388		(6,093)		(6,093)		474,294				2,234	09/25/2049	1.A
95002M-AY-5	WELLS FARGO COMMERCIAL MORTGAG SENIOR SE		03/01/2023	PAYDOWN				17,658	17,729		(17,729)		(17,729)						404	08/15/2052	1.A FE
95058X-AE-8	WENDYS FUNDING LLC WEN_18-1A SENIOR ABS_		03/15/2023	PAYDOWN		2,500	2,500	2,500	2,500						2,500				24	03/15/2048	2.B FE
95058X-AH-1	WENDYS FUNDING LLC WEN_19-1A SENIOR ABS_		03/15/2023	PAYDOWN		3,750	3,750	3,750	3,750						3,750				38	06/15/2049	2.B FE
957576-AA-9	WESTERN & SOUTHERN FINANCIAL G SENIOR CO		01/18/2023	3RDPARTY		7,386,120	7,000,000	7,099,190	7,065,557		(241)		(241)		7,065,316		320,804	320,804	206,840	07/15/2033	1.F FE
959802-AM-1	WESTERN UNION CO/THE SENIOR CORP_BND 6		03/29/2023	3RDPARTY		1,467,820	1,500,000	1,498,170	1,498,570		12		12		1,498,582		(30,762)	(30,762)	25,661	06/21/2040	2.B FE
96145D-AH-8	WRKCO INC SENIOR CORP_BND 4.000% 03/15		03/21/2023	3RDPARTY		9,495,900	10,000,000	9,984,163	9,990,368		379		379		9,990,748		(494,848)	(494,848)	208,889	03/15/2028	2.B FE
96332H-CF-4	WHIRLPOOL CORPORATION SENIOR CORP_BND		03/01/2023	MATURITY		1,000,000	1,000,000	998,010	999,961		39		39		1,000,000				18,500	03/01/2023	2.B FE
				REDEMPTION 100.0000																	
96928*-FV-4	WILLIAM BLAIR & COMPANY LLC CORP_BND 4		03/15/2023			92,652	92,652	92,652	92,652						92,652				632	09/15/2044	1.E
96950F-AF-1	WILLIAMS COMPANIES INC SENIOR CORP_BND		01/01/2023	VARIOUS																04/15/2040	2.B FE
97263B-AA-1	WILTON RE FINANCE LLC SENIOR CORP_BND 14		03/30/2023	VARIOUS		15,025,000	15,025,000	15,618,125	15,046,381		(21,381)		(21,381)		15,025,000				441,359	03/30/2033	2.B FE
97651L-AC-5	WINWATER MORTGAGE LOAN TRUST W WHOLE_CMO		03/01/2023	PAYDOWN		24,367	24,367	23,750	23,642		725		725		24,367				147	06/20/2045	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
97654D-AG-1	WINWATER MORTGAGE LOAN TRUST W WHOLE_CMO		03/01/2023	PAYDOWN		52,748	52,748	50,692	53,119		(371)		(371)		52,748				312	08/20/2045	1.A
976826-BE-6	WISCONSIN POWER AND LIGHT COMP SENIOR CO		02/06/2023	3RDPARTY		129,450	117,000	140,611	133,546		(79)		(79)		133,467		(4,017)	(4,017)	3,584	08/15/2037	1.G FE
983024-AG-5	WYETH LLC SENIOR CORP_BND 6.500% 02/01		01/19/2023	3RDPARTY		4,128,322	3,510,000	4,229,129	3,953,829		(1,823)		(1,823)		3,952,006		176,316	176,316	109,005	02/01/2034	1.E FE
983024-AL-4	WYETH LLC SENIOR CORP_BND 6.000% 02/15		01/01/2023	VARIOUS																02/15/2036	1.E FE
98385X-AM-8	XTO ENERGY INC SENIOR CORP_BND 6.750%		02/06/2023	3RDPARTY		4,622,958	3,963,000	4,971,108	4,670,033		(3,387)		(3,387)		4,666,646		(43,687)	(43,687)	138,953	08/01/2037	1.D FE
BANOVU-VQ-0	TIDEWATER AUTO RECEIVABLES TRU ABS_ABS _		01/10/2023	DIRECT		80,661	80,661	80,661	80,661						80,661				573	01/01/2025	1.G Z
				REDEMPTION 100.0000																	
BANOVU-VQ-0	TIDEWATER AUTO RECEIVABLES TRU ABS_ABS _		03/10/2023			171,669	171,669	171,669	171,669						171,669				3,118	01/01/2025	1.G Z
BAN10G-X5-7	SKYMILES IP LTD SECURED CORP_BND 144A		01/20/2023	CALL 100.0000		133,342	133,342	133,342	133,342						133,342				1,500	10/20/2025	2.B FE
				REDEMPTION 100.0000																	
BAN10G-X5-7	SKYMILES IP LTD SECURED CORP_BND 144A		01/20/2023																	10/20/2025	2.B FE
G4301U-AF-1	HARBOUR AIRCRAFT INVESTMENTS L ABS_ABS _		03/15/2023	PAYDOWN		9,549	9,549	9,777	9,610		(60)		(60)		9,549				92	11/15/2037	3.C FE
				REDEMPTION 100.0000																	
G5814#-AA-2	MARI BOYLE LTD CORP_BND 5.580% 06/30/3		03/31/2023			335,320	335,320	335,320	335,320						335,320				2,312	06/30/2031	2.C PL
				REDEMPTION 100.0000																	
G5814#-AB-0	MARI BOYLE LTD CORP_BND 5.580% 06/30/3		03/31/2023			335,320	335,320	335,320	335,320						335,320				2,312	06/30/2031	2.C PL
				REDEMPTION 100.0000																	
P0606*-AA-9	AES MEXICO GENERATION HOLDINGS CORP_BND		03/30/2023			29,184	29,184	29,184	29,184						29,184				410	11/26/2027	2.C PL
				REDEMPTION 100.0000																	
R9836#-AA-6	WELCO ECO SHIP AS SENIOR CORP_BND 5.30		03/31/2023			79,803	79,803	79,009	79,291		512		512		79,803				706	04/30/2031	1.G PL
				REDEMPTION 100.0000																	
R9836#-AB-4	WELCO ECO SHIP AS SENIOR CORP_BND 5.36		03/31/2023			107,078	107,078	106,007	106,385		693		693		107,078				714	04/30/2031	1.G PL
				REDEMPTION 100.0000																	
009090-AA-9	AIR CANADA 2015-1 PASS THROUGH SECURED C	A	03/15/2023			241,245	241,245	241,245	241,245						241,245				4,341	03/15/2027	1.F FE
136375-BL-5	CANADIAN NATIONAL RAILWAY COMP SENIOR CO	A	01/19/2023	3RDPARTY		3,449,580	3,000,000	3,492,318	3,311,586		(1,204)		(1,204)		3,310,382		139,198	139,198	89,583	08/01/2034	1.F FE
136375-BN-1	CANADIAN NATIONAL RAILWAY COMP SENIOR CO	A	01/19/2023	VARIOUS		4,016,295	3,500,000	3,980,655	3,827,948		(1,045)		(1,045)		3,826,903		189,392	189,392	31,344	06/01/2036	1.F FE
13645R-AF-1	CANADIAN PACIFIC RAILWAY COMPA SENIOR CO	A	01/01/2023	VARIOUS																05/15/2037	2.B FE
13645R-AK-0	CANADIAN PACIFIC RAILWAY COMPA SENIOR CO	A	03/15/2023	VARIOUS		8,000,000	8,000,000	7,603,840	7,991,177		8,823		8,823		8,000,000				178,000	03/15/2023	2.B FE
14040*-AB-9	CAPITAL POWER LP CORP_BND 5.610% 06/15		03/13/2023	3RDPARTY		17,381,880	18,000,000	18,000,000	18,000,000						18,000,000		(618,120)	(618,120)	269,280	06/15/2026	2.C
31745#-AA-9	SHELL ABS_ABS 5.500% 11/15/30		03/01/2023	PAYDOWN		68,443	46,401	46,401	46,401		22,041		22,041		68,443				1,923	11/15/2030	1.E PL
775109-AW-1	ROGERS COMMUNICATIONS INC SENIOR CORP_BN	A	03/15/2023	MATURITY		17,500,000	17,500,000	17,472,875	17,499,363		637		637		17,500,000				262,500	03/15/2023	2.A FE
775109-CD-1	ROGERS COMMUNICATIONS INC SENIOR CORP_BN	A	01/01/2023	TAX FREE EXCHANGE		(6,310,863)	(6,379,000)	(6,309,915)	(6,310,863)						(6,310,863)					03/15/2052	2.A FE
87971M-BD-4	TELUS CORPORATION SENIOR CORP_BND 2.80	A	01/19/2023	3RDPARTY		5,269,824	5,600,000	5,554,584	5,580,331		274		274		5,580,604		(310,780)	(310,780)	68,382	02/16/2027	2.B FE
887147-A#-3	TIMBERWEST FOREST CORP SENIOR CORP_BND	A	01/03/2023	TAX FREE EXCHANGE		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000					10/13/2023	2.A PL
952845-AE-5	WEST FRASER TIMBER CO. LTD SENIOR CORP_B	A	02/07/2023	3RDPARTY		293,256	300,000	300,000	300,000						300,000		(6,744)	(6,744)	4,133	10/15/2024	2.C FE
C4862#-AB-8	ISLAND TIMBERLANDS FINANCE COR CORP_BND	A	01/03/2023	TAX FREE EXCHANGE		5,500,000	5,500,000	5,500,000	5,500,000						5,500,000					08/30/2025	2.A PL
00131L-2B-0	AIA GROUP LTD SENIOR CORP_BND 144A 4.8	D	01/01/2023	VARIOUS																03/11/2044	1.E FE
00185A-AK-0	AON PLC SENIOR CORP_BND 3.875% 12/15/2	D	01/09/2023	3RDPARTY		4,893,850	5,000,000	4,779,382	4,795,593		1,794		1,794		4,797,387		96,463	96,463	13,993	12/15/2025	2.A FE
02364W-AW-5	AMERICA MOVIL SAB DE CV SENIOR CORP_BND	D	01/19/2023	3RDPARTY		5,550,500	5,000,000	5,502,800	5,381,852		(822)		(822)		5,381,030		169,470	169,470	96,128	03/30/2040	2.A FE
03330A-AA-0	ANCHORAGE CAPITAL CLO LTD ANCH SENIOR AB	D	01/30/2023	PAYDOWN		410	4,369	4,369	4,369		(3,959)		(3,959)		410				61	01/28/2031	1.A FE
03754W-AJ-0	JFIN CLO LTD JFIN_16-1A SUB ABS_ABS _20-	D	03/24/2023	3RDPARTY		2,900,766	3,000,000	2,899,812	2,900,504		4,995		4,995		2,905,499		(4,733)	(4,733)	85,479	10/27/2028	1.A FE
03759C-AS-9	APIDOS CLO APID_16-24A ABS_ABS _16-24A 1	D	03/15/2023	3RDPARTY		14,727,300	15,000,000	14,833,300	3,042,326		7,005		7,005		14,841,531		(114,231)	(114,231)	175,483	10/20/2030	1.A FE
03835V-AG-1	APTIV PLC SENIOR CORP_BND 4.350% 03/15	D	03/20/2023	3RDPARTY		4,178,393	4,350,000	4,344,737	4,346,477		111		111		4,346,588		(168,196)	(168,196)	98,292	03/15/2029	2.B FE
046353-AD-0	ASTRAZENECA PLC SENIOR CORP_BND 6.450%	D	01/01/2023	VARIOUS																09/15/2037	1.G FE
04965C-AJ-7	ATRIUM CDO CORP ATRM_12A SENIOR ABS_ABS	D	01/23/2023	PAYDOWN		542,520	542,520	536,824	537,032		5,488		5,488		542,520				7,069	04/22/2027	1.A FE
04966H-AA-4	ATRIUM CDO CORP ATRM_13A SENIOR ABS_ABS	D	01/23/2023	PAYDOWN		2,429	2,429	2,403	2,404		25		25		2,429				34	11/21/2030	1.A FE
055451-AR-9	BHP BILLITON FINANCE USA LTD SENIOR CO	D	01/01/2023	VARIOUS																02/24/2042	1.F FE
05565Q-DH-8	BP CAPITAL MARKETS PLC SENIOR CORP_BND	D	01/19/2023	3RDPARTY		9,768,100	10,000,000	10,000,000	10,000,000						10,000,000		(231,900)	(231,900)	56,879	11/28/2028	1.F FE
08179X-AW-5	BENEFIT STREET PARTNERS CLO LT ABS_ABS _	D	01/17/2023	PAYDOWN		853,851	853,851	842,662	843,435		10,416		10,416		853,851				10,799	07/15/2029	1.A FE
				REDEMPTION 100.0000																	
08523A-AA-6	BERMUDA SKYPORT CORPORATION LI CORP_BND	D	02/15/2023			41,740	41,740	41,740	41,740						41,740				1,231	02/15/2042	2.A PL

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
09626Y-AN-0	BLUEMOUNTAIN CLO LTD BLUEM_13 SENIOR ABS	D	01/23/2023	PAYDOWN		37,432	37,432	36,948	36,957		476		476		37,432				521	10/22/2030	1.A FE
09629E-AL-5	BLUEMOUNTAIN CLO LTD BLUEM_17 ABS_ABS _2	D	03/15/2023	3RDPARTY		12,822,160	13,000,000	12,909,000			2,104		2,104		12,911,104		(88,944)	(88,944)	117,445	10/20/2030	1.A FE
10949Y-AB-4	BRIGHTWOOD CAPITAL FUND III HO ABS_ABS _	D	01/17/2023	PAYDOWN		1,287,323	1,287,323	1,287,323	1,287,323						1,287,323				20,816	04/15/2028	1.C FE
11043H-AA-6	BRITISH AIRWAYS PASS THRU TRUS SECURED C	D	03/20/2023	VARIOUS		192,178	192,178	192,178	192,178						192,178				1,982	03/20/2033	2.B FE
12480V-AC-9	CBAM CLO MANAGEMENT CBAM_17-1A SENIOR AB	D	01/20/2023	PAYDOWN		116,675	116,675	115,519	115,563		1,111		1,111		116,675				1,638	07/20/2030	1.A FE
12548R-AB-0	CIFC FUNDING LTD CIFC_14-2RA SENIOR ABS_	D	01/24/2023	PAYDOWN		32,142	32,142	31,730	31,736		405		405		32,142				441	04/24/2030	1.A FE
12550M-AJ-9	CIFC FUNDING LTD CIFC_15-3A SENIOR ABS_A	D	01/19/2023	PAYDOWN		213,341	213,341	209,181	209,492		3,850		3,850		213,341				2,779	04/19/2029	1.A FE
12551A-AL-9	CIFC FUNDING LTD CIFC_17-1A SENIOR ABS_A	D	01/23/2023	PAYDOWN		1,002,508	1,002,508	989,145	990,107		12,401		12,401		1,002,508				13,841	04/23/2029	1.A FE
12551J-AL-0	CIFC FUNDING LTD CIFC_17-4A SENIOR ABS_A	D	01/24/2023	PAYDOWN		312,290	312,290	306,302	306,533		5,757		5,757		312,290				4,210	10/24/2030	1.A FE
14310B-AU-5	CARLYLE GLOBAL MARKET STRATEGI SENIOR AB	D	02/14/2023	PAYDOWN		42,645	42,645	41,926	41,929		716		716		42,645				610	08/14/2030	1.A FE
14311D-BN-5	CARLYLE GLOBAL MARKET STRATEGI ABS_ABS _	D	01/20/2023	PAYDOWN		272,739	272,739	268,705	268,748		3,991		3,991		272,739				3,640	07/20/2031	1.A FE
14314F-AL-2	CARLYLE GLOBAL MARKET STRATEGI ABS_ABS _	D	01/20/2023	PAYDOWN		22,264	22,264	21,774	21,792		472		472		22,264				293	07/20/2029	1.A FE
153766-AA-8	CENTRAL JAPAN RAILWAY COMPANY SENIOR COR	D	01/01/2023	VARIOUS																11/24/2045	1.F FE
22303Q-AH-3	COVIDIEN INTERNATIONAL FINANCE SENIOR CO	D	01/01/2023	VARIOUS																10/15/2037	1.G FE
23341C-AC-7	DNB BANK ASA SRBN CORP_BND 144A 5.896%	D	03/14/2023	3RDPARTY		2,933,927	2,912,000	2,912,000	2,912,000						2,912,000		21,927	21,927	73,446	10/09/2026	1.G FE
23636T-AE-0	DANONE SA SENIOR CORP_BND 144A 2.947%	D	01/19/2023	3RDPARTY		9,462,400	10,000,000	10,000,000	10,000,000						10,000,000		(537,600)	(537,600)	66,308	11/02/2026	2.A FE
24380L-AC-7	DEER CREEK CLO LTD DCRK_17-1A ABS_ABS _1	D	01/20/2023	PAYDOWN		104,167	104,167	102,917	102,939		1,228		1,228		104,167				1,444	10/21/2030	1.A FE
25156P-AR-4	DEUTSCHE TELEKOM INTERNATIONAL SENIOR CO	D	02/09/2023	3RDPARTY		17,768,990	19,000,000	18,363,460	18,493,235		1,817		1,817		18,495,051		(726,061)	(726,061)	403,948	03/06/2042	2.B FE
25243Y-AH-2	DIAGEO CAPITAL PLC SENIOR CORP_BND 5.8	D	01/01/2023	VARIOUS																09/30/2036	1.G FE
26249K-AZ-4	DRYDEN SENIOR LOAN FUND DRSLF SECURED AB	D	01/17/2023	PAYDOWN		1,247,343	1,247,343	1,232,847	1,233,264		14,079		14,079		1,247,343				16,254	04/15/2029	1.A FE
26250U-AQ-8	DRYDEN SENIOR LOAN FUND DRSLF SENIOR ABS	D	01/15/2023	PAYDOWN		132,462	132,462	130,979	131,015		1,447		1,447		132,462				1,686	04/16/2029	1.A FE
26251B-AL-0	DRYDEN SENIOR LOAN FUND DRSLF SENIOR ABS	D	02/15/2023	PAYDOWN		117,431	117,431	115,728			1,703		1,703		117,431				1,742	08/15/2030	1.A FE
29278G-AZ-1	ENEL FINANCE INTERNATIONAL NV SENIOR COR	D	03/14/2023	3RDPARTY		2,387,732	2,326,000	2,312,858	2,313,716		836		836		2,314,552		73,180	73,180	66,782	10/14/2025	2.A FE
33882G-AE-8	FLATIRON CLO LTD FLAT_17-1A ABS_ABS _17-	D	02/15/2023	PAYDOWN		94,859	94,859	92,981	93,018		1,841		1,841		94,859				1,354	05/15/2030	1.A FE
36319T-AN-6	GALAXY CLO LTD GALXY_17-23A SENIOR ABS_A	D	01/24/2023	PAYDOWN		941,777	941,777	925,392	926,512		15,264		15,264		941,777				12,502	04/24/2029	1.A FE
38123H-AN-4	GOLDENTREE LOAN OPPORTUNITIES SENIOR ABS	D	01/30/2023	PAYDOWN		1,098,441	1,098,441	1,085,601	1,086,111		12,330		12,330		1,098,441				15,340	10/29/2029	1.A FE
38175B-AE-4	GOLUB CAPITAL PARTNERS CLO LTD SUB ABS_A	D	03/24/2023	3RDPARTY		589,982	630,000	580,124	580,953		2,085		2,085		583,038		6,944	6,944	16,120	02/05/2031	1.F FE
38176V-AG-4	GOLUB CAPITAL PARTNERS CLO LTD MEZZANIN	D	03/23/2023	3RDPARTY		2,174,492	2,250,000	2,120,299	2,120,758		3,337		3,337		2,124,094		50,398	50,398	66,916	05/05/2032	1.F FE
39862E-AA-2	GRIPPEN PARK CLO LTD GRIPP_17 ABS_ABS _1	D	01/20/2023	PAYDOWN		313,515	313,515	308,029	308,512		5,003		5,003		313,515				4,409	01/22/2030	1.A FE
404280-DM-8	HSBC HOLDINGS PLC SUB CORP_BND 6.500%	D	01/01/2023	3RDPARTY																09/15/2037	2.A FE
43474T-AB-9	HOLCIM US FINANCE LUXEMBOURG SENIOR COR	D	01/01/2023	VARIOUS																09/29/2039	2.A FE
43761A-C*-5	HOMESERVE PLC CORP_BND 4.920% 12/13/28	D	01/17/2023	REDEMPTION 100.0000		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				372,675	12/13/2028	2.B
43761A-C@-3	HOMESERVE PLC CORP_BND 5.020% 12/13/30	D	01/17/2023	REDEMPTION 100.0000		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				472,953	12/13/2030	2.B
43761A-E@-1	HOMESERVE PLC CORP_BND 3.680% 08/20/32	D	01/17/2023	REDEMPTION 100.0000		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				120,213	08/20/2032	2.B
45082#-AA-0	IBERIA LINEAS AEREAS DE ESPANA CORP_BND	D	03/20/2023			114,853	114,853	114,853	114,853						114,853				1,111	05/20/2033	1.F PL
453140-AB-1	IMPERIAL BRANDS FINANCE PLC SENIOR CORP_	D	02/11/2023	MATURITY		12,500,000	12,500,000	12,487,500	12,499,837		163		163		12,500,000				218,750	02/11/2023	2.C FE
46132F-AC-4	INVESCO FINANCE PLC SENIOR CORP_BND 5.	D	01/01/2023	VARIOUS																11/30/2043	2.A FE
478375-AH-1	JOHNSON CONTROLS INTERNATIONAL SENIOR CO	D	03/13/2023	VARIOUS		5,014,440	4,600,000	4,625,926	4,617,202		101		101		4,617,303		397,137	397,137	147,333	01/15/2036	2.B FE
478375-AR-9	JOHNSON CONTROLS INTERNATIONAL SENIOR CO	D	03/06/2023	3RDPARTY		8,176,398	8,461,000	8,057,854	8,085,664		17,397		17,397		8,103,061		73,337	73,337	177,021	02/14/2026	2.B FE
48250V-AU-1	KKR FINANCIAL CLO LTD KKR_13-1 SENIOR AB	D	01/16/2023	PAYDOWN		54,125	54,125	53,706	53,728		397		397		54,125				675	01/16/2028	1.A FE
49245P-AA-4	KERRY GROUP FINANCIAL SERVICES SENIOR CO	D	02/15/2023	3RDPARTY		19,337,338	19,400,000	19,191,581	19,291,384		50,983		50,983		19,342,367		(5,029)	(5,029)	220,729	04/09/2023	2.A FE
500472-AC-9	KONINKLIJKE PHILIPS NV SENIOR CORP_BND	D	01/01/2023	VARIOUS																03/11/2038	2.A FE
500472-AE-5	KONINKLIJKE PHILIPS NV SENIOR CORP_BND	D	01/01/2023	VARIOUS																03/15/2042	2.A FE
50184K-BL-1	LCM LTD PARTNERSHIP LCM_13A ABS_ABS _13-	D	01/19/2023	PAYDOWN		448,357	448,357	441,184	441,631		6,727		6,727		448,357				5,840	07/19/2027	1.A FE
50188Y-AE-4	LCM LTD PARTNERSHIP LCM_24A MEZZANIN ABS	D	01/20/2023	PAYDOWN		24,554	24,554	23,927	23,981		573		573		24,554				328	03/20/2030	1.A FE
50189C-AN-1	LCM LTD PARTNERSHIP LCM_21A SENIOR ABS_A	D	01/20/2023	PAYDOWN		811,138	811,138	804,000	804,432		6,706		6,706		811,138				10,619	04/20/2028	1.A FE
53566T-AA-9	LINE ONE PERU METRO EXPANSION SECURED CO	D	01/10/2023	REDEMPTION 100.0000		367,654	367,654	367,654	367,654						367,654				4,354	01/10/2033	2.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
				REDEMPTION 100.0000																	
53566T-AB-7	LINE ONE PERU METRO EXPANSION SECURED CO	D	01/10/2023			274,683	274,683	274,683	274,683						274,683				3,253	04/10/2033	2.C FE
55818K-AV-3	MADISON PARK FUNDING LTD MDPK SENIOR ABS	D	01/23/2023	PAYDOWN		376,118	376,118	369,160	369,618		6,500		6,500		376,118				4,967	07/23/2029	1.A FE
55818M-BA-4	MADISON PARK FUNDING LTD MDPK SENIOR ABS	D	03/17/2023	3RDPARTY		18,449,431	18,626,381	18,546,288			3,151		3,151		18,549,438		(100,008)	(100,008)	181,401	04/19/2030	1.A FE
55818M-BA-4	MADISON PARK FUNDING LTD MDPK SENIOR ABS	D	01/19/2023	PAYDOWN		48,545	48,545	47,583	47,655		889		889		48,545				642	04/19/2030	1.A FE
55818Y-BN-0	MADISON PARK FUNDING LTD MDPK SENIOR ABS	D	01/21/2023	PAYDOWN		25,786	25,786	25,299	25,325		461		461		25,786				348	07/21/2030	1.A FE
55819B-AW-0	MADISON PARK FUNDING LTD MDPK ABS_ABS _1	D	01/21/2023	PAYDOWN		30,099	30,099	29,527	29,547		551		551		30,099				393	10/21/2030	1.A FE
55819Y-AA-8	MADISON PARK FUNDING LTD MDPK ABS_ABS _2	D	01/29/2023	PAYDOWN		66,330	66,330	65,201	65,270		1,060		1,060		66,330				941	07/29/2030	1.A FE
55819Y-AC-4	MADISON PARK FUNDING LTD MDPK ABS_ABS _2	D	03/16/2023	3RDPARTY		1,958,978	2,000,000	1,953,160	1,953,375		1,377		1,377		1,954,752		4,226	4,226	46,414	07/29/2030	1.C FE
55820R-AJ-1	MADISON PARK FUNDING LTD MDPK ABS_ABS _1	D	01/25/2023	PAYDOWN		133,221	133,221	130,659	130,858		2,363		2,363		133,221				1,814	04/25/2029	1.A FE
55820T-AJ-7	MADISON PARK FUNDING LTD MDPK SENIOR ABS	D	01/27/2023	PAYDOWN		347,672	347,672	340,688	341,018		6,654		6,654		347,672				4,734	07/27/2031	1.A FE
55821C-AA-2	ATRIUM CDO CORP ATRM_9A SENIOR ABS_ABS _	D	02/28/2023	PAYDOWN		49,408	49,408	48,282	48,299		1,110		1,110		49,408				723	05/28/2030	1.A FE
64129K-BE-6	NEUBERGER BERMAN CLO LTD NEUB ABS_ABS _1	D	01/17/2023	PAYDOWN		16,983	16,983	16,686	16,697		286		286		16,983				217	10/15/2029	1.A FE
64129U-BS-3	NEUBERGER BERMAN CLO LTD NEUB SENIOR ABS	D	01/22/2023	PAYDOWN		163,240	163,240	160,152	160,302		2,938		2,938		163,240				2,209	04/22/2029	1.A FE
				REDEMPTION 100.0000																	
66934#-AA-6	LARVIKSFJORDEN LTD CORP_BND 4.750% 01/	D	03/22/2023			254,802	254,802	200,264	206,241		48,561		48,561		254,802				1,686	01/22/2029	3.C PL
67107F-BL-0	OZLM LTD OZLM_14-8A ABS_ABS _14-8A 144A	D	01/17/2023	PAYDOWN		1,792,553	1,792,553	1,762,976	1,763,920		28,633		28,633		1,792,553				23,176	10/17/2029	1.A FE
67108W-BE-8	OZLM LTD OZLM_14-7RA ABS_ABS _7R-R 144A	D	01/17/2023	PAYDOWN		2,850,205	2,850,205	2,809,896	2,812,384		37,821		37,821		2,850,205				37,069	07/17/2029	1.A FE
				REDEMPTION 100.0000																	
67502#-AA-6	OCEAN SPRAY CHILE SPA CORP_BND 3.390%	C	03/15/2023			60,247	60,247	60,247	60,247						60,247				341	08/15/2036	2.C
67590A-BP-6	OCTAGON INVESTMENT PARTNERS XI SENIOR AB	D	01/17/2023	PAYDOWN		203,557	203,557	200,038	200,296		3,261		3,261		203,557				2,616	07/15/2029	1.A FE
67590E-BG-8	OCTAGON INVESTMENT PARTNERS XV ABS_ABS _	D	01/19/2023	PAYDOWN		889,247	889,247	871,144	872,030		17,216		17,216		889,247				11,809	07/19/2030	1.A FE
69701E-AA-4	PALMER SQUARE LOAN FUNDING LTD SENIOR AB	D	02/21/2023	PAYDOWN		589,467	589,467	583,573	583,643		5,824		5,824		589,467				8,248	02/20/2028	1.A FE
69701N-AA-4	PALMER SQUARE LOAN FUNDING LTD ABS_ABS _	D	01/17/2023	PAYDOWN		412,407	412,407	408,282	408,336		4,070		4,070		412,407				5,410	10/15/2030	1.A FE
74042E-AA-2	PREFERRED TERM SECS XVII SENIOR ABS_ABS	D	03/23/2023	PAYDOWN		33,015	33,015	30,374	30,562		2,453		2,453		33,015				424	06/23/2035	1.B FE
74042H-AA-5	PREFERRED TERM SECURITIES XIX SENIOR ABS	D	03/22/2023	PAYDOWN		11,688	11,688	10,541	10,634		1,055		1,055		11,688				149	12/22/2035	1.A FE
74982W-AA-4	RACE POINT CLO LTD RACEP_15-9A ABS_ABS _	D	01/17/2023	PAYDOWN		38,639	38,639	37,846	37,919		720		720		38,639				496	10/15/2030	1.A FE
75625Q-AE-9	RECKITT BENCKISER TREASURY SER SENIOR CO	D	01/19/2023	3RDPARTY		35,046,280	37,000,000	36,907,090	36,953,954		590		590		36,954,544		(1,908,264)	(1,908,264)	83,250	06/26/2027	1.G FE
77879R-AB-2	ROTOR ENGINES SECURITIZATION L ABS_ABS _	D	03/15/2023	PAYDOWN		47,825	47,825	29,832	29,832		17,993		17,993		47,825				665	06/15/2046	5.A FE
80306A-AA-8	SAPPHIRE AVIATION FINANCE I LI SENIOR AB	D	03/15/2023	PAYDOWN		49,875	49,875	49,852	50,183		(307)		(307)		49,875				433	03/15/2040	3.B FE
80629Q-AA-3	SCHAHIN II FINANCE COMPANY SP SECURED C	D	01/05/2023	TAX FREE EXCHANGE			13,030,000												10,000	09/25/2023	6.
822582-AD-4	SHELL INTERNATIONAL FINANCE BV SENIOR CO	D	03/15/2023	VARIOUS		5,961,286	5,250,000	5,375,644	5,375,098		(996)		(996)		5,374,103		587,183	587,183	85,531	12/15/2038	1.D FE
822582-AN-2	SHELL INTERNATIONAL FINANCE BV SENIOR CO	D	01/19/2023	3RDPARTY		10,831,100	10,000,000	10,702,400	10,531,520		(1,190)		(1,190)		10,530,330		300,770	300,770	180,278	03/25/2040	1.E FE
822582-AT-9	SHELL INTERNATIONAL FINANCE BV SENIOR CO	D	01/01/2023	VARIOUS																08/21/2042	1.E FE
87165U-AN-1	SYMPHONY CLO LTD SYMP_16-17A SENIOR ABS_	D	01/17/2023	PAYDOWN		475,495	475,495	471,553			3,942		3,942		475,495				6,026	04/17/2028	1.A FE
902133-AG-2	TYCO ELECTRONICS GROUP SA SENIOR CORP_BN	D	01/01/2023	VARIOUS																10/01/2037	1.G FE
				REDEMPTION 100.0000																	
92841#-AA-4	VISTAJET MALTA FINANCE PLC CORP_BND 4.	D	01/17/2023			941,880	941,880	941,880	941,880						941,880				21,192	07/15/2027	1.G PL
92912V-AY-1	VOYA CLO LTD VOYA_14-2A SENIOR ABS_ABS _	D	01/17/2023	PAYDOWN		93,747	93,747	92,238	92,291		1,457		1,457		93,747				1,195	04/17/2030	1.A FE
92915U-AG-9	VOYA CLO LTD VOYA_17-2A ABS_ABS _17-2A 1	D	01/15/2023	PAYDOWN		65,878	65,878	64,626	64,739		1,139		1,139		65,878				852	06/07/2030	1.A FE
92916G-BE-3	ING INVESTMENT MANAGEMENT CLO SENIOR ABS	D	01/15/2023	PAYDOWN		57,107	57,107	56,067	56,078		1,029		1,029		57,107				741	10/15/2030	1.A FE
92916Q-AA-0	VOYA CLO LTD VOYA_17-4A SENIOR ABS_ABS _	D	01/17/2023	PAYDOWN		94,405	94,405	92,540	92,715		1,690		1,690		94,405				1,257	10/15/2030	1.A FE
92917C-AE-2	VOYA CLO LTD INGIM_13-1A SENIOR ABS_ABS	D	01/17/2023	PAYDOWN		215,543	215,543	211,501	211,687		3,856		3,856		215,543				2,913	10/15/2030	1.A FE
92920L-AA-5	VOYA CLO LTD VOYA_22-4 SENIOR ABS_ABS _2	D	03/16/2023	3RDPARTY		14,983,500	15,000,000	14,972,820	14,972,804		1,535		1,535		14,974,339		9,161	9,161	290,690	10/20/2033	1.A FE
961214-DC-4	WESTPAC BANKING CORP SENIOR CORP_BND 2	D	01/19/2023	3RDPARTY		32,967,200	35,000,000	34,951,350	34,980,793		307		307		34,981,099		(2,013,899)	(2,013,899)	404,250	08/19/2026	1.D FE
BANOLK-TW-3	FINANCIAL CREDIT INVESTMENT II ABS_ABS	C	02/28/2023	DIRECT		16,504	16,504	16,504	16,504						16,504				14	12/31/2057	1.D Z
BANOLK-TW-3	FINANCIAL CREDIT INVESTMENT II ABS_ABS	C	03/31/2023	PAYDOWN		289,590	289,590	289,590	289,590						289,590				366	12/31/2057	1.D Z
G1981*-AA-2	CAYMAN UNIVERSE HOLDINGS LLC SENIOR ABS_	D	03/31/2023	VARIOUS		1,079,415	1,079,415	1,065,772	1,066,749		12,666		12,666		1,079,415				4,779	09/30/2045	1.D PL
G2616#-AG-6	DCC PLC SENIOR CORP_BND 4.680% 05/21/2	D	03/17/2023	3RDPARTY		18,346,400	19,000,000	19,000,000	19,000,000						19,000,000		(653,600)	(653,600)	318,630	05/21/2026	2.B
				REDEMPTION 100.0000																	
L8038*-AA-4	SBM BALEIA AZUL SARL SECURED CORP_BND	D	03/15/2023			300,800	300,800	300,800	300,800						300,800				4,136	09/15/2027	3.C
N4578E-JU-3	ING GROEP NV SUB CORP_BND 4.700% 03/22	D	03/22/2023	CALL 100.0000		4,000,000	4,000,000	3,899,920	3,900,416		4,014		4,014		3,904,429		95,571	95,571	94,000	03/22/2028	2.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
P7003*-AA-3	LA BUFA WIND SAPI DE CV CORP_BND 5.770	D	03/31/2023	VARIOUS REDEMPTION 100.0000		312,049	312,049	312,049	432,638		(120,590)		(120,590)		312,049				3,191	09/30/2037	3.B PL
PPE3DK-P6-9	NER NOTE ISSUER 1 LTD SENIOR CORP_BND	C	01/03/2023	REDEMPTION 100.0000		38,876	38,876	38,876	38,876						38,876				(11)	12/30/2028	2.B FE
Q0458*-AF-6	AQUASURE PTY LTD CORP_BND 4.32	D	01/12/2023			290,578	290,578	290,578	290,578						290,578				6,276	01/12/2034	1.G FE
Q3079#-AB-4	DALRYMPLE BAY FINANCE PTY LTD SECURED CO	D	03/15/2023	MATURITY		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				111,400	03/15/2023	2.C
X5151*-AE-0	LANDSVIRKJUN CORP_BND 4.120% 03/08/23	D	03/08/2023	MATURITY		9,000,000	9,000,000	9,000,000	9,000,000						9,000,000				185,400	03/08/2023	2.A FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						2,532,316,556	2,589,541,762	2,579,925,380	2,450,701,585	4,227	3,202,583	(516,000)	3,722,810		2,573,959,892		(41,643,344)	(41,643,344)	39,692,072	XXX	XXX
118230-AS-0	BUCKEYE PARTNERS LP JRSUB CORP_BND 8.8		03/24/2023	3RDPARTY		867,500	1,000,000	730,000	730,700		(413)		(413)		730,287		137,213	137,213	46,600	01/22/2078	4.B FE
1309999999. Subtotal - Bonds - Hybrid Securities						867,500	1,000,000	730,000	730,700		(413)		(413)		730,287		137,213	137,213	46,600	XXX	XXX
04327#-YY-4	ASCENTIUM EQUIPMENT RECEIVABLE TERM_LOAN		01/10/2023	PAYDOWN REDEMPTION 100.0000																03/20/2029	2.B Z
04327#-YY-4	ASCENTIUM EQUIPMENT RECEIVABLE TERM_LOAN		03/10/2023			48,062	48,062	48,062	48,062						48,062				(10,063)	03/20/2029	2.B Z
04327#-ZZ-0	ASCENTIUM EQUIPMENT RECEIVABLE TERM_LOAN		03/10/2023	PAYDOWN REDEMPTION 100.0000																03/20/2029	1.F Z
04327#-ZZ-0	ASCENTIUM EQUIPMENT RECEIVABLE TERM_LOAN		03/10/2023			1,057,364	1,057,364	1,057,364	1,057,364						1,057,364				5,002	03/20/2029	1.F Z
35632U-AD-7	DONLEN OPCO TERM_LOAN 8.413% 03/30/28		09/30/2022	DIRECT REDEMPTION 100.0000		109,173	109,173	109,173	109,173						109,173				104,134	03/30/2028	2.C FE
35632U-AD-7	DONLEN OPCO TERM_LOAN 8.413% 03/30/28		03/31/2023			54,586	54,586	54,586	54,586						54,586				(423)	03/30/2028	2.C FE
46500Q-AB-6	ISQ GLOBAL INFRASTRUCTURE CRED SENIOR RE		01/01/2023	VARIOUS					(983,317)											09/30/2029	3.B FE
46500Q-AB-6	ISQ GLOBAL INFRASTRUCTURE CRED SENIOR RE		01/01/2023	LCGERTHTI9																09/30/2029	3.B FE
BEND8V-08-2	ASP SUMMA 1 LLC TERM_LOAN 3.203% 09/06		02/01/2023	VARIOUS		5,108	5,108	5,108	5,108						5,108					09/06/2024	2.A Z
BEND8V-08-2	ASP SUMMA 1 LLC TERM_LOAN 3.203% 09/06		02/01/2023	VARIOUS																09/06/2024	2.A FE
BMSOMC-BL-2	ASP SUMMA 2 LLC TERM_LOAN 3.203% 09/06		02/01/2023	VARIOUS		6,368	6,368	6,368	6,368						6,368					09/06/2024	2.A Z
BMSOMC-BL-2	ASP SUMMA 2 LLC TERM_LOAN 3.203% 09/06		02/01/2023	VARIOUS																09/06/2024	2.A FE
BMSOMC-BK-4	ASP SUMMA 3 LLC TERM_LOAN 3.203% 09/06		02/01/2023	VARIOUS		168,352	168,352	168,352	168,352						168,352					09/06/2024	2.A Z
BMSOMC-BK-4	ASP SUMMA 3 LLC TERM_LOAN 3.203% 09/06		02/01/2023	VARIOUS																09/06/2024	2.A FE
BMSOMC-BJ-7	ASP SUMMA 4 LLC TERM_LOAN 3.203% 09/06		02/01/2023	VARIOUS		14,233	14,233	14,233	14,233						14,233					09/06/2024	2.A Z
BMSOMC-BJ-7	ASP SUMMA 4 LLC TERM_LOAN 3.203% 09/06		02/01/2023	VARIOUS REDEMPTION 42.4396																09/06/2024	2.A FE
BANODS-6G-5	ARPAD SOLAR BORROWER LLC SECURED TERM_LO		02/01/2023	REDEMPTION 100.0000		249,852	588,723	588,723	588,723		(338,871)		(338,871)		249,852				7,564	07/15/2034	2.B Z
BAN118-0F-8	LASER EYE CARE OF CALIFORNIA L TERM_LOAN		03/31/2023			12,500	12,500	12,438	12,457		43		43		12,500				120	11/12/2026	4.B Z
BENJLK-QW-7	ASP SUMMA 5 LLC TERM_LOAN 5.300% 09/06		02/01/2023	VARIOUS		468,223	468,223	468,223	465,806						468,223				(244)	09/06/2024	2.A Z
BENJLK-QX-5	ASP SUMMA 6 LLC TERM_LOAN 5.300% 09/06		02/01/2023	VARIOUS		452,193	452,193	452,193	449,801						452,193					09/06/2024	2.A Z
BENJLK-QY-3	ASP SUMMA 7 LLC TERM_LOAN 5.300% 09/06		02/01/2023	VARIOUS		477,844	477,844	477,844	477,844						477,844					09/06/2024	2.A Z
BENJLK-QZ-0	ASP SUMMA 8 LLC TERM_LOAN 5.300% 09/06		02/01/2023	VARIOUS REDEMPTION 100.0000		466,059	466,059	466,059	466,059						466,059					09/06/2024	2.A Z
BMS125-5P-5	RFS ASSET SECURITIZATION III SECURED REV		03/22/2023	REDEMPTION 100.0000		4,296,634	4,296,634	4,296,634	4,296,634						4,296,634				102,174	03/30/2029	1.F FE
BMS125-6X-7	RFS ASSET SECURITIZATION III SUB REVOLVE		03/22/2023	REDEMPTION 100.0000		447,566	447,566	447,566	447,566						447,566				14,784	03/30/2029	2.B FE
PPFBFE-QX-2	BR ADVISORY & INVESTMENTS LLC SECURED TE		03/31/2023	REDEMPTION 100.0000		312,500	312,500	315,625	314,975		(2,475)		(2,475)		312,500				7,126	06/23/2025	2.B FE
68371Y-AN-3	OPEN TEXT CORP SECURED TERM_LOAN 8.302	A	03/31/2023			125,000	125,000	120,878			4,122		4,122		125,000				1,425	01/31/2030	2.C FE
BMSOSX-ML-8	BROOKFIELD RENEWABLE UK HYDRO SECURED TERM_LOAN Adj % Due 9/15/2028 JJ31	D	01/01/2023	BRS Adjustment		4,576	4,576	4,576												09/15/2028	2.A FE
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						8,776,193	9,115,064	9,114,005	7,999,794		(337,181)		(337,181)		8,771,617				231,599	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
2509999997. Total - Bonds - Part 4						2,894,326,020	2,935,855,332	2,928,292,752	2,796,957,217	4,227	3,158,891	(516,000)	3,679,118		2,921,480,489		(27,529,490)	(27,529,490)	48,633,069	XXX	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2509999999. Total - Bonds						2,894,326,020	2,935,855,332	2,928,292,752	2,796,957,217	4,227	3,158,891	(516,000)	3,679,118		2,921,480,489		(27,529,490)	(27,529,490)	48,633,069	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4							XXX													XXX	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks							XXX													XXX	XXX
25271C-20-1	DIAMOND OFFSHORE DRILLING INC		02/13/2023	3RDPARTY	736,581.000	9,141,405		1,890,000	7,660,442	(5,770,442)			(5,770,442)		1,890,000		7,251,405	7,251,405			
BRY8DY-VC-7	NOBLECORPORATIONPLC		02/08/2023	3RDPARTY	47,650.000	47,650		47,650							47,650						
BRY8DY-VF-0	NOBLECORPORATIONPLC		02/08/2023	3RDPARTY	47,650.000	47,650		47,650							47,650						
SBN2QT-L0-3	NOBLECORPORATIONPLC		02/08/2023	3RDPARTY	11,722.000	488,420		11,722							11,722		476,698	476,698			
G6610J-20-9	NOBLE FINANCE CO	D	09/30/2022	TAX FREE EXCHANGE	11,722.000	11,722		11,722	330,560	(318,838)			(318,838)		11,722						
G9460G-10-1	VALARIS LTD # BMG9460G1015	D	02/08/2023	3RDPARTY	87,258.000	6,875,066		2,068,015	5,900,386	(3,832,371)			(3,832,371)		2,068,015		4,807,052	4,807,052			
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						16,611,913	XXX	4,076,759	13,891,388	(9,921,651)			(9,921,651)		4,076,759		12,535,155	12,535,155		XXX	XXX
BMS11L-T7-5	FEDERAL HOME LOAN BANK OF DES		03/24/2023	DIRECT	26,000,000.000	26,000,000		26,000,000	12,000,000						26,000,000				48,411		
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						26,000,000	XXX	26,000,000	12,000,000						26,000,000				48,411	XXX	XXX
5989999997. Total - Common Stocks - Part 4						42,611,913	XXX	30,076,759	25,891,388	(9,921,651)			(9,921,651)		30,076,759		12,535,155	12,535,155	48,411	XXX	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						42,611,913	XXX	30,076,759	25,891,388	(9,921,651)			(9,921,651)		30,076,759		12,535,155	12,535,155	48,411	XXX	XXX
5999999999. Total - Preferred and Common Stocks						42,611,913	XXX	30,076,759	25,891,388	(9,921,651)			(9,921,651)		30,076,759		12,535,155	12,535,155	48,411	XXX	XXX
6009999999 - Totals						2,936,937,933	XXX	2,958,369,511	2,822,848,605	(9,917,424)	3,158,891	(516,000)	(6,242,533)		2,951,557,248		(14,994,335)	(14,994,335)	48,681,480	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/01/2022	04/03/2023	6,696	30,440,723	4545.86	1,029,420			42,892					(257,355)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/04/2022	04/04/2023	403	1,847,413	4582.64	27,526			1,147					(6,882)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/05/2022	04/05/2023	575	2,600,582	4525.12	38,489			1,604					(9,622)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/06/2022	04/06/2023	280	1,254,452	4481.15	18,566			774					(4,641)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/08/2022	04/06/2023	18,622	83,581,511	4488.28	2,427,306			101,138					(606,827)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/07/2022	04/06/2023	470	2,116,233	4500.21	31,109			1,296					(7,777)				
UST 1.875% 02/15/32 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/06/2022	04/07/2023	100,126	9,812,332	98	122,000			5,083		257,142			(30,500)				
UST 1.875% 02/15/32 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/06/2022	04/07/2023	97,445	9,744,472	100	159,000			6,625		22			(39,750)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/08/2022	04/10/2023	6,009	26,970,276	4488.28	781,202			32,550		12			(195,301)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/11/2022	04/11/2023	371	1,637,207	4412.53	24,067			1,003		41			(6,017)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/12/2022	04/12/2023	9,193	40,424,110	4397.45	1,245,655			51,902		808			(311,414)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/13/2022	04/13/2023	379	1,685,063	4446.59	24,939			1,039		36			(6,235)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/14/2022	04/14/2023	1,173	5,151,413	4392.59	75,211			3,134		641			(18,803)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/14/2022	04/17/2023	520	2,285,960	4392.59	33,375			1,391		546			(8,344)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/19/2022	04/19/2023	7,591	33,874,414	4462.21	990,856			41,286		1,427			(247,714)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/20/2022	04/20/2023	335	1,491,814	4459.45	22,079			920		155			(5,520)				
UST 1.875% 02/15/32 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/20/2022	04/21/2023	106,139	10,613,852	100	182,000			7,583		25,096			(45,500)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/22/2022	04/21/2023	497	2,123,816	4271.78	30,795			1,283		7,030			(7,699)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/21/2022	04/21/2023	506	2,224,204	4393.66	32,473			1,353		940			(8,118)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/22/2022	04/24/2023	317	1,353,455	4271.78	19,625			818		5,100			(4,906)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/27/2022	04/27/2023	373	1,559,485	4183.96	22,457			936		14,330			(5,614)				
UST 1.875% 02/15/32 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/27/2022	04/28/2023	123,469	12,099,949	98	144,000			6,000		211,954			(36,000)				
UST 1.875% 02/15/32 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/27/2022	04/28/2023	92,315	9,231,482	100	161,000			6,708		19,306			(40,250)				
UST 1.875% 02/15/32 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/04/2022	05/05/2023	103,893	10,181,468	98	129,000			16,125		124,163			(32,250)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/06/2022	05/05/2023	17,188	70,872,777	4123.34	2,053,276			256,660		942,838			(513,319)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/06/2022	05/08/2023	8,427	34,745,471	4123.34	1,150,158			143,770		493,361			(287,539)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/10/2022	05/10/2023	429	1,718,303	4001.05	24,228			3,029		29,346			(6,057)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/13/2022	05/12/2023	888	3,573,724	4023.89	50,032			6,254		58,930			(12,508)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/13/2022	05/15/2023	442	1,778,877	4023.89	24,904			3,113		29,219			(6,226)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/16/2022	05/16/2023	358	1,435,749	4008.01	20,244			2,531		24,066			(5,061)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/18/2022	05/18/2023	381	1,492,984	3923.68	21,051			2,631		27,268			(5,263)				
UST 2.875% 05/15/32 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/18/2022	05/19/2023	117,364	11,501,714	98	157,000			19,625		181,199			(39,250)				
UST 2.875% 05/15/32 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/18/2022	05/19/2023	86,834	8,683,444	100	158,000			19,750		78,239			(39,500)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/20/2022	05/19/2023	18,663	72,809,628	3901.36	2,132,496			266,562		2,155,966			(533,124)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/20/2022	05/22/2023	7,995	31,191,128	3901.36	1,017,547			127,193		958,492			(254,387)				
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/25/2022	05/25/2023	2,559	10,180,539	3978.73	213,431			26,679		28,191			(53,358)				
UST 2.875% 05/15/32 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/25/2022	05/26/2023	144,967	14,206,810	98	183,000			22,875		273,197			(45,750)				
UST 2.875% 05/15/32 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/25/2022	05/26/2023	96,996	9,699,614	100	154,000			19,250		51,676			(38,500)				

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

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S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/01/2022	06/01/2023	542	2,223,994	4101.23	31,358			6,533		31,908			(7,840)				
UST 2.875% 05/15/32 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/01/2022	06/02/2023	77,323	7,732,306	100	143,000			29,792		75,539			(35,750)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/03/2022	06/02/2023	583	2,393,599	4108.54	33,750			7,031		33,852			(8,437)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/02/2022	06/02/2023	495	2,069,171	4176.82	29,382			6,121		24,539			(7,346)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/03/2022	06/05/2023	334	1,371,995	4108.54	19,345			4,030		19,438			(4,836)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/08/2022	06/08/2023	409	1,682,171	4115.77	23,887			4,976		23,539			(5,972)				
UST 2.875% 05/15/32 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/08/2022	06/09/2023	141,919	13,908,032	98	182,000			37,917		191,956			(45,500)				
UST 2.875% 05/15/32 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/08/2022	06/09/2023	98,209	9,820,936	100	171,000			35,625		107,224			(42,750)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/09/2022	06/09/2023	10,736	43,134,582	4017.82	1,048,649			218,469		771,422			(262,162)				
UST 2.875% 05/15/32 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/15/2022	06/16/2023	106,158	10,615,813	100	180,000			37,500		199,493			(45,000)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/16/2022	06/16/2023	11,586	42,483,950	3666.77	984,520			205,108		1,464,472			(246,130)				
UST 2.875% 05/15/32 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/22/2022	06/23/2023	150,764	14,774,892	98	179,000			37,292		156,908			(44,750)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/24/2022	06/23/2023	978	3,824,904	3911.74	53,549			11,156		67,055			(13,387)				
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/24/2022	06/24/2023	1,812	7,089,012	3911.74	158,141			32,946		111,420			(39,535)				
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/24/2022	06/25/2023	2,536	9,920,180	3911.74	186,035			38,757		170,101			(46,509)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/24/2022	06/26/2023	2,401	9,392,441	3911.74	184,042			38,342		144,936			(46,010)				
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/27/2022	06/27/2023	2,347	9,153,211	3900.11	178,900			37,271		156,008			(44,725)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/29/2022	06/29/2023	494	1,885,063	3818.83	26,391			5,498		34,664			(6,598)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/06/2022	07/06/2023	551	2,118,865	3845.08	29,664			8,652		38,118			(7,416)				
UST 2.875% 05/15/32 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/06/2022	07/07/2023	104,349	10,226,200	98	140,000			40,833		153,691			(35,000)				
UST 2.875% 05/15/32 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/06/2022	07/07/2023	71,493	7,149,281	100	134,000			39,083		67,524			(33,500)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/07/2022	07/07/2023	365	1,424,814	3902.62	20,232			5,901		24,773			(5,058)				
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/08/2022	07/08/2023	1,757	6,851,261	3899.38	139,693			40,744		139,763			(34,923)				
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/08/2022	07/09/2023	1,998	7,792,687	3899.38	132,414			38,621		125,896			(33,104)				
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/08/2022	07/10/2023	1,522	5,936,370	3899.38	126,218			36,814		120,021			(31,555)				
UST 2.875% 05/15/32 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/13/2022	07/14/2023	147,864	14,490,691	98	178,000			51,917		205,448			(44,500)				
UST 2.875% 05/15/32 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/13/2022	07/14/2023	116,076	11,607,624	100	227,000			66,208		125,029			(56,750)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/15/2022	07/14/2023	631	2,435,775	3863.16	34,588			10,088		43,043			(8,647)				
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/15/2022	07/15/2023	1,726	6,667,285	3863.16	135,616			39,555		168,031			(33,904)				
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/15/2022	07/16/2023	1,678	6,480,549	3863.16	138,184			40,304		148,839			(34,546)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/15/2022	07/17/2023	2,057	7,944,934	3863.16	150,420			43,872		177,712			(37,605)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/20/2022	07/20/2023	437	1,730,037	3959.9	24,913			7,266		28,646			(6,228)				
UST 2.875% 05/15/32 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/20/2022	07/21/2023	135,176	13,247,281	98	165,000			48,125		169,512			(41,250)				
UST 2.875% 05/15/32 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/20/2022	07/21/2023	92,020	9,202,043	100	169,000			49,292		103,960			(42,250)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/22/2022	07/21/2023	862	3,416,696	3961.63	48,517			14,151		56,461			(12,129)				

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S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/21/2022	07/21/2023	407	1,625,762	3998.95	23,248			6,781		26,114			(5,812)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/22/2022	07/24/2023	394	1,560,127	3961.63	22,154			6,462		25,726			(5,538)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/29/2022	07/28/2023	18,101	74,763,046	4130.29	1,953,068			569,645		1,462,797			(488,267)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/29/2022	07/31/2023	8,805	36,368,882	4130.29	1,002,742			292,467		728,210			(250,686)				
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/01/2022	08/01/2023	1,375	5,662,838	4118.63	117,558			44,084		2,504			(29,390)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/02/2022	08/02/2023	8,561	35,023,262	4091.19	1,009,235			378,463		815,060			(252,309)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/03/2022	08/03/2023	502	2,086,411	4155.17	30,044			11,267		28,002			(7,511)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/05/2022	08/04/2023	16,406	68,007,320	4145.19	1,829,049			685,893		1,300,682			(457,262)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/05/2022	08/07/2023	7,619	31,581,322	4145.19	847,544			317,829		579,828			(211,886)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/08/2022	08/08/2023	6,889	28,519,379	4140.06	758,885			284,582		547,196			(189,721)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/09/2022	08/09/2023	9,082	37,440,067	4122.47	1,012,431			379,661		798,617			(253,108)				
UST 2.875% 05/15/32 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/10/2022	08/11/2023	130,264	12,765,878	98	154,000			57,750		207,491			(38,500)				
UST 2.875% 05/15/32 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/10/2022	08/11/2023	88,174	8,817,404	100	176,000			66,000		77,137			(44,000)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/11/2022	08/11/2023	514	2,163,122	4207.27	31,149			11,681		26,767			(7,787)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/12/2022	08/11/2023	15,666	67,053,028	4280.15	1,741,446			653,042		875,648			(435,361)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/12/2022	08/14/2023	6,321	27,055,452	4280.15	681,661			255,623		349,909			(170,415)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/18/2022	08/18/2023	10,165	43,543,902	4283.74	958,780			359,543		554,845			(239,695)				
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			856					(571)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/31/2022	08/31/2023	506	2,002,774	3955	28,640			10,740		32,493			(7,160)				
UST 2.75% 08/15/32 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/31/2022	09/01/2023	128,195	12,563,095	98	148,000			55,500		138,914			(37,000)				
UST 2.75% 08/15/32 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/31/2022	09/01/2023	89,102	8,910,155	100	182,000			68,250		124,599			(45,500)				
UST 2.75% 08/15/32 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	09/07/2022	09/08/2023	124,200	12,171,583	98	155,000			71,042		109,041			(38,750)				
UST 2.75% 08/15/32 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	09/07/2022	09/08/2023	78,715	7,871,463	100	160,000			73,333		127,690			(40,000)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	09/08/2022	09/08/2023	6,889	27,599,130	4006.18	686,115			314,469		711,435			(171,529)				
UST 2.75% 08/15/32 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	09/14/2022	09/15/2023	100,313	10,031,317	100	192,000			88,000		170,383			(48,000)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	09/26/2022	09/26/2023	541	1,977,999	3655.04	18,395			8,431		24,332			(4,599)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	09/28/2022	09/28/2023	793	2,950,740	3719.04	28,032			12,848		35,407			(7,008)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	09/30/2022	09/29/2023	1,140	4,086,782	3585.62	38,416			17,607		51,374			(9,604)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	09/30/2022	10/02/2023	569	2,041,764	3585.62	19,193			8,797		25,622			(4,798)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/05/2022	10/05/2023	503	1,903,123	3783.28	18,460			9,999		22,159			(4,615)				
UST 2.75% 08/15/32 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/05/2022	10/06/2023	161,931	15,869,227	98	173,000			93,708		71,439			(43,250)				
UST 2.75% 08/15/32 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/05/2022	10/06/2023	117,956	11,795,574	100	241,000			130,542		265,264			(60,250)				
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/06/2022	10/06/2023	2,585	9,680,210	3744.52	202,815			109,858		307,454			(50,704)				
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/07/2022	10/07/2023	3,644	13,263,144	3639.66	272,787			147,760		471,551			(68,197)				
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/07/2022	10/08/2023	2,086	7,593,315	3639.66	152,352			82,524		253,825			(38,088)				
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/07/2022	10/09/2023	1,656	6,027,271	3639.66	116,263			62,976		189,459			(29,066)				

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S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/10/2022	10/10/2023	1,737	6,273,416	3612.39	134,614			72,916		230,414			(33,653)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/11/2022	10/11/2023	9,849	35,347,188	3588.84	976,331			528,846		1,467,742			(244,083)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/12/2022	10/12/2023	671	2,399,530	3577.03	22,556			12,218		30,004			(5,639)				
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/13/2022	10/13/2023	2,396	8,792,980	3669.91	185,288			100,364		313,865			(46,322)				
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/14/2022	10/14/2023	2,499	8,954,547	3583.07	178,755			96,826		325,111			(44,689)				
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/14/2022	10/15/2023	2,050	7,344,065	3583.07	133,391			72,254		246,256			(33,348)				
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/14/2022	10/16/2023	1,908	6,836,136	3583.07	146,212			79,198		265,229			(36,553)				
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/17/2022	10/17/2023	1,810	6,655,700	3677.95	146,989			79,619		235,292			(36,747)				
UST 2.75% 08/15/32 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/19/2022	10/20/2023	151,612	14,858,010	98	196,000			106,167		39,836			(49,000)				
UST 2.75% 08/15/32 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/19/2022	10/20/2023	97,636	9,763,641	100	209,000			113,208		244,367			(52,250)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/20/2022	10/20/2023	9,886	36,239,165	3665.78	886,343			480,102		1,250,650			(221,586)				
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/24/2022	10/24/2023	2,141	8,129,955	3797.34	157,374			85,244		218,458			(39,344)				
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/25/2022	10/25/2023	2,486	9,593,994	3859.11	218,953			118,600		277,408			(54,738)				
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/28/2022	10/28/2023	2,556	9,969,321	3901.06	208,829			113,116		238,053			(52,207)				
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/28/2022	10/29/2023	2,015	7,860,148	3901.06	151,844			82,249		173,781			(37,961)				
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/28/2022	10/30/2023	2,311	9,014,218	3901.06	191,080			103,502		218,838			(47,770)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/31/2022	10/31/2023	7,338	28,413,896	3871.98	894,764			484,664		997,457			(223,691)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/02/2022	11/02/2023	10,220	38,422,445	3759.69	1,214,032			758,770		1,587,855			(303,508)				
UST 2.75% 08/15/32 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/02/2022	11/03/2023	132,749	13,009,387	98	173,000			108,125		40,478			(43,250)				
UST 2.75% 08/15/32 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/02/2022	11/03/2023	99,273	9,927,282	100	220,000			137,500		240,120			(55,000)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/07/2022	11/07/2023	8,357	31,812,567	3806.8	912,551			570,344		1,141,581			(228,138)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/09/2022	11/09/2023	11,021	41,313,707	3748.57	1,210,808			756,755		1,596,024			(302,702)				
UST 2.75% 08/15/32 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/09/2022	11/10/2023	130,921	12,830,214	98	163,000			101,875		37,717			(40,750)				
UST 2.75% 08/15/32 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/09/2022	11/10/2023	104,171	10,417,081	100	224,000			140,000		250,425			(56,000)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/10/2022	11/10/2023	8,951	35,412,170	3956.37	891,533			557,208		973,029			(222,883)				
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/11/2022	11/11/2023	2,132	8,513,674	3992.93	156,559			97,849		160,312			(39,140)				
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/11/2022	11/12/2023	2,084	8,323,001	3992.93	166,917			104,323		162,250			(41,729)				
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/11/2022	11/13/2023	1,983	7,916,749	3992.93	140,902			88,063		142,231			(35,225)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/14/2022	11/14/2023	5,842	23,119,053	3957.25	686,081			428,800		707,841			(171,520)				

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S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/15/2022	11/15/2023	412	1,643,236	3991.73	15,775			9,859		16,911			(3,944)				
UST 4.125% 11/15/2032 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/16/2022	11/17/2023	103,351	10,335,071	100	211,000			131,875		214,361			(52,750)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/17/2022	11/17/2023	769	3,035,162	3946.56	28,986			18,116		32,000			(7,246)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/28/2022	11/28/2023	5,616	22,261,174	3963.94	857,808			536,130		853,650			(214,452)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/29/2022	11/29/2023	8,553	33,850,930	3957.63	967,978			604,986		1,023,542			(241,995)				
Dow Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/29/2022	11/29/2023	96	3,244,246	33852.53	59,751			37,344		44,029			(14,938)				
UST 4.125% 11/15/2032 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/30/2022	12/01/2023	112,994	11,073,403	98	150,000			93,750		71,291			(37,500)				
UST 4.125% 11/15/2032 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/30/2022	12/01/2023	94,741	9,474,095	100	224,000			140,000		238,113			(56,000)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/02/2022	12/01/2023	16,485	67,121,991	4071.7	1,702,592			1,206,003		1,596,750			(425,648)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/02/2022	12/04/2023	8,793	35,801,122	4071.7	1,067,411			756,083		951,933			(266,853)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/06/2022	12/06/2023	11,639	45,874,266	3941.26	1,455,489			1,030,971		1,558,250			(363,872)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/12/2022	12/12/2023	7,351	29,335,397	3990.56	866,251			613,595		857,404			(216,563)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/13/2022	12/13/2023	9,128	36,689,802	4019.65	1,089,448			771,693		1,083,181			(272,362)				
UST 4.125% 11/15/2032 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/14/2022	12/15/2023	135,720	13,300,533	98	167,000			118,292		118,131			(41,750)				
UST 4.125% 11/15/2032 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/14/2022	12/15/2023	92,735	9,273,537	100	198,000			140,250		179,750			(49,500)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/19/2022	12/19/2023	487	1,860,465	3817.66	17,968			12,728		20,568			(4,492)				
UST 4.125% 11/15/2032 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/21/2022	12/22/2023	181,002	17,738,197	98	217,000			153,708		130,974			(54,250)				
UST 4.125% 11/15/2032 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/21/2022	12/22/2023	106,435	10,643,459	100	213,000			150,875		205,244			(53,250)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/23/2022	12/22/2023	1,143	4,393,449	3844.82	42,616			30,187		47,968			(10,654)				
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/23/2022	12/23/2023	2,276	8,752,666	3844.82	178,911			126,729		241,967			(44,728)				
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/23/2022	12/24/2023	920	3,536,036	3844.82	71,021			50,307		91,370			(17,755)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/23/2022	12/26/2023	1,144	4,399,557	3844.82	73,173			51,831		95,465			(18,293)				
UST 4.125% 11/15/2032 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/28/2022	12/29/2023	108,410	10,624,169	98	162,000			114,750		66,907			(40,500)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/29/2021	12/29/2023	48	231,815	4793.06	9,465			3,352		1,433			(1,183)				
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	01/05/2023	01/05/2024	2,310	8,795,916	3808.1		181,604		143,769		270,512			(37,834)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	01/06/2023	01/05/2024	15,259	59,436,765	3895.08		1,535,519		1,215,619		1,813,832			(319,900)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	01/06/2023	01/08/2024	7,252	28,248,168	3895.08		790,990		626,200		928,598			(164,790)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	01/09/2023	01/09/2024	461	1,792,424	3892.09		17,584		13,920		19,061			(3,663)				
UST 4.125% 11/15/2032 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	01/11/2023	01/12/2024	142,143	13,930,050	98		171,000		135,375		119,277			(35,625)				
UST 4.125% 11/15/2032 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	01/11/2023	01/12/2024	87,489	8,748,914	100		189,000		149,625		165,452			(39,375)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	01/12/2023	01/12/2024	8,599	34,253,258	3983.17		849,364		672,413		925,436			(176,951)				

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S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	01/13/2023	01/12/2024	24,119	96,455,676	3999.09		2,723,173		2,155,846		2,915,567			(567,328)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	01/13/2023	01/16/2024	5,710	22,834,726	3999.09		850,930		673,653		900,993			(177,277)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	01/18/2023	01/18/2024	10,517	41,319,608	3928.86		1,400,977		1,109,107		1,599,020			(291,870)				
UST 4.125% 11/15/2032 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	01/18/2023	01/19/2024	119,013	11,663,315	98		152,000		120,333		118,557			(31,667)				
UST 4.125% 11/15/2032 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	01/18/2023	01/19/2024	84,786	8,478,570	100		176,000		139,333		140,032			(36,667)				
UST 4.125% 11/15/2032 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	01/25/2023	01/26/2024	129,354	12,676,699	98		159,000		125,875		119,823			(33,125)				
UST 4.125% 11/15/2032 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	01/25/2023	01/26/2024	89,735	8,973,466	100		184,000		145,667		148,761			(38,333)				
UST 4.125% 11/15/2032 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	02/01/2023	02/02/2024	115,856	11,353,872	98		140,000		122,500		104,682			(17,500)				
UST 4.125% 11/15/2032 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	02/01/2023	02/02/2024	103,476	10,347,595	100		228,000		199,500		185,075			(28,500)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	02/16/2023	02/16/2024	8,378	34,268,820	4090.41		1,095,608		958,657		1,062,844			(136,951)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/06/2023	03/06/2024	7,625	30,870,638	4048.42		1,034,015		990,931		1,065,126			(43,084)				
UST 3.50% 02/15/23 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/08/2023	03/08/2024	116,561	11,423,013	98		135,000		129,375		62,928			(5,625)				
UST 3.50% 02/15/23 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/08/2023	03/08/2024	82,539	8,253,908	100		181,000		173,458		184,036			(7,542)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/09/2022	03/08/2024	47	200,260	4277.88	26,583			12,737		12,512			(3,323)				
UST 3.50% 02/15/23 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/15/2023	03/15/2024	130,165	12,756,172	98		197,000		188,792		116,527			(8,208)				
UST 3.50% 02/15/23 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/15/2023	03/15/2024	83,753	8,375,273	100		164,000		157,167		130,253			(6,833)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/23/2022	03/22/2024	87	386,488	4456.24	15,374			7,367		9,557			(1,922)				
UST 3.50% 02/15/23 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/29/2023	03/28/2024	165,169	16,186,581	98		201,000		192,625		132,239			(8,375)				
UST 3.50% 02/15/23 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/29/2023	03/28/2024	94,398	9,439,779	100		197,000		188,792		178,377			(8,208)				
Dow Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/31/2023	03/28/2024	88	2,938,753	33274.15		56,978		54,604		50,867			(2,374)				
Dow Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/31/2023	03/31/2024	50	1,678,758	33274.15		31,361		30,055		29,146			(1,307)				
Dow Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/31/2023	04/01/2024	134	4,471,562	33274.15		77,287		74,067		69,573			(3,220)				
Dow Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/31/2023	04/02/2024	86	2,850,456	33274.15		43,577		41,762		39,131			(1,816)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/02/2022	11/01/2024	127	478,765	3759.69	25,892			21,037		30,504			(3,237)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/09/2022	11/08/2024	130	487,685	3748.57	29,233			23,752		34,587			(3,654)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/13/2022	12/13/2024	92	370,125	4019.65	8,391			7,167		8,395			(1,049)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	01/18/2023	01/17/2025	130	509,102	3928.86		28,198		25,261		30,309			(2,937)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/29/2021	12/29/2026	21	102,850	4793.06	9,853			7,308		7,019			(493)				

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Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/01/2022	04/01/2023	534	2,427,197	4545.86	139,304			5,804					(34,826)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/01/2021	04/03/2023	1,247	2,215,763	1777.153	80,875			1,685		22,048			(10,109)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/04/2022	04/04/2023	3,157	712,266	225.59	16,176			674					(4,044)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/01/2021	04/04/2023	689	1,224,958	1777.153	44,833			934		12,243			(5,604)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/04/2022	04/04/2023	778	1,423,630	1830.4	34,594			1,441					(8,649)				
Dow Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/04/2022	04/04/2023	104	3,646,995	34921.88	67,902			2,829		1			(16,975)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/05/2022	04/05/2023	4,947	1,111,882	224.78	25,240			1,052					(6,310)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/05/2022	04/05/2023	11,860	53,669,195	4525.12	1,719,961			71,665					(429,990)				
Dow Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/05/2022	04/05/2023	132	4,558,892	34641.18	99,406			4,142		52			(24,852)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/06/2021	04/06/2023	1,588	354,074	222.99	11,472			239					(1,434)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/07/2021	04/06/2023	1,832	408,745	223.09	13,247			276					(1,656)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/09/2021	04/06/2023	4,749	1,059,817	223.16	34,296			714					(4,287)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/06/2022	04/06/2023	3,916	883,184	225.51	20,039			835					(5,010)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/08/2022	04/06/2023	4,292	969,078	225.8	21,930			914					(5,483)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/07/2022	04/06/2023	4,073	919,702	225.83	20,850			869					(5,212)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/06/2022	04/06/2023	782	3,504,664	4481.15	195,326			8,139					(48,831)				
Dow Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/06/2022	04/06/2023	162	5,593,565	34496.51	102,595			4,275		190			(25,649)				
Dow Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/11/2022	04/11/2023	86	2,935,513	34308.08	49,782			2,074		1,850			(12,446)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/12/2021	04/12/2023	8,188	1,827,242	223.15	59,203			1,233					(7,400)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/12/2022	04/12/2023	6,578	1,485,769	225.88	33,727			1,405					(8,432)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/13/2021	04/13/2023	3,797	850,554	224	27,558			574					(3,445)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/13/2022	04/13/2023	3,330	753,604	226.33	17,114			713					(4,279)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/13/2022	04/13/2023	836	3,716,488	4446.59	201,203			8,383					(50,301)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/14/2021	04/14/2023	2,841	635,264	223.57	20,583			429					(2,573)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/16/2021	04/14/2023	1,947	438,337	225.11	14,193			296					(1,774)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/15/2021	04/14/2023	3,283	739,747	225.31	23,968			499					(2,996)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/14/2022	04/14/2023	8,351	1,882,900	225.46	42,723			1,780					(10,681)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/16/2021	04/14/2023	1,532	2,746,761	1792.589	101,081			2,106		12,654			(12,635)				
Dow Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/14/2022	04/14/2023	324	11,146,538	34451.23	209,142			8,714		7,679			(52,285)				
Dow Index Option MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/14/2022	04/15/2023	79	2,717,777	34451.23	50,005			2,084					(12,501)				

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Dow Index Option MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/14/2022	04/16/2023	36	1,235,523	34451.23	18,609			775					(4,652)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/16/2021	04/17/2023	1,036	1,856,875	1792.589	68,519			1,427		9,313			(8,565)				
Dow Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/14/2022	04/17/2023	115	3,962,402	34451.23	62,312			2,596		2,871			(15,578)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/16/2021	04/18/2023	495	887,365	1792.589	32,744			682		4,564			(4,093)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/19/2021	04/19/2023	4,243	953,685	224.78	30,899			644					(3,862)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/19/2022	04/19/2023	5,299	1,192,396	225.04	27,032			1,126					(6,758)				
Dow Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/19/2022	04/19/2023	123	4,296,415	34911.2	85,125			3,547		1,482			(21,281)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/20/2021	04/20/2023	5,343	1,204,369	225.42	39,022			813					(4,878)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/20/2022	04/20/2023	6,771	1,531,248	226.15	34,698			1,446					(8,675)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/20/2022	04/20/2023	230	1,027,388	4459.45	55,914			2,330					(13,978)				
Dow Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/20/2022	04/20/2023	196	6,882,174	35160.79	116,159			4,840		1,056			(29,040)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/22/2022	04/21/2023	6,002	1,342,093	223.62	30,304			1,263					(7,576)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/21/2022	04/21/2023	4,787	1,077,804	225.17	24,401			1,017					(6,100)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/23/2021	04/21/2023	2,568	578,621	225.33	18,736			390					(2,342)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/21/2021	04/21/2023	2,416	545,085	225.58	17,661			368					(2,208)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/23/2021	04/21/2023	1,325	2,384,799	1799.826	88,261			1,839		8,519			(11,033)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/21/2022	04/21/2023	10,373	45,575,757	4393.66	681,773			28,407					(170,443)				
Dow Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/22/2022	04/21/2023	113	3,816,526	33811.4	68,328			2,847		22,050			(17,082)				
Dow Index Option MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/22/2022	04/22/2023	12	405,044	33811.4	4,334			181					(1,083)				
Dow Index Option MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/22/2022	04/23/2023	99	3,359,036	33811.4	51,744			2,156					(12,936)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/23/2021	04/24/2023	966	1,737,799	1799.826	64,385			1,341		6,785			(8,048)				
Dow Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/22/2022	04/24/2023	129	4,360,288	33811.4	75,849			3,160		18,413			(18,962)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/25/2022	04/25/2023	3,496	781,288	223.49	17,681			737		1			(4,420)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/23/2021	04/25/2023	341	614,200	1799.826	22,775			474		2,464			(2,847)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/25/2022	04/25/2023	5,802	24,927,769	4296.12	318,094			13,254					(79,523)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/26/2022	04/26/2023	5,712	1,274,140	223.08	28,847			1,202		3			(7,212)				
Dow Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/26/2022	04/26/2023	100	3,336,720	33240.18	69,380			2,891		25,664			(17,345)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/27/2022	04/27/2023	6,775	1,509,369	222.8	34,172			1,424		6			(8,543)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/27/2021	04/27/2023	2,913	653,509	224.37	21,167			441					(2,646)				

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Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/27/2022	04/27/2023	214	53,946	251.69	1,300			54					(325)				
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			759		4,724			(4,555)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/27/2022	04/27/2023	106	283,193	2675.666	6,400			267		52			(1,600)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/27/2022	04/27/2023	8,937	37,393,988	4183.96	685,673			28,570					(171,418)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/29/2022	04/28/2023	3,908	864,558	221.22	19,513			813		22			(4,878)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/28/2022	04/28/2023	3,278	731,537	223.19	16,547			689		2			(4,137)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/28/2021	04/28/2023	2,317	519,757	224.37	16,835			351					(2,104)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/30/2021	04/28/2023	2,167	486,464	224.53	15,747			328					(1,968)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/29/2022	04/28/2023	7,397	13,365,876	1806.84	271,095			11,296		38,140			(67,774)				
Dow Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/28/2022	04/28/2023	136	4,616,001	33916.39	82,967			3,457		16,877			(20,742)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/29/2022	05/01/2023	2,457	4,439,195	1806.84	96,779			4,032		13,910			(24,195)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/02/2022	05/02/2023	1,696	371,924	219.26	8,405			1,051		83			(2,101)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/02/2022	05/02/2023	6,730	27,965,280	4155.38	350,212			43,776					(87,553)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/03/2022	05/03/2023	6,108	1,341,428	219.62	30,316			3,790		247			(7,579)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/03/2021	05/03/2023	2,751	620,428	225.5	20,102			1,256					(2,513)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/04/2022	05/04/2023	5,279	1,166,155	220.92	26,355			3,294		84			(6,589)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/04/2021	05/04/2023	2,960	667,793	225.58	21,636			1,352					(2,705)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/04/2022	05/04/2023	53	142,210	2698.866	3,200			400		12			(800)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/04/2022	05/04/2023	568	2,440,535	4300.17	122,919			15,365					(30,730)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/06/2022	05/05/2023	5,198	1,141,046	219.51	25,753			3,219		268			(6,438)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/05/2022	05/05/2023	3,148	691,190	219.56	15,614			1,952		157			(3,903)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/06/2021	05/05/2023	2,583	585,251	226.59	18,962			1,185					(2,370)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/07/2021	05/05/2023	1,604	364,150	226.96	11,795			737					(1,474)				
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			6,235		3,473			(12,471)				
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			5,035		3,158			(10,070)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/09/2022	05/09/2023	1,967	431,085	219.14	9,747			1,218		171			(2,437)				
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			632		411			(1,263)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/10/2022	05/10/2023	4,211	921,963	218.93	20,846			2,606		443			(5,211)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/10/2021	05/10/2023	1,881	426,978	227.05	13,843			865					(1,730)				

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Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/11/2022	05/11/2023	7,967	1,747,265	219.32	39,471			4,934		696			(9,868)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/11/2021	05/11/2023	5,449	1,231,297	225.97	39,906			2,494		2			(4,988)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/11/2022	05/11/2023	129	343,044	2661.704	7,753			969		344			(1,938)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/13/2022	05/12/2023	4,358	955,509	219.26	21,566			2,696		418			(5,391)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/12/2022	05/12/2023	3,333	731,254	219.42	16,534			2,067		290			(4,133)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/12/2021	05/12/2023	1,463	327,424	223.86	10,605			663		5			(1,326)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/14/2021	05/12/2023	1,667	376,628	225.91	12,195			762		1			(1,524)				
Dow Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/13/2022	05/12/2023	179	5,778,533	32196.66	99,138			12,392		112,122			(24,784)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/13/2022	05/13/2023	7,597	30,570,325	4023.89	386,976			48,372					(96,744)				
Dow Index Option MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/13/2022	05/13/2023	65	2,079,934	32196.66	32,368			4,046		25,816			(8,092)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/13/2022	05/14/2023	7,906	31,814,827	4023.89	386,513			48,314					(96,628)				
Dow Index Option MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/13/2022	05/14/2023	68	2,199,194	32196.66	30,886			3,861		22,617			(7,721)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/13/2022	05/15/2023	9,374	37,718,944	4023.89	461,673			57,709					(115,418)				
Dow Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/13/2022	05/15/2023	88	2,848,388	32196.66	50,059			6,257		46,366			(12,515)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/16/2022	05/16/2023	1,714	376,374	219.65	8,506			1,063		161			(2,127)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/16/2022	05/16/2023	171	457,366	2676.655	10,336			1,292		294			(2,584)				
SPXDSUN Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/16/2022	05/16/2023	4,511	13,945,882	3091.75	241,817			30,227		68,882			(60,454)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/17/2022	05/17/2023	4,912	1,078,325	219.51	24,359			3,045		525			(6,090)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/17/2022	05/17/2023	213	569,356	2677.011	12,811			1,601		377			(3,203)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/18/2022	05/18/2023	4,233	924,046	218.29	20,865			2,608		912			(5,216)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/18/2021	05/18/2023	5,080	1,144,829	225.36	37,092			2,318		10			(4,637)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/18/2022	05/18/2023	877	219,108	249.7	5,259			657		45			(1,315)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/18/2022	05/18/2023	62	166,904	2675.437	3,755			469		124			(939)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/18/2022	05/18/2023	4,372	17,152,548	3923.68	473,045			59,131		96,516			(118,261)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/19/2022	05/19/2023	1,924	420,128	218.39	9,491			1,186		408			(2,373)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/20/2022	05/19/2023	4,720	1,032,610	218.76	23,296			2,912		828			(5,824)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/20/2021	05/19/2023	3,459	781,560	225.92	25,323			1,583		5			(3,165)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/20/2022	05/19/2023	190	510,005	2681.544	11,475			1,434		302			(2,869)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/19/2022	05/19/2023	9,300	36,277,880	3900.79	439,586			54,948					(109,896)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/20/2022	05/21/2023	282	1,098,757	3901.36	68,233			8,529		577			(17,058)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/24/2022	05/24/2023	5,889	1,297,119	220.28	29,315			3,664		565			(7,329)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/24/2021	05/24/2023	1,726	390,314	226.13	12,650			791		3			(1,581)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/24/2022	05/24/2023	1,028	2,760,404	2685.368	62,385			7,798		1,717			(15,596)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/25/2022	05/25/2023	6,860	1,510,631	220.2	34,140			4,268		718			(8,535)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/25/2021	05/25/2023	3,901	883,371	226.42	28,630			1,789		7			(3,579)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/25/2022	05/25/2023	1,107	278,454	251.58	6,711			839		30			(1,678)				

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Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/25/2022	05/25/2023	300	806,968	2693.571	18,237			2,280		369			(4,559)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/25/2022	05/25/2023	2,453	7,556,109	3080.43	150,930			18,866		81,868			(37,733)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/25/2022	05/25/2023	288	1,144,463	3978.73	61,374			7,672					(15,343)				
Dow Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/25/2022	05/25/2023	197	6,334,592	32120.28	108,779			13,597		113,250			(27,195)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/26/2022	05/26/2023	3,053	672,871	220.42	15,207			1,901		296			(3,802)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/27/2022	05/26/2023	4,671	1,032,371	221.04	23,301			2,913		323			(5,825)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/28/2021	05/26/2023	3,526	797,313	226.15	25,817			1,614		8			(3,227)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/26/2021	05/26/2023	2,578	583,252	226.23	18,903			1,181		6			(2,363)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/26/2022	05/26/2023	5,098	20,685,822	4057.84	263,753			32,969					(65,938)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/27/2022	05/27/2023	149	619,545	4158.24	36,181			4,523					(9,045)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/27/2022	05/29/2023	221	920,094	4158.24	55,114			6,889					(13,778)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/31/2022	05/31/2023	2,609	574,307	220.11	12,968			1,621		361			(3,242)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/01/2022	06/01/2023	5,422	1,188,924	219.26	26,834			5,590		1,157			(6,709)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/01/2022	06/01/2023	579	144,298	249.18	3,463			721		74			(866)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/01/2022	06/01/2023	139	372,942	2680.835	8,391			1,748		367			(2,098)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/01/2022	06/01/2023	5,168	15,948,742	3086.26	280,677			58,474		116,465			(70,169)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/01/2022	06/01/2023	252	1,034,546	4101.23	56,920			11,858					(14,230)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/03/2022	06/02/2023	3,248	711,844	219.16	16,038			3,341		746			(4,009)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/02/2022	06/02/2023	4,906	1,078,824	219.89	24,338			5,070		806			(6,085)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/02/2021	06/02/2023	4,182	945,673	226.12	30,640			3,192		19			(3,830)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/04/2021	06/02/2023	2,658	603,423	227.05	19,539			2,035		6			(2,442)				
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			7,175		5,258			(8,610)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/02/2022	06/02/2023	211	568,707	2689.673	12,796			2,666		415			(3,199)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/02/2022	06/02/2023	7,357	30,729,239	4176.82	405,105			84,397					(101,276)				
Dow Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/03/2022	06/02/2023	125	4,098,889	32899.7	73,526			15,318		70,327			(18,381)				
Dow Index Option MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/03/2022	06/03/2023	21	703,793	32899.7	14,780			3,079		450			(3,695)				
Dow Index Option MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/03/2022	06/04/2023	62	2,037,956	32899.7	35,141			7,321		3,232			(8,785)				
Dow Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/03/2022	06/05/2023	113	3,706,994	32899.7	49,498			10,312		30,910			(12,375)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/06/2022	06/06/2023	1,934	422,912	218.68	9,537			1,987		606			(2,384)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/07/2022	06/07/2023	11,355	2,492,037	219.46	56,195			11,707		2,624			(14,049)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/07/2021	06/07/2023	1,943	440,226	226.6	14,263			1,486		9			(1,783)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/07/2022	06/07/2023	221	594,439	2685.541	13,375			2,786		589			(3,344)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/07/2022	06/07/2023	6,450	26,834,517	4160.68	331,173			68,994					(82,793)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/08/2022	06/08/2023	7,817	1,708,881	218.61	38,518			8,025		2,640			(9,630)				

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Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/08/2021	06/08/2023	2,385	540,840	226.8	17,529			1,826		11			(2,191)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/08/2022	06/08/2023	1,023	253,578	247.93	6,086			1,268		271			(1,521)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/08/2022	06/08/2023	5,586	17,258,410	3089.81	333,620			69,504		155,790			(83,405)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/08/2022	06/08/2023	566	2,329,265	4115.77	121,498			25,312		13			(30,374)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/10/2022	06/09/2023	6,975	1,510,963	216.63	33,951			7,073		5,016			(8,488)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/09/2022	06/09/2023	3,243	706,011	217.67	15,906			3,314		1,608			(3,977)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/09/2021	06/09/2023	1,582	359,444	227.26	11,650			1,213		6			(1,456)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/11/2021	06/09/2023	3,668	836,523	228.03	27,087			2,822		8			(3,386)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/10/2022	06/09/2023	191	504,380	2643.448	11,298			2,354		1,922			(2,825)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/10/2022	06/09/2023	7,579	23,210,174	3062.56	410,763			85,576		260,518			(102,691)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/10/2022	06/10/2023	270	1,051,586	3900.86	43,956			9,158					(10,989)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/10/2022	06/11/2023	211	824,502	3900.86	53,263			11,096		8			(13,316)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/10/2022	06/12/2023	4,868	14,908,238	3062.56	265,950			55,406		173,104			(66,488)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/10/2022	06/12/2023	213	830,631	3900.86	53,659			11,179		4			(13,415)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/13/2022	06/13/2023	2,788	597,103	214.15	13,399			2,791		4,469			(3,350)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/14/2022	06/14/2023	3,847	819,072	212.93	18,339			3,821		8,473			(4,585)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/14/2021	06/14/2023	2,919	664,124	227.53	21,511			2,241		12			(2,689)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/14/2021	06/14/2023	829	1,506,992	1818.006	57,100			5,948		6,278			(7,137)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/14/2022	06/14/2023	2,867	8,698,386	3034.02	194,976			40,620		184,136			(48,744)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/15/2022	06/15/2023	3,415	728,980	213.48	16,315			3,399		6,610			(4,079)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/15/2021	06/15/2023	2,058	468,108	227.5	15,162			1,579		10			(1,895)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/15/2022	06/15/2023	876	214,011	244.3	5,093			1,061		873			(1,273)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/15/2022	06/15/2023	307	802,713	2610.844	17,900			3,729		7,064			(4,475)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/15/2022	06/15/2023	571	2,164,849	3789.99	115,091			23,977		15			(28,773)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/16/2022	06/16/2023	4,139	883,805	213.55	19,788			4,123		7,922			(4,947)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/17/2022	06/16/2023	5,317	1,135,778	213.62	25,396			5,291		10,000			(6,349)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/18/2021	06/16/2023	4,851	1,092,772	225.26	35,329			3,680		89			(4,416)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/16/2021	06/16/2023	3,413	769,328	225.43	24,919			2,596		57			(3,115)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/17/2022	06/16/2023	11,880	35,894,523	3021.49	741,568			154,493		804,217			(185,392)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/17/2022	06/20/2023	3,728	11,262,665	3021.49	246,079			51,267		277,076			(61,520)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/21/2022	06/21/2023	8,439	1,805,523	213.96	40,426			8,422		15,061			(10,106)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/21/2021	06/21/2023	2,373	536,538	226.06	17,336			1,806		36			(2,167)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/21/2022	06/21/2023	1,881	459,587	244.39	10,938			2,279		1,957			(2,735)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/21/2022	06/21/2023	176	459,587	2608.866	20,231			4,215		8,617			(5,058)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/22/2022	06/22/2023	2,596	557,451	214.73	12,492			2,603		3,824			(3,123)				

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/22/2021	06/22/2023	3,950	893,926	226.31	28,945			3,015		55			(3,618)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/22/2022	06/22/2023	146	382,430	2615.319	8,566			1,785		3,227			(2,142)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/22/2022	06/22/2023	205	771,349	3759.89	33,631			7,006					(8,408)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/23/2022	06/23/2023	3,146	678,113	215.52	15,203			3,167		3,766			(3,801)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/24/2022	06/23/2023	7,149	1,544,038	215.98	34,571			7,202		7,501			(8,643)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/23/2021	06/23/2023	2,258	509,354	225.62	16,493			1,718		48			(2,062)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/24/2021	06/23/2023	3,068	692,884	225.83	22,415			2,335		58			(2,802)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/24/2022	06/23/2023	290	763,265	2627.888	17,097			3,562		4,974			(4,274)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/24/2022	06/24/2023	7,863	30,756,296	3911.74	369,351			76,948					(92,338)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/24/2022	06/25/2023	8,510	33,290,580	3911.74	425,295			88,603					(106,324)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/24/2022	06/26/2023	7,093	27,746,403	3911.74	329,262			68,596					(82,315)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/27/2022	06/27/2023	1,676	361,676	215.74	8,105			1,689		1,958			(2,026)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/28/2022	06/28/2023	3,718	800,782	215.37	17,946			3,739		4,847			(4,486)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/29/2022	06/29/2023	5,973	1,289,492	215.9	28,898			6,020		6,795			(7,224)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/29/2021	06/29/2023	4,263	964,846	226.33	31,222			3,252		81			(3,903)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/29/2022	06/29/2023	876	215,894	246.39	5,138			1,070		573			(1,285)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/29/2022	06/29/2023	213	559,272	2627.714	12,528			2,610		3,848			(3,132)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/29/2022	06/29/2023	421	1,607,088	3818.83	87,239			18,175		1,003			(21,810)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/30/2022	06/30/2023	3,558	770,203	216.47	17,268			3,597		3,479			(4,317)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/01/2022	06/30/2023	5,804	1,261,522	217.37	28,296			8,253		4,345			(7,074)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/30/2021	06/30/2023	3,768	854,242	226.73	27,652			2,880		61			(3,456)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/02/2021	06/30/2023	2,083	474,767	227.88	15,344			2,238		18			(1,918)				
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			20,456		21,389			(17,534)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/01/2022	06/30/2023	140	370,061	2645.128	8,289			2,418		1,748			(2,072)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/01/2022	07/01/2023	6,336	24,238,786	3825.33	277,186			80,846					(69,296)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/01/2022	07/02/2023	6,365	24,348,787	3825.33	295,263			86,118					(73,816)				
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			9,207		9,876			(7,891)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/01/2022	07/03/2023	5,443	20,822,545	3825.33	234,591			68,422					(58,648)				
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			3,894		4,242			(3,338)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/06/2021	07/06/2023	3,297	753,946	228.68	24,413			3,560		25			(3,052)				
SPXDSUN Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/06/2022	07/06/2023	6,306	19,258,708	3054.26	405,615			118,304		374,038			(101,404)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/08/2022	07/07/2023	4,430	955,157	215.62	21,367			6,232		5,814			(5,342)				

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Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/07/2022	07/07/2023	9,948	2,149,532	216.07	48,171			14,050		11,601			(12,043)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/09/2021	07/07/2023	1,639	376,762	229.91	12,184			1,777		7			(1,523)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/07/2021	07/07/2023	1,447	332,629	229.95	10,771			1,571		6			(1,346)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/07/2022	07/07/2023	190	501,629	2634.189	11,236			3,277		3,214			(2,809)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/07/2022	07/07/2023	9,599	37,462,601	3902.62	892,447			260,297		1,027,874			(223,112)				
Dow Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/08/2022	07/07/2023	177	5,535,505	31338.15	88,824			25,907		116,711			(22,206)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/08/2022	07/08/2023	5,801	22,621,331	3899.38	276,173			80,550					(69,043)				
Dow Index Option MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/08/2022	07/08/2023	77	2,409,845	31338.15	37,438			10,919		62,039			(9,360)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/08/2022	07/09/2023	8,320	32,441,471	3899.38	387,076			112,897					(96,769)				
Dow Index Option MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/08/2022	07/09/2023	50	1,557,523	31338.15	15,770			4,600		24,451			(3,943)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/08/2022	07/10/2023	8,215	32,034,145	3899.38	396,956			115,779					(99,239)				
Dow Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/08/2022	07/10/2023	107	3,368,362	31338.15	59,558			17,371		88,573			(14,889)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/12/2022	07/12/2023	4,515	975,005	215.94	21,860			6,376		5,675			(5,465)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/13/2022	07/13/2023	6,460	1,395,823	216.07	31,239			9,111		7,915			(7,810)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/13/2021	07/13/2023	2,564	586,800	228.89	18,989			2,769		24			(2,374)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/13/2022	07/13/2023	733	181,756	248.05	4,326			1,262		360			(1,081)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/13/2022	07/13/2023	497	1,309,249	2634.968	29,196			8,516		8,652			(7,299)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/13/2022	07/13/2023	557	2,115,854	3801.78	99,415			28,996		114			(24,854)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/14/2022	07/14/2023	5,466	1,177,075	215.34	26,296			7,670		8,101			(6,574)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/15/2022	07/14/2023	9,392	2,025,657	215.69	45,273			13,205		12,767			(11,318)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/14/2021	07/14/2023	3,424	787,685	230.02	25,497			3,718		19			(3,187)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/16/2021	07/14/2023	5,785	1,337,394	231.2	43,238			6,306		17			(5,405)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/15/2022	07/14/2023	223	587,903	2635.231	13,110			3,824		3,894			(3,278)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/19/2022	07/19/2023	6,416	1,381,710	215.34	30,923			9,019		9,830			(7,731)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/19/2022	07/19/2023	372	979,366	2631.595	21,840			6,370		7,220			(5,460)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/20/2022	07/20/2023	6,714	1,442,840	214.91	32,320			9,427		11,441			(8,080)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/20/2021	07/20/2023	3,201	743,133	232.15	24,070			3,510		8			(3,009)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/20/2022	07/20/2023	368	90,682	246.7	2,158			629		284			(540)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/20/2022	07/20/2023	301	790,671	2630.29	17,632			5,143		6,016			(4,408)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/21/2022	07/21/2023	4,165	899,343	215.94	20,127			5,870		5,597			(5,032)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/22/2022	07/21/2023	5,908	1,281,629	216.92	28,696			8,370		6,200			(7,174)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/21/2021	07/21/2023	2,416	558,210	231.06	18,080			2,637		11			(2,260)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/22/2021	07/21/2023	1,355	2,456,616	1812.625	94,088			13,721		17,316			(11,761)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/21/2021	07/21/2023	391	709,082	1815.66	27,144			3,958		4,572			(3,393)				

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/22/2022	07/21/2023	137	362,723	2653.52	8,125			2,370		1,743			(2,031)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/22/2022	07/22/2023	342	1,355,513	3961.63	66,006			19,252		1,680			(16,501)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/25/2022	07/25/2023	243	643,885	2651.232	14,423			4,207		3,359			(3,606)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/26/2022	07/26/2023	4,450	966,130	217.09	21,651			6,315		4,658			(5,413)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/26/2021	07/26/2023	1,946	451,794	232.2	14,634			2,134		6			(1,829)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/26/2022	07/26/2023	169	447,951	2650.471	10,034			2,927		2,393			(2,509)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/26/2022	07/26/2023	7,046	27,626,154	3921.05	317,661			92,651					(79,415)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/27/2022	07/27/2023	6,723	1,463,197	217.64	32,776			9,560		6,151			(8,194)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/27/2021	07/27/2023	2,725	635,278	233.15	20,577			3,001		6			(2,572)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/27/2022	07/27/2023	502	125,231	249.37	2,980			869		205			(745)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/27/2022	07/27/2023	56	149,385	2662.657	3,346			976		624			(837)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/27/2022	07/27/2023	12,021	48,367,711	4023.61	1,297,634			378,477		1,068,870			(324,409)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/28/2022	07/28/2023	4,296	940,674	218.94	21,099			6,154		2,784			(5,275)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/29/2022	07/28/2023	6,088	1,335,215	219.33	29,895			8,720		3,528			(7,474)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/28/2021	07/28/2023	964	223,780	232.19	7,248			1,057		3			(906)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/30/2021	07/28/2023	2,312	538,106	232.73	17,408			2,539		6			(2,176)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/29/2021	07/28/2023	1,456	2,658,845	1826.565	100,956			14,723		12,999			(12,620)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/28/2022	07/28/2023	5,468	22,269,211	4072.43	267,377			77,985					(66,844)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/29/2022	07/29/2023	339	1,398,757	4130.29	65,368			19,066		139			(16,342)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/29/2022	07/30/2023	132	546,003	4130.29	30,030			8,759		54			(7,508)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/01/2022	08/01/2023	5,004	20,611,245	4118.63	259,645			97,367					(64,911)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/02/2022	08/02/2023	4,591	1,002,895	218.46	22,465			8,424		3,568			(5,616)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/02/2022	08/02/2023	226	602,206	2663.137	13,489			5,059		2,629			(3,372)				
Dow Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/02/2022	08/02/2023	73	2,379,872	32396.17	45,913			17,217		47,234			(11,478)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/03/2022	08/03/2023	4,204	918,364	218.47	20,553			7,707		3,289			(5,138)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/03/2021	08/03/2023	3,049	713,938	234.16	23,139			4,339		5			(2,892)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/03/2022	08/03/2023	417	104,197	250.03	2,480			930		156			(620)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/03/2022	08/03/2023	66	175,647	2666.73	3,917			1,469		717			(979)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/03/2022	08/03/2023	268	1,112,984	4155.17	57,898			21,712		26			(14,475)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/05/2022	08/04/2023	8,237	1,795,756	218.01	40,081			15,030		7,336			(10,020)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/04/2022	08/04/2023	4,669	1,023,030	219.11	22,906			8,590		3,102			(5,726)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/06/2021	08/04/2023	1,836	426,722	232.37	13,800			2,588		8			(1,725)				

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Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/04/2021	08/04/2023	3,503	816,973	233.21	26,470			4,963		10			(3,309)				
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			10,681		8,536			(7,121)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/08/2022	08/08/2023	303	806,871	2663.726	17,993			6,747		3,664			(4,498)				
S&P 500 Index Option MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/08/2022	08/08/2023	1,685	6,977,379	4140.06	156,737			58,777		2,849			(39,184)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/09/2022	08/09/2023	7,117	1,555,165	218.5	34,742			13,028		5,832			(8,686)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/09/2022	08/09/2023	617	1,641,529	2660.044	36,606			13,727		8,091			(9,152)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/09/2022	08/09/2023	6,815	28,094,606	4122.47	367,774			137,915					(91,944)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/10/2022	08/10/2023	5,992	1,312,138	218.97	29,353			11,007		4,381			(7,338)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/10/2021	08/10/2023	4,270	989,829	231.79	32,041			6,008		31			(4,005)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/10/2022	08/10/2023	1,080	269,144	249.22	6,406			2,402		548			(1,601)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/10/2022	08/10/2023	111	294,891	2667.141	6,576			2,466		1,270			(1,644)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/10/2022	08/10/2023	437	1,840,684	4210.24	81,448			30,543		12			(20,362)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/11/2022	08/11/2023	6,133	1,339,584	218.43	29,940			11,227		5,205			(7,485)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/12/2022	08/11/2023	8,096	1,773,311	219.03	39,580			14,843		5,881			(9,895)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/11/2021	08/11/2023	1,509	350,306	232.18	11,339			2,126		9			(1,417)				
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			21,199		10,401			(14,133)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/12/2022	08/11/2023	147	392,432	2666.373	8,751			3,282		1,732			(2,188)				
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			8,094		4,079			(5,396)				
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			6,342		3,223			(4,228)				
S&P 500 Index Option MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/15/2022	08/15/2023	1,527	6,563,829	4297.14	135,580			50,843		191			(33,895)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/16/2022	08/16/2023	9,012	1,976,197	219.29	44,148			16,556		6,401			(11,037)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/16/2022	08/16/2023	242	644,796	2669.494	14,379			5,392		2,785			(3,595)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/17/2022	08/17/2023	6,290	1,375,522	218.7	30,674			11,503		5,242			(7,669)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/17/2021	08/17/2023	3,202	751,139	234.62	24,314			4,559		8			(3,039)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/17/2022	08/17/2023	1,890	469,077	248.25	11,164			4,187		1,311			(2,791)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/17/2022	08/17/2023	222	590,767	2661.539	13,174			4,940		3,007			(3,294)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/19/2022	08/18/2023	8,062	1,757,429	217.99	39,208			14,703		8,065			(9,802)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/18/2022	08/18/2023	5,405	1,182,023	218.71	26,477			9,929		4,530			(6,619)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/18/2021	08/18/2023	5,133	1,197,588	233.32	38,754			7,266		25			(4,844)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/20/2021	08/18/2023	3,647	854,405	234.29	27,623			5,179		11			(3,453)				

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Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/19/2022	08/18/2023	228	604,277	2652.776	13,475			5,053		3,654			(3,369)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/22/2022	08/22/2023	3,458	750,772	217.1	16,757			6,284		4,374			(4,189)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/22/2022	08/22/2023	240	633,800	2643.582	14,134			5,300		4,633			(3,533)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/23/2022	08/23/2023	6,532	1,416,597	216.88	31,633			11,862		8,731			(7,908)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/23/2021	08/23/2023	1,542	360,882	234.08	11,682			2,190		6			(1,460)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/24/2022	08/24/2023	10,043	2,175,968	216.67	48,546			18,205		14,141			(12,136)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/24/2021	08/24/2023	3,382	788,752	233.23	25,532			4,787		21			(3,191)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/24/2022	08/24/2023	400	98,568	246.12	2,346			880		473			(586)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/24/2022	08/24/2023	361	953,470	2638.059	21,262			7,973		7,745			(5,316)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/24/2022	08/24/2023	554	2,295,665	4140.77	121,520			45,570		1,354			(30,380)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/26/2022	08/25/2023	8,755	1,893,796	216.32	42,175			15,816		13,366			(10,544)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/25/2022	08/25/2023	3,785	822,795	217.36	18,357			6,884		4,601			(4,589)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/26/2021	08/25/2023	2,193	509,628	232.35	16,481			3,090		21			(2,060)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/25/2021	08/25/2023	3,045	708,437	232.68	22,925			4,298		25			(2,866)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/25/2022	08/25/2023	2,776	5,039,835	1815.62	107,503			40,313		39,110			(26,876)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/25/2021	08/25/2023	531	975,568	1837.323	37,520			7,035		4,328			(4,690)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/25/2022	08/25/2023	219	580,410	2647.755	12,943			4,854		4,013			(3,236)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/26/2022	08/26/2023	5,633	22,855,537	4057.66	260,002			97,501					(65,000)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/26/2022	08/27/2023	7,039	28,561,034	4057.66	340,391			127,646					(85,098)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/26/2022	08/28/2023	5,652	22,934,001	4057.66	282,271			105,852					(70,568)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/29/2022	08/29/2023	149	391,495	2630.947	8,730			3,274		3,664			(2,183)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/30/2022	08/30/2023	9,874	2,126,281	215.35	47,374			17,765		18,847			(11,843)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/30/2021	08/30/2023	4,135	966,723	233.77	31,302			5,869		25			(3,913)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/30/2021	08/30/2023	1,438	2,644,724	1838.738	101,690			19,067		11,703			(12,711)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/30/2022	08/30/2023	420	1,103,924	2626.235	24,507			9,190		11,180			(6,127)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/31/2022	08/31/2023	6,085	1,308,053	214.95	29,157			10,934		12,611			(7,289)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/31/2021	08/31/2023	2,880	673,002	233.68	21,792			4,086		19			(2,724)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/31/2022	08/31/2023	437	107,256	245.4	2,542			953		624			(635)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/31/2022	08/31/2023	180	472,086	2621.283	10,480			3,930		5,182			(2,620)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/31/2022	08/31/2023	8,213	32,484,186	3955	571,225			214,209		6,789			(142,806)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/01/2022	09/01/2023	5,847	1,253,638	214.39	27,919			12,796		13,523			(6,980)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/02/2022	09/01/2023	10,453	2,243,874	214.67	49,949			22,893		22,939			(12,487)				

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Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/01/2021	09/01/2023	2,127	497,777	234.02	16,118			3,694		12			(2,015)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/03/2021	09/01/2023	1,963	459,734	234.2	14,872			3,408		11			(1,859)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/01/2022	09/01/2023	4,854	14,962,975	3082.34	317,046			145,313		254,057			(79,262)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/01/2022	09/01/2023	4,662	18,494,811	3966.85	224,416			102,857					(56,104)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/02/2022	09/02/2023	96	376,497	3924.26	20,820			9,543		388			(5,205)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/02/2022	09/05/2023	187	735,777	3924.26	43,926			20,133		2,970			(10,981)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/06/2022	09/06/2023	2,581	551,550	213.69	12,289			5,632		6,887			(3,072)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/06/2022	09/06/2023	160	415,520	2604.44	9,225			4,228		5,947			(2,306)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/07/2022	09/07/2023	8,569	1,842,203	214.98	41,026			18,804		18,155			(10,256)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/07/2022	09/07/2023	911	222,616	244.38	5,276			2,418		1,633			(1,319)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/07/2022	09/07/2023	316	827,275	2616.018	18,366			8,418		10,081			(4,591)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/07/2022	09/07/2023	7,849	31,236,382	3979.87	853,624			391,244		854,536			(213,406)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/08/2022	09/08/2023	9,125	1,959,898	214.78	43,627			19,996		20,145			(10,907)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/09/2022	09/08/2023	7,454	1,601,390	214.84	35,599			16,316		16,273			(8,900)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/09/2021	09/08/2023	1,769	412,990	233.41	13,364			3,063		17			(1,671)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/08/2021	09/08/2023	3,206	749,147	233.7	24,257			5,559		27			(3,032)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/08/2022	09/08/2023	327	855,328	2616.33	18,988			8,703		10,413			(4,747)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/08/2022	09/08/2023	5,394	21,609,808	4006.18	251,992			115,496					(62,998)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/12/2022	09/12/2023	3,079	662,166	215.06	14,733			6,753		6,551			(3,683)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/12/2022	09/12/2023	5,210	21,415,953	4110.41	241,364			110,625					(60,341)				
Dow Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/12/2022	09/12/2023	62	2,015,472	32381.34	30,069			13,782		32,540			(7,517)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/13/2022	09/13/2023	7,329	1,564,222	213.43	34,726			15,916		20,881			(8,681)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/13/2021	09/13/2023	3,536	822,542	232.6	26,634			6,104		52			(3,329)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/13/2022	09/13/2023	144	374,382	2602.968	8,311			3,809		5,580			(2,078)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/14/2022	09/14/2023	8,469	1,806,892	213.36	40,077			18,369		24,483			(10,019)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/14/2021	09/14/2023	1,791	417,142	232.89	13,507			3,095		24			(1,688)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/14/2022	09/14/2023	355	86,121	242.89	2,032			932		847			(508)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/14/2022	09/14/2023	200	520,434	2604.56	11,502			5,272		7,614			(2,875)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/15/2022	09/15/2023	6,434	1,366,637	212.42	30,285			13,880		21,730			(7,571)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/16/2022	09/15/2023	10,139	2,155,722	212.62	47,728			21,875		33,172			(11,932)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/17/2021	09/15/2023	3,372	778,496	230.89	25,161			5,766		99			(3,145)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/16/2021	09/15/2023	6,734	1,562,735	232.07	50,554			11,585		128			(6,319)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/15/2021	09/15/2023	2,123	494,202	232.81	15,997			3,666		31			(2,000)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/15/2022	09/15/2023	7,010	27,349,797	3901.35	322,721			147,914					(80,680)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/16/2022	09/16/2023	8,417	32,601,631	3873.33	360,966			165,443		556			(90,241)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/16/2022	09/17/2023	7,067	27,371,939	3873.33	307,483			140,930		3,583			(76,871)				

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S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/16/2022	09/18/2023	8,535	33,059,888	3873.33	370,464			169,796		10,454			(92,616)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/19/2022	09/19/2023	2,314	491,519	212.44	10,892			4,992		7,862			(2,723)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/19/2022	09/19/2023	1,914	3,408,718	1780.81	68,314			31,311		59,412			(17,079)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/19/2022	09/19/2023	180	467,393	2594.225	10,329			4,734		7,933			(2,582)				
Dow Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/19/2022	09/19/2023	113	3,514,860	31019.68	62,132			28,477		80,131			(15,533)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/20/2022	09/20/2023	8,563	1,812,035	211.6	40,137			18,396		33,146			(10,034)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/20/2021	09/20/2023	1,875	433,277	231.13	14,025			3,214		57			(1,753)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/20/2022	09/20/2023	7,912	30,509,035	3855.93	344,794			158,031		1,181			(86,199)				
Dow Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/20/2022	09/20/2023	173	5,311,546	30706.23	112,378			51,507		162,300			(28,095)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/21/2022	09/21/2023	5,875	1,243,350	211.63	27,540			12,623		22,683			(6,885)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/21/2021	09/21/2023	2,521	581,963	230.84	18,838			4,317		86			(2,355)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/21/2022	09/21/2023	1,314	317,633	241.79	7,496			3,436		3,821			(1,874)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/21/2022	09/21/2023	393	1,016,301	2583.475	22,460			10,294		19,788			(5,615)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/21/2022	09/21/2023	5,582	17,021,046	3049.18	466,382			213,758		538,921			(116,596)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/21/2022	09/21/2023	440	1,666,748	3789.93	75,772			34,729		33,724			(18,943)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/23/2022	09/22/2023	8,819	1,850,933	209.88	40,887			18,740		43,626			(10,222)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/22/2022	09/22/2023	3,700	778,823	210.5	17,235			7,900		16,825			(4,309)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/24/2021	09/22/2023	2,218	508,870	229.47	16,442			3,768		123			(2,055)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/22/2021	09/22/2023	1,300	300,057	230.82	9,713			2,226		46			(1,214)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/23/2022	09/22/2023	659	1,685,558	2559.331	37,251			17,073		43,256			(9,313)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/26/2022	09/26/2023	2,022	421,157	208.33	9,316			4,270		12,222			(2,329)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/26/2022	09/26/2023	326	828,488	2543.256	18,310			8,392		25,206			(4,577)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/26/2022	09/26/2023	4,104	12,419,389	3025.81	334,026			153,095		457,082			(83,506)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/26/2022	09/26/2023	6,519	23,825,861	3655.04	251,940			115,473		115,618			(62,985)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/27/2022	09/27/2023	4,923	1,022,226	207.66	22,622			10,368		32,225			(5,655)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/27/2022	09/27/2023	296	751,985	2537.669	16,619			7,617		24,180			(4,155)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/28/2022	09/28/2023	6,414	1,344,242	209.57	29,788			13,653		33,300			(7,447)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/28/2021	09/28/2023	1,774	402,706	226.95	13,015			2,983		242			(1,627)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/28/2022	09/28/2023	1,254	300,286	239.38	7,087			3,248		5,230			(1,772)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/28/2022	09/28/2023	246	630,817	2561.321	13,941			6,390		15,982			(3,485)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/28/2022	09/28/2023	5,790	17,569,369	3034.33	478,774			219,438		641,170			(119,694)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/28/2022	09/28/2023	463	1,720,656	3719.04	82,104			37,631		23,255			(20,526)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/30/2022	09/29/2023	7,726	1,609,391	208.31	35,600			16,317		46,947			(8,900)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/29/2022	09/29/2023	7,457	1,556,825	208.78	34,468			15,798		42,807			(8,617)				

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Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/29/2021	09/29/2023	1,843	419,658	227.69	13,568			3,109		204			(1,696)				
Dow Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/29/2022	09/29/2023	151	4,421,672	29225.61	78,395			35,931		118,697			(19,599)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/30/2022	10/02/2023	2,618	545,453	208.31	12,109			5,550		15,954			(3,027)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/03/2022	10/03/2023	2,009	421,081	209.6	9,331			5,054		10,452			(2,333)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/03/2022	10/03/2023	480	1,227,846	2557.818	27,135			14,698		32,498			(6,784)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/04/2022	10/04/2023	4,819	1,013,726	210.34	22,454			12,163		22,794			(5,614)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/04/2021	10/04/2023	2,002	455,934	227.78	14,745			3,993		232			(1,843)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/04/2022	10/04/2023	1,701	408,126	239.93	9,632			5,217		6,662			(2,408)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/04/2022	10/04/2023	217	558,406	2569.448	12,341			6,685		13,073			(3,085)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/04/2022	10/04/2023	7,049	26,723,883	3790.93	289,680			156,910		27,384			(72,420)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/05/2022	10/05/2023	8,980	1,881,892	209.56	41,665			22,569		47,074			(10,416)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/05/2022	10/05/2023	537	128,367	239.07	3,029			1,641		2,359			(757)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/05/2022	10/05/2023	195	499,938	2563.361	11,049			5,985		12,517			(2,762)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/05/2022	10/05/2023	403	1,526,159	3783.28	71,585			38,775		10,910			(17,896)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/07/2022	10/06/2023	12,578	2,618,856	208.21	57,824			31,322		77,817			(14,456)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/06/2022	10/06/2023	3,126	652,979	208.86	14,450			7,827		17,899			(3,613)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/08/2021	10/06/2023	1,536	349,142	227.36	11,270			3,052		207			(1,409)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/07/2021	10/06/2023	2,656	605,695	228.05	19,564			5,299		292			(2,445)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/06/2021	10/06/2023	4,587	1,046,944	228.26	33,848			9,167		473			(4,231)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/07/2022	10/06/2023	372	948,535	2548.4	20,868			11,303		27,726			(5,217)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/06/2022	10/06/2023	262	669,608	2557.103	14,798			8,016		17,924			(3,700)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/10/2022	10/10/2023	206	523,291	2543.441	11,565			6,264		16,123			(2,891)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/11/2022	10/11/2023	6,441	1,339,653	207.98	29,620			16,044		41,097			(7,405)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/12/2022	10/12/2023	7,590	1,577,804	207.88	34,869			18,888		49,021			(8,717)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/12/2021	10/12/2023	3,148	714,711	227.05	23,078			6,250		502			(2,885)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/12/2022	10/12/2023	1,906	453,831	238.06	10,665			5,777		9,597			(2,666)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/12/2022	10/12/2023	291	739,766	2544.096	16,349			8,856		22,696			(4,087)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/12/2022	10/12/2023	7,437	26,601,893	3577.03	298,931			161,921		194,272			(74,733)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/14/2022	10/13/2023	5,903	1,223,764	207.31	26,947			14,596		40,658			(6,737)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/13/2022	10/13/2023	6,204	1,290,839	208.08	28,476			15,424		39,194			(7,119)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/13/2021	10/13/2023	2,756	627,059	227.51	20,235			5,480		391			(2,529)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/15/2021	10/13/2023	3,384	772,567	228.27	24,892			6,742		385			(3,112)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/14/2021	10/13/2023	1,702	389,752	229.04	12,573			3,405		154			(1,572)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/14/2021	10/13/2023	1,400	2,541,308	1815.521	97,027			26,278		25,382			(12,128)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/14/2022	10/13/2023	154	390,298	2538.905	8,587			4,651		12,592			(2,147)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/17/2022	10/17/2023	1,969	409,177	207.83	9,022			4,887		12,838			(2,256)				

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/17/2022	10/17/2023	6,636	24,405,185	3677.95	235,407			127,512		163,305			(58,852)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/18/2022	10/18/2023	3,859	803,249	208.14	17,720			9,598		24,315			(4,430)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/18/2022	10/18/2023	351	894,753	2550.373	19,685			10,662		25,996			(4,921)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/19/2022	10/19/2023	7,360	1,525,530	207.28	33,623			18,212		51,064			(8,406)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/19/2021	10/19/2023	3,711	845,895	227.97	27,238			7,377		499			(3,405)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/19/2022	10/19/2023	1,950	460,668	236.25	10,826			5,864		12,161			(2,706)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/19/2022	10/19/2023	392	996,780	2541.712	21,929			11,878		31,501			(5,482)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/19/2022	10/19/2023	581	2,147,869	3695.16	111,204			60,236		46,705			(27,801)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/20/2022	10/20/2023	6,170	1,275,039	206.66	28,089			15,215		45,752			(7,022)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/21/2022	10/20/2023	8,359	1,733,350	207.36	38,168			20,675		57,535			(9,542)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/21/2021	10/20/2023	2,816	642,747	228.24	20,696			5,605		355			(2,587)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/20/2021	10/20/2023	7,354	1,681,727	228.68	54,236			14,689		817			(6,779)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/22/2021	10/20/2023	2,408	551,328	228.94	17,731			4,802		248			(2,216)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/22/2021	10/20/2023	1,296	2,368,718	1827.027	91,906			24,891		18,900			(11,488)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/20/2022	10/20/2023	193	489,758	2534.564	10,775			5,836		16,550			(2,694)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/21/2022	10/20/2023	212	540,739	2545.113	11,896			6,444		16,564			(2,974)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/20/2022	10/20/2023	7,564	27,727,114	3665.78	287,105			155,515		181,380			(71,776)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/21/2022	10/21/2023	7,955	29,853,767	3752.75	289,131			156,613		658,080			(72,283)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/21/2022	10/22/2023	7,290	27,358,281	3752.75	296,053			160,362		196,578			(74,013)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/22/2021	10/23/2023	517	944,275	1827.027	36,732			9,948		7,632			(4,592)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/21/2022	10/23/2023	6,954	26,098,200	3752.75	259,582			140,607		102,445			(64,896)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/24/2022	10/24/2023	2,356	488,925	207.52	10,781			5,840		15,980			(2,695)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/22/2021	10/24/2023	306	559,973	1827.027	21,783			5,900		4,545			(2,723)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/25/2022	10/25/2023	7,122	1,483,194	208.26	32,719			17,723		44,521			(8,180)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/25/2021	10/25/2023	1,362	2,492,778	1829.717	96,969			26,262		19,134			(12,121)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/25/2022	10/25/2023	477	1,219,604	2558.242	26,831			14,534		33,052			(6,708)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/26/2022	10/26/2023	5,270	1,099,596	208.67	24,257			13,139		31,455			(6,064)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/26/2021	10/26/2023	4,565	1,046,110	229.16	33,674			9,120		479			(4,209)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/26/2022	10/26/2023	1,280	303,704	237.36	7,137			3,866		7,107			(1,784)				

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/26/2022	10/26/2023	106	271,317	2561.239	5,969			3,233		7,144			(1,492)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/26/2022	10/26/2023	705	2,698,936	3830.6	142,236			77,045		45,506			(35,559)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/28/2022	10/27/2023	11,794	2,465,387	209.03	54,312			29,419		67,560			(13,578)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/27/2022	10/27/2023	6,513	1,361,768	209.07	30,041			16,272		37,134			(7,510)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/29/2021	10/27/2023	4,671	1,069,623	228.98	34,346			9,302		523			(4,293)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/27/2021	10/27/2023	2,112	484,173	229.3	15,576			4,218		216			(1,947)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/28/2022	10/27/2023	207	532,178	2568.383	11,708			6,342		13,041			(2,927)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/31/2022	10/31/2023	172	441,924	2562.452	9,722			5,266		11,568			(2,431)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/01/2022	11/01/2023	4,450	928,746	208.72	20,470			12,793		26,552			(5,117)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/01/2021	11/01/2023	3,668	839,703	228.93	27,005			8,439		444			(3,376)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/01/2022	11/01/2023	6,374	24,577,441	3856.1	251,787			157,367		10,312			(62,947)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/02/2022	11/02/2023	8,544	1,780,984	208.46	39,235			24,522		52,563			(9,809)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/02/2021	11/02/2023	2,766	635,983	229.95	20,472			6,398		254			(2,559)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/02/2022	11/02/2023	1,710	404,954	236.78	9,476			5,922		10,202			(2,369)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/02/2022	11/02/2023	424	1,083,039	2555.989	23,827			14,892		30,298			(5,957)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/02/2022	11/02/2023	485	1,822,367	3759.69	90,887			56,804		13,309			(22,722)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/03/2022	11/03/2023	9,637	2,003,306	207.87	44,073			27,545		63,370			(11,018)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/04/2022	11/03/2023	5,602	1,167,673	208.44	25,654			16,034		34,573			(6,413)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/03/2021	11/03/2023	1,880	431,977	229.73	13,897			4,343		187			(1,737)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/04/2021	11/03/2023	5,472	1,260,566	230.36	40,578			12,681		454			(5,072)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/03/2022	11/03/2023	196	500,057	2548.262	11,001			6,876		15,082			(2,750)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/07/2022	11/07/2023	2,801	583,120	208.18	12,829			8,018		17,855			(3,207)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/07/2022	11/07/2023	438	1,116,899	2550.51	24,572			15,357		33,115			(6,143)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/08/2022	11/08/2023	4,574	956,046	209.01	21,043			13,152		26,567			(5,261)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/08/2021	11/08/2023	3,048	701,749	230.27	22,596			7,061		277			(2,825)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/08/2022	11/08/2023	1,607	379,730	236.33	8,886			5,554		10,110			(2,221)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/09/2022	11/09/2023	9,773	2,041,009	208.84	44,923			28,077		57,937			(11,231)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/09/2021	11/09/2023	1,960	453,503	231.36	14,607			4,565		132			(1,826)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/09/2022	11/09/2023	322	822,699	2553.648	18,099			11,312		23,727			(4,525)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/11/2022	11/10/2023	9,330	1,968,704	211	43,331			27,082		42,624			(10,833)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/10/2022	11/10/2023	5,137	1,085,339	211.26	23,932			14,957		22,695			(5,983)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/11/2021	11/10/2023	2,388	547,878	229.44	17,592			5,498		281			(2,199)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/10/2021	11/10/2023	3,177	732,018	230.4	23,542			7,357		286			(2,943)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/11/2022	11/10/2023	188	484,951	2585.782	10,669			6,668		10,096			(2,667)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/11/2022	11/11/2023	176	703,508	3992.93	36,160			22,600		4,740			(9,040)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/11/2022	11/13/2023	178	711,156	3992.93	39,540			24,713		6,553			(9,885)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/15/2022	11/15/2023	8,250	1,742,100	211.16	38,396			23,997		37,182			(9,599)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/15/2021	11/15/2023	2,662	613,226	230.4	19,697			6,155		256			(2,462)				

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Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/15/2022	11/15/2023	403	1,041,998	2588.028	22,924			14,327		21,353			(5,731)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/16/2022	11/16/2023	5,068	1,072,263	211.59	23,633			14,770		21,635			(5,908)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/16/2021	11/16/2023	2,047	471,299	230.28	15,138			4,731		206			(1,892)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/16/2022	11/16/2023	1,804	433,377	240.26	10,184			6,365		7,309			(2,546)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/16/2022	11/16/2023	323	1,280,300	3958.79	68,023			42,514		20,940			(17,006)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/18/2022	11/17/2023	11,602	2,448,881	211.08	53,851			33,657		52,967			(13,463)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/17/2022	11/17/2023	3,667	774,164	211.1	17,047			10,654		16,700			(4,262)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/18/2021	11/17/2023	1,828	420,944	230.33	13,521			4,225		184			(1,690)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/17/2021	11/17/2023	1,261	290,700	230.53	9,340			2,919		120			(1,168)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/19/2021	11/17/2023	1,493	2,758,215	1847.222	109,225			34,133		15,807			(13,653)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/18/2022	11/17/2023	311	804,846	2586.07	17,707			11,067		16,901			(4,427)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/17/2022	11/17/2023	172	445,308	2587.403	9,797			6,123		9,218			(2,449)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/19/2021	11/20/2023	423	781,135	1847.222	30,933			9,667		4,542			(3,867)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/21/2022	11/21/2023	1,790	428,015	239.09	10,016			6,260		8,414			(2,504)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/21/2022	11/21/2023	3,091	9,672,621	3129.19	291,612			182,257		199,689			(72,903)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/22/2022	11/22/2023	6,194	1,309,561	211.42	28,810			18,006		27,269			(7,203)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/23/2022	11/22/2023	6,307	1,335,421	211.75	29,379			18,362		26,607			(7,345)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/22/2021	11/22/2023	1,985	456,564	230	14,656			4,580		232			(1,832)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/23/2021	11/22/2023	3,158	726,673	230.14	23,297			7,280		355			(2,912)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/22/2022	11/22/2023	346	897,664	2591.748	19,749			12,343		17,883			(4,937)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/23/2022	11/22/2023	121	313,839	2595.28	6,873			4,296		6,016			(1,718)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/23/2022	11/23/2023	427	1,720,368	4027.26	91,564			57,228		13,017			(22,891)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/23/2022	11/24/2023	2,979	630,846	211.75	13,879			8,674		12,607			(3,470)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/25/2022	11/24/2023	2,489	527,524	211.96	11,595			7,247		10,247			(2,899)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/26/2021	11/24/2023	2,057	472,892	229.92	15,185			4,745		251			(1,898)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/24/2021	11/24/2023	3,878	892,407	230.14	28,619			8,944		447			(3,577)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/25/2022	11/24/2023	10,834	43,618,503	4026.12	925,516			578,447		929,037			(231,379)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/23/2022	11/24/2023	213	856,094	4027.26	49,225			30,766		8,875			(12,306)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/25/2022	11/27/2023	3,045	645,325	211.96	14,236			8,897		12,593			(3,559)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/25/2022	11/27/2023	5,225	21,036,085	4026.12	674,830			421,769		618,470			(168,708)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/29/2022	11/29/2023	4,243	897,095	211.45	19,745			12,341		18,790			(4,936)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/29/2022	11/29/2023	255	659,453	2588.359	14,508			9,067		13,784			(3,627)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/30/2022	11/30/2023	4,659	988,517	212.17	21,747			13,592		18,838			(5,437)				

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Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/30/2022	11/30/2023	2,766	665,693	240.7	15,577			9,736		10,863			(3,894)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/30/2022	11/30/2023	545	1,418,328	2600.628	31,203			19,502		26,016			(7,801)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/30/2022	11/30/2023	218	888,521	4080.11	47,806			29,879		6,913			(11,951)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/01/2022	12/01/2023	6,243	1,332,010	213.35	29,344			20,785		21,578			(7,336)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/02/2022	12/01/2023	12,976	2,768,859	213.38	60,887			43,128		44,663			(15,222)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/01/2021	12/01/2023	6,898	1,571,257	227.8	50,437			17,863		1,551			(6,305)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/02/2021	12/01/2023	2,735	625,993	228.92	20,094			7,117		466			(2,512)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/02/2022	12/01/2023	5,561	10,087,099	1813.74	198,243			140,422		112,494			(49,561)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/02/2022	12/02/2023	7,222	29,405,570	4071.7	357,713			253,380		3,542			(89,428)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/02/2022	12/03/2023	5,943	24,197,377	4071.7	279,244			197,798		17,474			(69,811)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/02/2022	12/04/2023	2,373	4,303,220	1813.74	81,616			57,811		47,088			(20,404)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/02/2022	12/04/2023	6,264	25,504,873	4071.7	291,528			206,499		31,900			(72,882)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/05/2022	12/05/2023	834	1,506,181	1806.17	28,623			20,275		18,863			(7,156)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/05/2022	12/05/2023	172	446,020	2599.251	9,812			6,950		8,382			(2,453)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/05/2022	12/05/2023	2,898	9,089,348	3136.55	259,387			183,733		174,843			(64,847)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/05/2022	12/05/2023	5,411	21,638,453	3998.84	256,607			181,763		41,628			(64,152)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/06/2022	12/06/2023	3,934	836,709	212.71	18,416			13,045		14,956			(4,604)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/06/2022	12/06/2023	543	1,412,018	2599.061	31,064			22,004		26,640			(7,766)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/07/2022	12/07/2023	7,281	1,553,450	213.35	34,223			24,241		25,445			(8,556)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/07/2021	12/07/2023	2,395	553,366	231.02	17,741			6,283		254			(2,218)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/07/2022	12/07/2023	2,210	536,077	242.57	12,544			8,885		6,935			(3,136)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/07/2022	12/07/2023	393	1,023,479	2604.685	22,517			15,949		18,192			(5,629)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/09/2022	12/08/2023	9,785	2,081,859	212.75	45,780			32,428		37,132			(11,445)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/08/2022	12/08/2023	2,339	498,276	213.04	10,972			7,772		8,539			(2,743)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/08/2021	12/08/2023	999	230,790	230.92	7,397			2,620		110			(925)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/09/2021	12/08/2023	1,723	397,955	231.03	12,750			4,516		184			(1,594)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/10/2021	12/08/2023	3,697	857,046	231.82	27,451			9,722		321			(3,431)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/09/2022	12/08/2023	6,705	12,080,404	1801.6	234,572			166,155		167,649			(58,643)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/09/2022	12/08/2023	298	774,269	2594.039	17,034			12,066		15,469			(4,258)				

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Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/09/2022	12/10/2023	185	729,299	3934.38	44,341			31,408		12,509			(11,085)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/09/2022	12/11/2023	3,460	6,234,042	1801.6	122,093			86,483		88,261			(30,523)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/09/2022	12/11/2023	282	1,107,847	3934.38	62,372			44,180		17,439			(15,593)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/12/2022	12/12/2023	1,597	384,600	240.89	9,000			6,375		6,249			(2,250)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/12/2022	12/12/2023	1,680	3,035,497	1806.92	61,317			43,433		40,242			(15,329)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/13/2022	12/13/2023	6,232	1,331,038	213.59	29,336			20,780		21,309			(7,334)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/13/2022	12/13/2023	613	1,597,160	2605.932	35,138			24,889		28,323			(8,784)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/13/2022	12/13/2023	9,274	37,278,004	4019.65	542,152			384,024		258,932			(135,538)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/14/2022	12/14/2023	8,156	1,740,830	213.44	38,385			27,190		28,514			(9,596)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/14/2021	12/14/2023	4,471	1,038,817	232.34	33,315			11,799		364			(4,164)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/14/2022	12/14/2023	476	115,104	242.02	2,705			1,916		1,624			(676)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/14/2022	12/14/2023	110	285,120	2603.759	6,273			4,443		5,187			(1,568)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/14/2022	12/14/2023	448	1,787,937	3995.32	99,021			70,140		24,044			(24,755)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/16/2022	12/15/2023	9,526	2,027,279	212.82	44,620			31,606		36,228			(11,155)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/15/2022	12/15/2023	5,944	1,265,975	213	27,889			19,755		22,075			(6,972)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/15/2021	12/15/2023	3,266	761,652	233.22	24,426			8,651		212			(3,053)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/17/2021	12/15/2023	2,951	689,678	233.72	22,104			7,829		167			(2,763)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/16/2022	12/15/2023	319	828,495	2593.37	18,227			12,911		16,863			(4,557)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/19/2022	12/19/2023	1,629	391,590	240.43	9,202			6,518		6,807			(2,301)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/20/2022	12/20/2023	6,214	1,317,972	212.1	29,035			20,566		26,116			(7,259)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/20/2022	12/20/2023	576	1,485,113	2578.415	32,672			23,143		35,425			(8,168)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/21/2022	12/21/2023	11,770	2,499,869	212.4	55,097			39,027		47,696			(13,774)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/21/2021	12/21/2023	3,736	870,295	232.93	27,902			9,882		283			(3,488)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/21/2022	12/21/2023	492	118,633	240.97	2,788			1,975		1,936			(697)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/23/2022	12/22/2023	6,877	1,457,098	211.89	32,056			22,706		29,751			(8,014)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/22/2022	12/22/2023	7,528	1,595,900	211.99	35,158			24,903		32,168			(8,789)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/23/2021	12/22/2023	2,303	538,201	233.66	17,233			6,103		145			(2,154)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/23/2022	12/22/2023	298	768,453	2577.669	16,906			11,975		18,513			(4,226)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/22/2022	12/22/2023	768	1,979,827	2578.855	43,556			30,852		47,147			(10,889)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/23/2022	12/23/2023	9,618	36,979,789	3844.82	437,675			310,020		589,625			(109,419)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/23/2022	12/24/2023	5,542	21,306,726	3844.82	321,648			227,834		403,870			(80,412)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/23/2022	12/26/2023	3,747	14,405,127	3844.82	162,966			115,434		195,373			(40,742)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/28/2022	12/28/2023	10,936	2,309,472	211.19	50,855			36,022		51,897			(12,714)				

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Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/28/2021	12/28/2023	5,819	1,367,626	235.03	43,805			15,514		273			(5,476)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/28/2022	12/28/2023	897	214,350	238.84	5,016			3,553		4,539			(1,254)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/28/2022	12/28/2023	223	570,452	2562.808	12,550			8,890		15,925			(3,137)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/28/2022	12/28/2023	332	1,257,449	3783.22	68,314			48,389		27,130			(17,079)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/30/2022	12/29/2023	6,768	1,430,592	211.37	31,444			22,273		31,477			(7,861)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/29/2022	12/29/2023	5,423	1,147,721	211.65	25,273			17,902		24,385			(6,318)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/30/2021	12/29/2023	1,947	457,765	235.13	14,648			5,188		90			(1,831)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/31/2021	12/29/2023	1,252	294,811	235.44	9,431			3,340		53			(1,179)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/29/2022	12/29/2023	380	978,677	2572.202	21,531			15,251		25,066			(5,383)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/30/2022	12/29/2023	11,295	35,260,640	3121.73	938,061			664,460		785,333			(234,515)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/30/2022	01/02/2024	1,529	4,772,535	3121.73	132,723			94,012		112,646			(33,181)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/03/2023	01/03/2024	2,818	596,893	211.8		13,138		10,401		12,525			(2,737)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/03/2023	01/03/2024	168	432,731	2571.41		9,520		7,537		11,232			(1,983)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/04/2023	01/04/2024	10,052	2,136,244	212.51		47,040		37,240		41,007			(9,800)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/04/2023	01/04/2024	1,262	304,230	241.05		7,119		5,636		5,024			(1,483)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/04/2023	01/04/2024	3,144	5,652,707	1797.66		94,550		74,852		75,871			(19,698)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/04/2023	01/04/2024	229	592,057	2583.862		13,025		10,312		13,663			(2,714)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/04/2023	01/04/2024	577	2,222,300	3852.97		119,718		94,776		56,801			(24,941)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/05/2023	01/05/2024	9,252	1,960,465	211.9		43,169		34,176		40,731			(8,994)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/06/2023	01/05/2024	7,394	1,579,454	213.6		34,732		27,496		26,291			(7,236)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/07/2022	01/05/2024	2,711	628,143	231.73	20,031			7,929		328			(2,504)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/05/2022	01/05/2024	7,451	1,731,843	232.42	55,402			21,930		760			(6,925)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/05/2023	01/05/2024	295	760,320	2579.656		16,727		13,242		18,298			(3,485)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/05/2023	01/05/2024	7,771	29,593,188	3808.1		388,993		307,953		466,084			(81,040)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/09/2023	01/09/2024	1,942	415,253	213.86		9,144		7,239		6,718			(1,905)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/09/2023	01/09/2024	166	431,646	2603.377		9,496		7,518		8,250			(1,978)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/09/2023	01/09/2024	5,060	19,695,458	3892.09		236,178		186,974		183,516			(49,204)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/10/2023	01/10/2024	2,653	566,168	213.4		12,467		9,870		9,760			(2,597)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/10/2023	01/10/2024	415	1,078,022	2600.59		23,716		18,776		21,239			(4,941)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/11/2023	01/11/2024	6,962	1,488,919	213.87		32,786		25,956		24,139			(6,830)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/11/2022	01/11/2024	3,072	710,179	231.17	22,655			8,967		450			(2,832)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/11/2023	01/11/2024	2,360	573,452	242.96		13,419		10,623		7,553			(2,796)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/11/2023	01/11/2024	301	1,195,518	3969.61		59,394		47,021		13,478			(12,374)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/13/2023	01/12/2024	5,613	1,203,729	214.45		26,482		20,965		18,059			(5,517)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/12/2023	01/12/2024	5,296	1,136,408	214.57		25,035		19,819		16,768			(5,216)				

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Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/13/2022	01/12/2024	2,032	470,080	231.32	14,996			5,936		290			(1,874)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/13/2023	01/12/2024	151	394,779	2614.491		8,685		6,876		6,750			(1,809)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/12/2023	01/12/2024	209	546,741	2617.67		12,028		9,522		9,035			(2,506)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/13/2023	01/13/2024	95	378,889	3999.09		16,103		12,748		1,362			(3,355)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/13/2023	01/14/2024	301	1,204,049	3999.09		70,038		55,446		22,082			(14,591)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/13/2023	01/15/2024	137	548,786	3999.09		32,543		25,763		9,190			(6,780)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/18/2023	01/18/2024	9,083	1,950,305	214.72		42,965		34,014		28,503			(8,951)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/18/2022	01/18/2024	3,842	877,344	228.38	27,935			11,057		1,122			(3,492)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/18/2023	01/18/2024	2,420	4,350,750	1798.19		74,945		59,331		61,403			(15,614)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/18/2023	01/18/2024	399	1,044,336	2619.135		22,975		18,189		17,184			(4,787)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/18/2023	01/18/2024	219	861,122	3928.86		42,635		33,753		13,352			(8,882)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/20/2023	01/19/2024	9,039	1,936,865	214.29		42,611		33,734		30,078			(8,877)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/19/2023	01/19/2024	5,027	1,078,492	214.56		23,759		18,809		16,142			(4,950)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/20/2022	01/19/2024	9,440	2,151,063	227.87	68,447			27,094		3,096			(8,556)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/21/2022	01/19/2024	3,757	857,510	228.23	27,286			10,801		1,141			(3,411)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/19/2022	01/19/2024	2,747	627,514	228.46	19,993			7,914		794			(2,499)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/19/2023	01/19/2024	851	2,223,279	2612.386		48,912		38,722		39,365			(10,190)				
Dow Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/19/2023	01/19/2024	101	3,346,463	33044.56		62,299		49,320		56,813			(12,979)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/20/2023	01/21/2024	356	1,413,087	3972.61		80,301		63,571		39,102			(16,729)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/23/2023	01/23/2024	190	496,369	2615.129		10,920		8,645		8,601			(2,275)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/24/2023	01/24/2024	6,535	1,401,242	214.41		30,855		24,427		21,598			(6,428)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/24/2023	01/24/2024	145	379,068	2617.005		8,340		6,602		6,452			(1,737)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/25/2023	01/25/2024	5,324	1,142,628	214.6		25,172		19,928		17,194			(5,244)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/25/2023	01/25/2024	2,079	507,836	244.3		11,934		9,448		5,780			(2,486)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/25/2023	01/25/2024	584	1,530,171	2618.244		33,664		26,650		25,752			(7,013)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/25/2023	01/25/2024	396	1,591,606	4016.22		81,388		64,432		27,697			(16,956)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/27/2023	01/26/2024	6,430	1,375,848	213.98		30,269		23,963		22,539			(6,306)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/26/2023	01/26/2024	4,938	1,057,872	214.24		23,305		18,450		16,740			(4,855)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/26/2022	01/26/2024	2,511	566,384	225.53	18,051			7,145		1,383			(2,256)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/28/2022	01/26/2024	2,497	567,629	227.33	18,005			7,127		960			(2,251)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/30/2023	01/30/2024	235	612,373	2610.579		13,472		10,665		11,257			(2,807)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/31/2023	01/31/2024	4,920	1,053,004	214.04		23,187		18,356		17,254			(4,831)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/31/2022	01/31/2024	2,342	534,029	228	16,950			6,709		811			(2,119)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/31/2023	01/31/2024	229	599,474	2622.529		13,188		10,441		9,750			(2,748)				

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S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/31/2023	01/31/2024	6,100	24,866,068	4076.6		363,705		287,933		277,549			(75,772)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/01/2023	02/01/2024	4,311	926,357	214.86		20,398		17,849		13,626			(2,550)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/01/2023	02/01/2024	742	181,842	245.2		4,255		3,723		1,866			(532)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/01/2023	02/01/2024	202	531,690	2637.86		11,697		10,235		7,339			(1,462)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/01/2023	02/01/2024	376	1,548,049	4119.21		75,144		65,751		14,750			(9,393)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/03/2023	02/02/2024	6,113	1,301,455	212.9		28,606		25,030		24,764			(3,576)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/02/2023	02/02/2024	4,990	1,071,265	214.7		23,600		20,650		16,131			(2,950)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/02/2022	02/02/2024	2,609	596,332	228.6	18,945			8,289		808			(2,368)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/02/2022	02/02/2024	986	1,810,674	1835.46	68,987			30,182		17,582			(8,623)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/02/2023	02/02/2024	202	533,923	2642.88		11,746		10,278		6,984			(1,468)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/06/2023	02/06/2024	205	536,781	2614.28		11,756		10,286		9,614			(1,469)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/06/2023	02/06/2024	5,507	22,640,406	4111.08		322,759		282,414		292,399			(40,345)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/07/2023	02/07/2024	4,666	989,738	212.1		21,754		19,035		20,914			(2,719)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/07/2022	02/07/2024	1,692	383,293	226.48	12,139			5,311		829			(1,517)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/07/2023	02/07/2024	1,797	436,100	242.68		10,205		8,929		6,237			(1,276)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/08/2023	02/08/2024	8,482	1,799,504	212.15		39,535		34,593		37,842			(4,942)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/08/2022	02/08/2024	4,041	915,313	226.52	28,970			12,674		1,975			(3,621)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/08/2023	02/08/2024	528	128,013	242.42		2,996		2,621		1,892			(374)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/08/2023	02/08/2024	648	1,690,997	2611.53		37,033		32,404		31,248			(4,629)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/08/2023	02/08/2024	449	1,847,411	4117.86		102,333		89,541		29,156			(12,792)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/10/2023	02/09/2024	7,247	1,532,086	211.41		33,614		29,412		35,216			(4,202)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/09/2023	02/09/2024	3,408	720,796	211.51		15,843		13,863		16,375			(1,980)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/11/2022	02/09/2024	2,166	487,501	225.1	15,347			6,714		1,393			(1,918)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/09/2022	02/09/2024	2,330	529,272	227.11	16,751			7,329		1,021			(2,094)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/10/2023	02/09/2024	192	499,498	2600.79		10,939		9,572		10,283			(1,367)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/13/2023	02/13/2024	4,548	18,815,846	4137.29		252,458		220,901		38,940			(31,557)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/14/2023	02/14/2024	6,158	1,298,832	210.93		28,509		24,946		31,718			(3,564)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/14/2023	02/14/2024	393	1,022,024	2601.38		22,382		19,585		21,072			(2,798)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/14/2023	02/14/2024	7,160	29,614,721	4136.13		930,373		814,076		845,349			(116,297)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/15/2023	02/15/2024	5,999	1,262,681	210.47		27,716		24,251		32,505			(3,464)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/15/2022	02/15/2024	2,815	631,666	224.39	19,891			8,702		2,120			(2,486)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/15/2023	02/15/2024	1,039	250,408	241.09		5,860		5,127		4,366			(732)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/15/2023	02/15/2024	338	879,185	2600.79		19,254		16,847		18,258			(2,407)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/15/2023	02/15/2024	356	1,478,060	4147.6		81,587		71,389		10,440			(10,198)				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/16/2023	02/16/2024	6,120	1,287,157	210.31		28,253		24,721		33,760			(3,532)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/17/2023	02/16/2024	5,443	1,146,365	210.6		25,128		21,987		29,113			(3,141)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/17/2022	02/16/2024	2,414	542,075	224.57		17,108		7,485		1,769			(2,138)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/18/2022	02/16/2024	1,978	444,609	224.82		14,019		6,133		1,385			(1,752)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/16/2023	02/16/2024	241	626,692	2595.73		13,725		12,009		13,678			(1,716)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/17/2023	02/16/2024	158	411,307	2595.8		9,008		7,882		8,971			(1,126)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/17/2023	02/17/2024	5,971	24,356,553	4079.09		335,609		293,658		176,913			(41,951)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/17/2023	02/18/2024	5,198	21,201,175	4079.09		273,574		239,377		142,521			(34,197)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/17/2023	02/19/2024	5,875	23,963,075	4079.09		341,241		298,586		174,640			(42,655)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/17/2023	02/20/2024	4,964	20,249,829	4079.09		285,508		249,820		188,161			(35,689)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/21/2023	02/21/2024	2,576	539,537	209.46		11,832		10,353		15,581			(1,479)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/22/2023	02/22/2024	14,148	2,964,208	209.52		65,005		56,879		85,125			(8,126)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/22/2022	02/22/2024	2,987	670,434	224.48	21,145			9,251		2,285			(2,643)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/22/2023	02/22/2024	2,000	477,743	238.84		11,131		9,740		10,716			(1,391)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/22/2023	02/22/2024	301	777,216	2578.95		17,021		14,893		19,941			(2,128)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/22/2023	02/22/2024	354	1,411,198	3991.05		65,556		57,362		20,189			(8,195)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/24/2023	02/23/2024	7,061	1,474,502	208.82		32,277		28,242		45,597			(4,035)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/23/2023	02/23/2024	4,244	889,003	209.48		19,496		17,059		25,658			(2,437)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/23/2022	02/23/2024	2,395	535,681	223.64	16,879			7,385		2,131			(2,110)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/25/2022	02/23/2024	1,709	385,190	225.39	12,122			5,303		1,116			(1,515)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/24/2023	02/23/2024	183	470,328	2574		10,300		9,013		12,621			(1,288)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/23/2023	02/23/2024	278	717,222	2581.95		15,707		13,744		17,935			(1,963)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/24/2023	02/24/2024	6,207	24,643,754	3970.04		311,345		272,427		461,926			(38,918)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/24/2023	02/25/2024	6,167	24,485,166	3970.04		301,145		263,502		446,970			(37,643)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/24/2023	02/26/2024	6,190	24,572,959	3970.04		333,674		291,965		472,942			(41,709)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/27/2023	02/27/2024	3,088	645,421	209.04		14,148		12,379		19,565			(1,768)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/27/2023	02/27/2024	797	2,053,813	2575.39		44,979		39,356		54,674			(5,622)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/28/2023	02/28/2024	4,645	971,111	209.08		21,287		18,626		29,336			(2,661)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/28/2023	02/28/2024	710	1,828,720	2575.3		40,049		35,043		48,769			(5,006)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/02/2023	03/01/2024	6,707	1,395,679	208.1		30,565		29,292		46,630			(1,274)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/01/2023	03/01/2024	5,785	1,205,987	208.46		26,447		25,345		38,867			(1,102)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/03/2023	03/01/2024	4,313	901,426	208.98		19,723		18,901		27,552			(822)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/01/2022	03/01/2024	1,566	354,547	226.37	11,243			5,387		885			(1,405)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/03/2022	03/01/2024	2,240	508,514	227.02	16,049			7,690		1,123			(2,006)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/01/2023	03/01/2024	439	104,495	238.16		2,456		2,353		2,530			(102)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/01/2023	03/01/2024	184	473,068	2570.6		10,786		10,337		13,167			(449)				

SCHEDULE DB - PART A - SECTION 1

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/03/2023	03/01/2024	532	1,372,027	2578.36		29,910		28,664		35,697			(1,246)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/01/2023	03/01/2024	340	1,345,296	3951.39		72,679		69,651		37,305			(3,028)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/02/2023	03/02/2024	5,907	23,519,479	3981.35		330,805		317,021		489,070			(13,784)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/03/2023	03/04/2024	3,877	810,225	208.98		17,793		17,051		24,816			(741)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/06/2023	03/06/2024	5,223	21,145,007	4048.42		292,877		280,674		394,289			(12,203)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/07/2023	03/07/2024	6,752	1,405,177	208.1		30,787		29,505		47,114			(1,283)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/07/2022	03/07/2024	2,777	632,609	227.78	19,990			9,579		1,246			(2,499)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/07/2023	03/07/2024	299	767,091	2563.38		16,723		16,026		22,825			(697)				
Dow Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/07/2023	03/07/2024	70	2,285,179	32856.46		41,166		39,451		38,463			(1,715)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/08/2023	03/08/2024	6,787	1,411,760	208.02		30,918		29,629		47,737			(1,288)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/09/2023	03/08/2024	3,084	642,779	208.44		14,058		13,472		20,849			(586)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/10/2023	03/08/2024	4,974	1,045,227	210.12		22,911		21,957		28,496			(955)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/10/2022	03/08/2024	1,828	412,631	225.67	12,969			6,214		1,213			(1,621)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/08/2022	03/08/2024	2,156	488,197	226.42	15,407			7,383		1,250			(1,926)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/08/2023	03/08/2024	2,162	514,530	238.04		12,091		11,588		12,679			(504)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/09/2023	03/08/2024	216	552,118	2561.12		12,036		11,535		16,754			(502)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/08/2023	03/08/2024	734	1,879,425	2562.19		41,159		39,444		56,528			(1,715)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/10/2023	03/08/2024	213	548,688	2571.17		12,016		11,516		15,303			(501)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/08/2023	03/08/2024	369	1,471,365	3992.01		80,630		77,271		37,296			(3,360)				
Dow Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/10/2023	03/08/2024	108	3,455,543	31909.64		70,256		67,329		72,898			(2,927)				
Dow Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/08/2023	03/08/2024	186	6,094,484	32798.4		113,450		108,723		110,098			(4,727)				
S&P 500 Index Option MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/10/2023	03/10/2024	1,872	7,229,376	3861.59		166,156		159,232		234,955			(6,923)				
Dow Index Option MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/10/2023	03/10/2024	31	984,861	31909.64		15,987		15,321		18,899			(666)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/10/2023	03/11/2024	3,286	690,519	210.12		15,191		14,558		18,872			(633)				
S&P 500 Index Option MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/10/2023	03/11/2024	2,573	9,935,444	3861.59		218,527		209,422		304,092			(9,105)				
Dow Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/10/2023	03/11/2024	109	3,489,679	31909.64		70,298		67,369		78,850			(2,929)				
S&P 500 Index Option MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/10/2023	03/12/2024	1,859	7,176,941	3861.59		148,673		142,478		206,477			(6,195)				
Dow Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/10/2023	03/12/2024	157	5,021,301	31909.64		84,154		80,647		91,627			(3,506)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/13/2023	03/13/2024	3,091	655,972	212.19		14,517		13,912		14,280			(605)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/13/2023	03/13/2024	337	871,926	2584.53		19,270		18,467		21,770			(803)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/13/2023	03/13/2024	3,235	10,081,673	3116.72		271,340		260,034		342,329			(11,306)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/13/2023	03/13/2024	6,881	26,530,088	3855.76		328,289		314,611		534,510			(13,679)				
Dow Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/13/2023	03/13/2024	76	2,402,103	31819.14		41,296		39,576		45,336			(1,721)				

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Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/14/2023	03/14/2024	4,615	976,785	211.66		21,548		20,650		22,611			(898)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/14/2023	03/14/2024	2,107	503,104	238.82		11,823		11,330		11,526			(493)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/14/2023	03/14/2024	482	1,245,472	2581.63		27,400		26,259		31,934			(1,142)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/16/2023	03/15/2024	6,781	1,438,432	212.14		32,106		30,768		31,563			(1,338)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/15/2023	03/15/2024	10,941	2,327,522	212.74		51,694		49,540		47,639			(2,154)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/17/2023	03/15/2024	4,927	1,051,682	213.45		23,431		22,455		19,783			(976)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/15/2022	03/15/2024	4,397	988,721	224.87	31,046			14,876		3,457			(3,881)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/17/2022	03/15/2024	2,097	472,538	225.3	14,790			7,087		1,532			(1,849)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/15/2023	03/15/2024	641	152,618	238.11		3,602		3,452		3,756			(150)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/16/2023	03/15/2024	162	418,885	2582.98		9,257		8,872		10,626			(386)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/15/2023	03/15/2024	396	1,025,930	2587.54		22,776		21,827		24,997			(949)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/17/2023	03/15/2024	215	558,646	2593.69		12,346		11,832		12,881			(514)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/15/2023	03/15/2024	410	1,595,643	3891.93		89,145		85,431		48,057			(3,714)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/17/2023	03/17/2024	268	1,047,979	3916.64		61,516		58,953		30,602			(2,563)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/17/2023	03/18/2024	2,878	614,312	213.45		13,742		13,170		11,601			(573)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/17/2023	03/18/2024	131	512,232	3916.64		28,890		27,686		13,636			(1,204)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/17/2023	03/19/2024	2,840	606,237	213.45		13,574		13,008		11,463			(566)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/20/2023	03/20/2024	5,195	1,108,075	213.28		24,511		23,489		21,408			(1,021)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/20/2023	03/20/2024	2,101	502,342	239.1		11,855		11,361		11,247			(494)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/20/2023	03/20/2024	3,334	5,921,478	1776.33		110,417		105,816		132,613			(4,601)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/20/2023	03/20/2024	236	612,975	2592.33		13,547		12,982		14,394			(564)				
Dow Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/20/2023	03/20/2024	123	3,971,542	32244.58		73,369		70,312		78,699			(3,057)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/21/2023	03/21/2024	6,123	1,299,647	212.27		28,709		27,513		28,280			(1,196)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/21/2022	03/21/2024	1,928	432,993	224.58	13,527			6,482		1,632			(1,691)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/21/2023	03/21/2024	305	789,972	2587.11		17,458		16,731		19,453			(727)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/22/2023	03/22/2024	10,407	2,213,492	212.69		48,852		46,816		45,942			(2,035)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/23/2023	03/22/2024	6,126	1,308,072	213.52		28,882		27,679		24,621			(1,203)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/24/2023	03/22/2024	5,813	1,243,101	213.84		27,485		26,340		22,515			(1,145)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/22/2022	03/22/2024	2,739	614,213	224.26	19,127			9,165		2,454			(2,391)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/23/2022	03/22/2024	3,013	676,088	224.39	21,074			10,098		2,642			(2,634)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/22/2023	03/22/2024	1,385	332,567	240.17		7,815		7,490		6,683			(326)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/24/2023	03/22/2024	1,576	379,041	240.51		8,907		8,536		7,350			(371)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/22/2023	03/22/2024	134	346,795	2589.91		7,629		7,312		8,341			(318)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/23/2023	03/22/2024	337	876,543	2598.65		19,284		18,480		19,489			(803)				

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Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/24/2023	03/22/2024	787	2,050,362	2603.87		45,313		43,425		43,456			(1,888)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/22/2023	03/22/2024	622	2,448,903	3936.97		139,321		133,516		67,220			(5,805)				
Dow Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/24/2023	03/22/2024	84	2,723,326	32237.53		58,149		55,726		60,009			(2,423)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/23/2023	03/23/2024	6,923	27,338,477	3948.72		374,202		358,610		565,613			(15,592)				
Dow Index Option MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/24/2023	03/24/2024	51	1,637,631	32237.53		32,706		31,343		37,574			(1,363)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/24/2023	03/25/2024	4,784	1,023,013	213.84		22,701		21,755		18,602			(946)				
Dow Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/24/2023	03/25/2024	146	4,692,932	32237.53		85,517		81,954		92,064			(3,563)				
Dow Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/24/2023	03/26/2024	88	2,821,019	32237.53		43,861		42,033		45,059			(1,828)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/27/2023	03/27/2024	2,291	487,877	212.95		10,787		10,338		9,882			(449)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/28/2023	03/28/2024	4,548	968,306	212.93		21,390		20,499		19,682			(891)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/29/2023	03/28/2024	6,416	1,366,291	212.96		30,140		28,885		27,674			(1,256)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/30/2023	03/28/2024	5,886	1,254,724	213.16		27,629		26,478		24,829			(1,151)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/31/2023	03/28/2024	4,097	874,546	213.45		19,231		18,430		16,725			(801)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/29/2022	03/28/2024	2,364	533,105	225.52	16,548			7,929		1,757			(2,068)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/28/2023	03/28/2024	2,261	541,235	239.43		12,719		12,189		11,806			(530)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/29/2023	03/28/2024	1,797	431,136	239.88		10,132		9,710		8,982			(422)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/29/2023	03/28/2024	5,598	9,991,639	1784.72		172,833		165,632		182,008			(7,201)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/28/2022	03/28/2024	761	1,390,889	1828.37	47,429			22,727		17,464			(5,929)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/28/2023	03/28/2024	468	1,212,085	2591.44		26,787		25,671		28,958			(1,116)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/29/2023	03/28/2024	823	2,134,405	2595.02		46,957		45,000		49,395			(1,957)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/31/2023	03/28/2024	543	1,415,579	2606.34		31,143		29,845		29,559			(1,298)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/28/2023	03/28/2024	4,302	13,484,651	3134.25		383,608		367,625		428,975			(15,984)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/28/2023	03/28/2024	6,197	24,610,191	3971.27		315,824		302,665		477,353			(13,159)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/29/2023	03/29/2024	497	2,001,906	4027.81		114,608		109,833		49,632			(4,775)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/31/2023	04/01/2024	2,482	529,845	213.45		11,710		11,222		10,183			(488)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/01/2022	04/01/2024	2,837	641,142	225.99	19,863			10,345		1,980			(2,483)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/31/2023	04/01/2024	479	1,970,321	4109.31		128,616		123,257		56,102			(5,359)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/04/2022	04/04/2024	234	428,465	1830.4	14,696			7,654		5,287			(1,837)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/05/2022	04/05/2024	3,628	815,491	224.78	25,239			13,146		3,149			(3,155)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/07/2022	04/05/2024	3,026	683,457	225.83	21,160			11,021		2,207			(2,645)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/12/2022	04/12/2024	1,926	435,066	225.88	13,478			7,020		1,433			(1,685)				

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Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/13/2022	04/12/2024	2,911	658,922	226.33	20,453			10,653		2,009			(2,557)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/19/2022	04/19/2024	2,188	492,304	225.04	15,222			7,928		1,918			(1,903)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/20/2022	04/19/2024	3,017	682,380	226.15	21,065			10,971		2,208			(2,633)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/25/2022	04/25/2024	2,284	510,479	223.49	15,758			8,208		2,605			(1,970)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/27/2022	04/26/2024	1,778	396,215	222.8	12,239			6,375		2,257			(1,530)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/26/2022	04/26/2024	1,943	433,376	223.08	13,391			6,975		2,364			(1,674)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/27/2022	04/26/2024	807	203,023	251.69	6,903			3,595		1,066			(863)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/27/2022	04/26/2024	148	395,998	2675.666	12,553			6,538		4,386			(1,569)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/29/2022	04/29/2024	6,397	1,602,659	250.54	54,490			28,380		9,931			(6,811)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/29/2022	04/29/2024	553	1,000,009	1806.84	32,036			16,685		18,351			(4,005)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/29/2022	04/29/2024	987	2,638,960	2672.621	83,655			43,570		30,399			(10,457)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/29/2022	04/30/2024	1,111	2,007,592	1806.84	64,774			33,736		36,896			(8,097)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/29/2022	05/01/2024	500	903,647	1806.84	29,182			15,199		16,632			(3,648)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/02/2022	05/02/2024	2,098	459,961	219.26	14,158			7,964		4,442			(1,770)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/02/2022	05/02/2024	6,414	1,600,000	249.47	54,400			30,600		11,505			(6,800)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/02/2022	05/02/2024	998	2,667,000	2672.381	84,544			47,556		31,015			(10,568)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/03/2022	05/03/2024	1,865	409,652	219.62	12,605			7,090		3,774			(1,576)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/04/2022	05/03/2024	391	98,176	251.07	3,328			1,872		572			(416)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/04/2022	05/03/2024	152	409,019	2698.866	12,925			7,270		3,585			(1,616)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/06/2022	05/06/2024	2,094	459,637	219.51	14,148			7,958		4,327			(1,768)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/10/2022	05/10/2024	4,398	962,750	218.93	29,720			16,718		9,885			(3,715)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/12/2022	05/10/2024	2,401	526,856	219.42	16,243			9,137		5,064			(2,030)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/11/2022	05/10/2024	38	101,500	2661.704	3,218			1,810		1,340			(402)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/10/2022	05/10/2024	605	1,612,247	2665.772	51,108			28,748		20,429			(6,389)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/16/2022	05/16/2024	2,137	469,425	219.65	14,496			8,154		4,429			(1,812)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/16/2022	05/16/2024	293	783,431	2676.655	24,913			14,014		9,000			(3,114)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/18/2022	05/17/2024	2,997	654,257	218.29	20,145			11,331		7,408			(2,518)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/17/2022	05/17/2024	2,421	531,471	219.51	16,380			9,214		5,121			(2,047)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/18/2022	05/17/2024	529	132,157	249.7	4,493			2,528		954			(562)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/18/2022	05/17/2024	62	166,592	2675.437	5,281			2,971		1,942			(660)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/17/2022	05/17/2024	366	979,989	2677.011	31,066			17,474		11,242			(3,883)				

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Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/19/2022	05/17/2024	186	498,407	2677.94	15,800			8,887		5,663			(1,975)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/23/2022	05/23/2024	2,293	502,253	219.03	15,495			8,716		5,221			(1,937)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/23/2022	05/23/2024	788	2,111,257	2678.81	66,927			37,646		24,102			(8,366)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/25/2022	05/24/2024	4,193	923,215	220.2	28,537			16,052		8,223			(3,567)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/25/2022	05/24/2024	70	188,569	2693.571	5,996			3,373		1,850			(750)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/26/2022	05/24/2024	137	369,939	2700.963	11,764			6,617		3,354			(1,471)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/27/2022	05/24/2024	247	667,500	2707.837	21,227			11,940		5,617			(2,653)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/01/2022	05/31/2024	5,391	1,182,133	219.26	36,398			21,990		12,110			(4,550)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/02/2022	05/31/2024	1,926	423,536	219.89	13,024			7,869		3,992			(1,628)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/01/2022	05/31/2024	1,376	342,753	249.18	11,654			7,041		2,721			(1,457)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/01/2022	05/31/2024	159	426,325	2680.835	13,515			8,165		4,853			(1,689)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/08/2022	06/07/2024	5,920	1,294,132	218.61	39,743			24,011		14,609			(4,968)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/08/2022	06/07/2024	454	112,552	247.93	3,816			2,305		1,054			(477)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/08/2022	06/07/2024	71	191,056	2675.578	6,037			3,648		2,328			(755)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/10/2022	06/10/2024	2,782	685,000	246.25	23,153			13,988		7,838			(2,894)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/10/2022	06/10/2024	798	2,109,250	2643.448	66,441			40,142		35,127			(8,305)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/14/2022	06/14/2024	3,745	797,413	212.93	24,194			14,617		17,604			(3,024)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/15/2022	06/14/2024	3,252	694,302	213.48	21,065			12,727		14,454			(2,633)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/15/2022	06/14/2024	419	102,360	244.3	3,429			2,072		1,460			(429)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/15/2022	06/14/2024	437	1,142,168	2610.844	35,636			21,530		25,472			(4,454)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/21/2022	06/21/2024	4,997	1,069,086	213.96	32,511			19,642		21,285			(4,064)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/23/2022	06/21/2024	1,875	404,114	215.52	12,338			7,454		6,764			(1,542)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/22/2022	06/21/2024	1,210	297,463	245.79	10,025			6,056		3,642			(1,253)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/21/2022	06/21/2024	782	2,040,793	2608.866	63,877			38,592		46,669			(7,985)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/22/2022	06/21/2024	262	684,250	2615.319	21,485			12,981		14,826			(2,686)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/23/2022	06/21/2024	352	921,760	2620.58	28,943			17,487		19,101			(3,618)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/24/2022	06/24/2024	2,660	574,406	215.98	17,548			10,602		9,155			(2,194)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/24/2022	06/24/2024	242	635,020	2627.888	19,940			12,047		12,408			(2,492)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/27/2022	06/27/2024	3,308	713,583	215.74	21,779			13,158		11,736			(2,722)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/27/2022	06/27/2024	148	387,813	2625.702	12,177			7,357		7,754			(1,522)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/29/2022	06/28/2024	2,024	437,011	215.9	13,333			8,055		7,066			(1,667)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/29/2022	06/28/2024	3,433	845,922	246.39	28,508			17,223		9,787			(3,563)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/28/2022	06/28/2024	231	604,732	2622.604	18,989			11,472		12,431			(2,374)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/29/2022	06/28/2024	1,390	3,651,928	2627.714	114,671			69,280		71,860			(14,334)				

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Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/01/2022	07/01/2024	2,643	574,530	217.37	17,684			11,421		7,857			(2,211)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/01/2022	07/01/2024	206	545,933	2645.128	17,306			11,177		9,260			(2,163)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/07/2022	07/05/2024	6,430	1,389,247	216.07	42,483			27,437		22,230			(5,310)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/05/2022	07/05/2024	2,069	449,075	217.02	13,796			8,910		6,438			(1,724)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/05/2022	07/05/2024	424	1,123,097	2646.66	35,490			22,921		18,909			(4,436)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/08/2022	07/08/2024	5,572	1,201,495	215.62	36,706			23,706		20,306			(4,588)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/11/2022	07/11/2024	1,936	418,176	215.99	12,796			8,264		6,804			(1,600)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/11/2022	07/11/2024	320	843,645	2633.322	26,575			17,163		16,106			(3,322)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/14/2022	07/12/2024	2,031	437,333	215.34	13,312			8,598		7,662			(1,664)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/12/2022	07/12/2024	3,129	675,705	215.94	20,710			13,375		11,070			(2,589)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/13/2022	07/12/2024	410	101,709	248.05	3,438			2,220		997			(430)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/14/2022	07/12/2024	245	642,981	2629.535	20,125			12,998		12,696			(2,516)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/13/2022	07/12/2024	439	1,155,799	2634.968	36,292			23,439		21,785			(4,537)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/15/2022	07/15/2024	2,740	590,943	215.69	18,059			11,663		9,994			(2,257)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/15/2022	07/15/2024	238	627,583	2635.231	19,706			12,727		11,852			(2,463)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/20/2022	07/19/2024	855	183,769	214.91	5,623			3,632		3,402			(703)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/19/2022	07/19/2024	2,831	609,589	215.34	18,623			12,027		10,767			(2,328)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/21/2022	07/19/2024	1,941	419,177	215.94	12,793			8,262		6,927			(1,599)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/20/2022	07/19/2024	1,205	297,262	246.7	10,018			6,470		3,425			(1,252)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/20/2022	07/19/2024	268	704,845	2630.29	22,132			14,294		13,959			(2,767)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/19/2022	07/19/2024	218	573,253	2631.595	18,000			11,625		11,228			(2,250)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/22/2022	07/22/2024	2,429	526,799	216.92	16,167			10,441		7,821			(2,021)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/22/2022	07/22/2024	365	967,600	2653.52	30,576			19,747		15,738			(3,822)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/25/2022	07/25/2024	1,854	401,933	216.85	12,323			7,959		6,039			(1,540)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/26/2022	07/26/2024	2,562	556,141	217.09	17,051			11,012		8,141			(2,131)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/27/2022	07/26/2024	2,250	489,695	217.64	14,990			9,681		6,726			(1,874)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/28/2022	07/26/2024	2,610	571,426	218.94	17,531			11,322		6,726			(2,191)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/27/2022	07/26/2024	1,223	304,950	249.37	10,307			6,657		2,628			(1,288)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/26/2022	07/26/2024	768	2,035,022	2650.471	64,103			41,400		34,213			(8,013)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/27/2022	07/26/2024	117	310,303	2662.657	9,775			6,313		4,681			(1,222)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/27/2022	07/26/2024	59	236,415	4023.61	5,012			3,237		5,494			(626)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/29/2022	07/29/2024	2,197	481,892	219.33	14,794			9,555		5,436			(1,849)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	07/29/2022	07/29/2024	349	933,843	2677.532	29,509			19,058		12,359			(3,689)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/01/2022	08/01/2024	572	1,532,378	2678.842	48,423			33,291		20,145			(6,053)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/02/2022	08/02/2024	4,238	925,893	218.46	28,388			19,517		11,669			(3,548)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/03/2022	08/02/2024	2,730	596,464	218.47	18,210			12,519		7,508			(2,276)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	08/04/2022	08/02/2024	2,739	600,097	219.11	18,345			12,612		6,998			(2,293)				

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Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/03/2022	08/02/2024	949	237,354	250.03	7,999			5,499		1,918			(1,000)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/03/2022	08/02/2024	524	1,398,304	2666.73	43,907			30,186		20,570			(5,488)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/04/2022	08/02/2024	174	466,142	2672.512	14,637			10,063		6,507			(1,830)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/05/2022	08/05/2024	383	1,018,417	2658.723	31,978			21,985		16,169			(3,997)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/05/2022	08/07/2024	2,977	649,074	218.01	19,823			13,628		8,686			(2,478)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/08/2022	08/08/2024	549	1,462,123	2663.726	45,911			31,564		22,314			(5,739)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/09/2022	08/09/2024	3,238	707,481	218.5	21,557			14,820		8,967			(2,695)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/10/2022	08/09/2024	4,847	1,061,326	218.97	32,402			22,277		12,725			(4,050)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/10/2022	08/09/2024	940	234,269	249.22	7,895			5,428		2,103			(987)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/11/2022	08/09/2024	439	1,166,849	2659.525	36,522			25,109		18,511			(4,565)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/09/2022	08/09/2024	242	643,056	2660.044	20,192			13,882		10,155			(2,524)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/10/2022	08/09/2024	151	403,875	2667.141	12,682			8,719		5,988			(1,585)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/12/2022	08/12/2024	4,998	1,094,790	219.03	33,347			22,926		13,093			(4,168)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/12/2022	08/12/2024	153	407,892	2666.373	12,767			8,777		6,119			(1,596)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/12/2022	08/13/2024	2,913	638,029	219.03	19,447			13,370		7,642			(2,431)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/15/2022	08/15/2024	2,289	502,352	219.44	15,312			10,527		5,748			(1,914)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/15/2022	08/15/2024	1,719	428,546	249.23	14,442			9,929		3,881			(1,805)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/18/2022	08/16/2024	3,009	658,010	218.71	20,004			13,752		8,222			(2,500)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/16/2022	08/16/2024	2,815	617,338	219.29	18,804			12,928		7,203			(2,351)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/17/2022	08/16/2024	626	155,499	248.25	5,225			3,592		1,574			(653)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/17/2022	08/16/2024	788	2,095,973	2661.539	65,604			45,103		33,024			(8,200)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/16/2022	08/16/2024	522	1,394,051	2669.494	43,634			29,998		20,474			(5,454)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/19/2022	08/19/2024	2,372	517,047	217.99	15,729			10,813		7,053			(1,966)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/19/2022	08/19/2024	702	1,863,545	2652.776	58,329			40,101		31,820			(7,291)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/19/2022	08/21/2024	2,690	586,444	217.99	17,857			12,277		8,022			(2,232)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/22/2022	08/22/2024	396	1,046,728	2643.582	32,763			22,524		19,400			(4,095)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/24/2022	08/23/2024	2,330	504,736	216.67	15,309			10,525		8,026			(1,914)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/23/2022	08/23/2024	6,542	1,418,831	216.88	43,161			29,673		22,045			(5,395)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/24/2022	08/23/2024	965	237,414	246.12	7,953			5,468		3,048			(994)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/25/2022	08/23/2024	574	1,042,095	1815.62	32,305			22,210		19,943			(4,038)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/24/2022	08/23/2024	1,071	2,824,062	2638.059	88,111			60,576		54,869			(11,014)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/26/2022	08/26/2024	6,167	1,333,954	216.32	40,459			27,815		22,117			(5,057)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/26/2022	08/26/2024	253	668,665	2638.741	20,862			14,343		12,969			(2,608)				

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

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Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/26/2022	08/27/2024	2,968	642,051	216.32	19,480			13,392		10,657			(2,435)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/29/2022	08/29/2024	664	1,748,219	2630.947	54,544			37,499		36,265			(6,818)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/01/2022	08/30/2024	3,955	848,019	214.39	25,610			18,674		17,304			(3,201)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/02/2022	08/30/2024	4,302	923,493	214.67	27,936			20,370		18,310			(3,492)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/31/2022	08/30/2024	1,830	393,354	214.95	11,907			8,186		7,576			(1,488)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/30/2022	08/30/2024	2,953	635,829	215.35	19,266			13,245		11,745			(2,408)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/31/2022	08/30/2024	885	217,244	245.4	7,256			4,988		3,028			(907)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/01/2022	08/30/2024	278	726,226	2613.972	22,586			16,469		17,248			(2,823)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/02/2022	08/30/2024	252	658,487	2616.84	20,479			14,933		15,295			(2,560)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/31/2022	08/30/2024	564	1,478,847	2621.283	45,992			31,620		33,173			(5,749)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/30/2022	08/30/2024	520	1,365,203	2626.235	42,458			29,190		29,445			(5,307)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/02/2022	09/04/2024	1,684	361,557	214.67	10,970			7,999		7,203			(1,371)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/08/2022	09/06/2024	4,546	976,394	214.78	29,507			21,515		19,271			(3,688)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/07/2022	09/06/2024	2,136	459,101	214.98	13,883			10,123		8,876			(1,735)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/08/2022	09/06/2024	3,265	796,463	243.91	26,602			19,397		12,965			(3,325)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/07/2022	09/06/2024	1,157	282,725	244.38	9,443			6,886		4,396			(1,180)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/07/2022	09/06/2024	182	475,337	2616.018	14,783			10,779		11,195			(1,848)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/08/2022	09/06/2024	451	1,181,022	2616.33	36,730			26,782		27,747			(4,591)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/07/2022	09/06/2024	163	649,376	3979.87	35,178			25,651		35,532			(4,397)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/09/2022	09/09/2024	4,745	1,019,423	214.84	30,838			22,486		20,055			(3,855)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/09/2022	09/09/2024	259	677,762	2618.539	21,078			15,370		15,704			(2,635)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/09/2022	09/11/2024	12,140	2,608,240	214.84	78,899			57,531		51,410			(9,862)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/15/2022	09/13/2024	2,459	522,440	212.42	15,652			11,413		13,103			(1,957)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/14/2022	09/13/2024	2,022	431,370	213.36	12,963			9,452		9,879			(1,620)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/13/2022	09/13/2024	3,719	793,804	213.43	23,901			17,428		18,055			(2,988)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/15/2022	09/13/2024	519	1,347,372	2595.975	41,499			30,260		37,153			(5,187)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/13/2022	09/13/2024	646	1,680,261	2602.968	52,088			37,981		43,998			(6,511)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/14/2022	09/13/2024	688	1,791,311	2604.56	55,352			40,360		46,352			(6,919)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/16/2022	09/16/2024	4,490	954,598	212.62	28,628			20,875		23,541			(3,579)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/16/2022	09/16/2024	161	417,951	2597.001	12,915			9,417		11,469			(1,614)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/16/2022	09/18/2024	3,133	666,066	212.62	20,002			14,585		16,450			(2,500)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/19/2022	09/19/2024	379	674,302	1780.81	20,566			14,996		19,887			(2,571)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/19/2022	09/19/2024	252	652,490	2594.225	20,097			14,654		18,319			(2,512)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/22/2022	09/20/2024	5,239	1,102,908	210.5	32,900			23,989		33,180			(4,112)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/20/2022	09/20/2024	3,937	833,115	211.6	24,960			18,200		22,677			(3,120)				

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Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/21/2022	09/20/2024	2,239	473,852	211.63	14,178			10,338		12,862			(1,772)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/20/2022	09/20/2024	2,362	569,848	241.26	18,862			13,754		12,019			(2,358)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/21/2022	09/20/2024	405	1,045,761	2583.475	32,209			23,486		31,739			(4,026)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/20/2022	09/20/2024	645	1,668,550	2584.915	51,391			37,473		50,126			(6,424)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/23/2022	09/23/2024	2,866	601,529	209.88	17,944			13,084		19,149			(2,243)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/23/2022	09/23/2024	2,608	625,712	239.88	20,648			15,056		14,930			(2,581)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/23/2022	09/23/2024	1,915	4,899,906	2559.331	150,427			109,686		175,922			(18,803)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/23/2022	09/24/2024	2,138	448,622	209.88	13,391			9,765		14,289			(1,674)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/26/2022	09/26/2024	802	2,039,334	2543.256	62,608			45,651		81,472			(7,826)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/29/2022	09/27/2024	2,758	575,741	208.78	17,180			12,527		20,187			(2,148)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/28/2022	09/27/2024	1,995	418,000	209.57	12,494			9,110		13,699			(1,562)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/28/2022	09/27/2024	1,362	326,014	239.38	10,758			7,845		8,138			(1,345)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/27/2022	09/27/2024	551	1,397,524	2537.669	42,904			31,284		57,881			(5,363)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/28/2022	09/27/2024	78	199,723	2561.321	6,131			4,471		7,094			(766)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/30/2022	09/30/2024	4,222	879,474	208.31	26,305			19,181		32,118			(3,288)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	09/30/2022	09/30/2024	140	355,225	2540.87	10,941			7,978		14,440			(1,368)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/03/2022	10/03/2024	223	570,176	2557.818	17,561			13,537		20,808			(2,195)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/06/2022	10/04/2024	4,996	1,043,395	208.86	31,124			23,992		36,455			(3,891)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/05/2022	10/04/2024	2,481	519,922	209.56	15,535			11,975		17,115			(1,942)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/04/2022	10/04/2024	2,103	442,426	210.34	13,242			10,207		13,608			(1,655)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/05/2022	10/04/2024	1,819	434,813	239.07	14,349			11,061		11,186			(1,794)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/06/2022	10/04/2024	283	723,915	2557.103	22,224			17,131		26,559			(2,778)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/05/2022	10/04/2024	1,100	2,819,186	2563.361	86,549			66,715		99,234			(10,819)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/04/2022	10/04/2024	319	820,069	2569.448	25,258			19,470		27,710			(3,157)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/07/2022	10/07/2024	2,135	444,576	208.21	13,248			10,212		16,419			(1,656)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/07/2022	10/07/2024	267	680,477	2548.4	20,891			16,103		26,465			(2,611)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/07/2022	10/08/2024	2,993	623,199	208.21	18,578			14,320		23,025			(2,322)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/10/2022	10/10/2024	437	1,110,953	2543.441	33,995			26,205		44,670			(4,249)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/14/2022	10/11/2024	6,609	1,370,009	207.31	40,580			31,280		54,518			(5,072)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/12/2022	10/11/2024	4,573	950,710	207.88	28,312			21,824		36,133			(3,539)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/11/2022	10/11/2024	3,159	657,105	207.98	19,588			15,099		24,771			(2,449)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/13/2022	10/11/2024	5,955	1,239,167	208.08	36,741			28,321		46,334			(4,593)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/12/2022	10/11/2024	1,070	254,787	238.06	8,382			6,462		7,149			(1,048)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/11/2022	10/11/2024	146	371,853	2543.626	11,416			8,800		14,943			(1,427)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/12/2022	10/11/2024	828	2,106,996	2544.096	64,474			49,699		84,416			(8,059)				

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Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/13/2022	10/11/2024	301	766,967	2547.935	23,392			18,032		29,986			(2,924)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/14/2022	10/15/2024	3,251	674,010	207.31	20,005			15,420		26,862			(2,501)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/17/2022	10/17/2024	279	709,029	2545.773	21,696			16,724		28,201			(2,712)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/20/2022	10/18/2024	4,659	962,795	206.66	28,489			21,960		40,433			(3,561)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/18/2022	10/18/2024	3,240	674,394	208.14	20,036			15,445		25,167			(2,505)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/19/2022	10/18/2024	2,416	570,886	236.25	18,725			14,434		18,536			(2,341)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/20/2022	10/18/2024	478	1,211,503	2534.564	36,830			28,390		51,709			(4,604)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/19/2022	10/18/2024	255	648,167	2541.712	19,769			15,239		26,463			(2,471)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/18/2022	10/18/2024	211	537,665	2550.373	16,453			12,682		20,780			(2,057)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/21/2022	10/21/2024	2,369	491,308	207.36	14,562			11,225		19,547			(1,820)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/21/2022	10/21/2024	1,876	442,250	235.68	14,506			11,182		15,014			(1,813)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/21/2022	10/21/2024	451	1,146,710	2545.113	34,975			26,960		45,901			(4,372)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/21/2022	10/23/2024	1,828	379,080	207.36	11,251			8,673		15,093			(1,406)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/24/2022	10/24/2024	480	1,223,136	2549.046	37,306			28,756		47,838			(4,663)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/26/2022	10/25/2024	3,969	828,291	208.67	24,600			18,963		29,684			(3,075)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/27/2022	10/25/2024	3,563	745,010	209.07	22,142			17,068		25,827			(2,768)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/25/2022	10/25/2024	928	2,373,923	2558.242	72,642			55,995		87,581			(9,080)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/26/2022	10/25/2024	617	1,580,995	2561.239	48,378			37,292		57,202			(6,047)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/27/2022	10/25/2024	350	898,776	2564.74	27,503			21,200		31,782			(3,438)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/28/2022	10/28/2024	3,059	639,373	209.03	19,009			14,652		22,270			(2,376)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/28/2022	10/28/2024	836	2,146,273	2568.383	65,676			50,625		74,239			(8,209)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/28/2022	10/30/2024	2,369	495,150	209.03	14,741			11,363		17,263			(1,843)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/31/2022	10/31/2024	272	697,608	2562.452	21,277			16,401		25,136			(2,660)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/03/2022	11/01/2024	2,282	474,377	207.87	13,999			11,374		18,197			(1,750)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/02/2022	11/01/2024	3,278	683,297	208.46	20,246			16,450		24,989			(2,531)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/01/2022	11/01/2024	2,443	509,962	208.72	15,141			12,302		18,257			(1,893)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/02/2022	11/01/2024	1,408	333,422	236.78	10,903			8,859		10,450			(1,363)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/03/2022	11/01/2024	197	502,274	2548.262	15,269			12,406		19,831			(1,909)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/02/2022	11/01/2024	702	1,794,411	2555.989	54,730			44,468		67,453			(6,841)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/01/2022	11/01/2024	874	2,239,827	2561.69	68,315			55,506		81,157			(8,539)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/04/2022	11/04/2024	3,631	756,933	208.44	22,352			18,161		27,763			(2,794)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/04/2022	11/05/2024	3,464	721,992	208.44	21,335			17,335		26,493			(2,667)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/07/2022	11/07/2024	1,824	379,628	208.18	11,218			9,115		14,238			(1,402)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/07/2022	11/07/2024	555	1,416,688	2550.51	43,067			34,992		55,333			(5,383)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/09/2022	11/08/2024	3,503	731,652	208.84	21,642			17,584		26,018			(2,705)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/10/2022	11/08/2024	4,140	874,617	211.26	26,020			21,141		25,315			(3,252)				

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Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/09/2022	11/08/2024	716	169,470	236.71	5,542			4,503		5,355			(693)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/09/2022	11/08/2024	291	742,657	2553.648	22,577			18,344		28,453			(2,822)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/08/2022	11/08/2024	395	1,011,568	2558.616	30,752			24,986		37,548			(3,844)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/10/2022	11/08/2024	475	1,228,722	2587.395	37,599			30,549		37,695			(4,700)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/11/2022	11/11/2024	3,475	733,159	211	21,826			17,734		21,748			(2,728)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/11/2022	11/11/2024	455	1,176,693	2585.782	36,007			29,256		36,580			(4,501)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/11/2022	11/12/2024	4,322	911,907	211	27,166			22,072		27,066			(3,396)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/14/2022	11/14/2024	3,205	675,607	210.83	20,086			16,320		20,373			(2,511)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/17/2022	11/15/2024	5,951	1,256,172	211.1	37,296			30,303		37,024			(4,662)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/15/2022	11/15/2024	2,571	542,937	211.16	16,169			13,137		15,919			(2,021)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/16/2022	11/15/2024	1,364	327,674	240.26	10,780			8,759		7,817			(1,348)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/17/2022	11/15/2024	170	441,000	2587.403	13,451			10,929		13,600			(1,681)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/15/2022	11/15/2024	660	1,708,066	2588.028	52,267			42,467		52,451			(6,533)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/16/2022	11/15/2024	262	679,488	2592.554	20,792			16,894		20,230			(2,599)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/18/2022	11/18/2024	7,876	1,883,952	239.19	61,794			50,207		49,168			(7,724)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/18/2022	11/18/2024	895	2,315,814	2586.07	70,864			57,577		72,225			(8,858)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/18/2022	11/19/2024	7,885	1,664,354	211.08	49,481			40,204		49,252			(6,185)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/21/2022	11/21/2024	147	379,228	2585.691	11,604			9,429		11,884			(1,451)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/22/2022	11/22/2024	3,132	662,091	211.42	19,664			15,977		19,054			(2,458)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/23/2022	11/22/2024	5,708	1,208,673	211.75	35,898			29,167		33,789			(4,487)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/23/2022	11/22/2024	1,443	346,678	240.25	11,371			9,239		8,312			(1,421)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/22/2022	11/22/2024	739	1,914,308	2591.748	58,386			47,439		57,619			(7,298)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/23/2022	11/22/2024	244	633,708	2595.28	19,391			15,756		18,618			(2,424)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/25/2022	11/25/2024	3,672	778,397	211.96	23,118			18,784		21,399			(2,890)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/28/2022	11/27/2024	376	973,888	2591.4	29,704			24,134		29,494			(3,713)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/29/2022	11/29/2024	2,883	609,644	211.45	18,119			14,721		17,571			(2,265)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/30/2022	11/29/2024	1,626	344,952	212.17	10,231			8,313		9,332			(1,279)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/01/2022	11/29/2024	5,265	1,123,211	213.35	33,449			28,571		27,313			(4,181)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/29/2022	11/29/2024	1,925	461,361	239.68	15,133			12,295		11,638			(1,892)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/30/2022	11/29/2024	2,829	680,950	240.7	22,335			18,147		15,790			(2,792)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/29/2022	11/29/2024	330	854,382	2588.359	26,144			21,242		26,451			(3,268)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/30/2022	11/29/2024	1,060	2,755,883	2600.628	84,054			68,294		78,476			(10,507)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/01/2022	11/29/2024	628	1,639,023	2609.949	50,154			42,840		43,736			(6,269)				

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Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/02/2022	12/02/2024	7,484	1,596,957	213.38	47,557			40,622		38,810			(5,945)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/02/2022	12/02/2024	551	999,236	1813.74	29,677			25,349		21,889			(3,710)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/02/2022	12/03/2024	469	849,896	1813.74	25,327			21,633		18,637			(3,166)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/02/2022	12/04/2024	1,863	397,476	213.38	11,853			10,124		9,673			(1,482)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/02/2022	12/04/2024	910	1,651,400	1813.74	49,212			42,035		36,248			(6,151)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/05/2022	12/05/2024	332	600,146	1806.17	17,884			15,276		14,346			(2,236)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/05/2022	12/05/2024	298	774,532	2599.251	23,701			20,244		22,372			(2,963)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/08/2022	12/06/2024	2,283	486,420	213.04	14,476			12,365		12,227			(1,809)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/07/2022	12/06/2024	2,518	537,251	213.35	16,010			13,675		13,130			(2,001)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/06/2022	12/06/2024	1,530	3,977,763	2599.061	121,720			103,969		115,136			(15,215)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/08/2022	12/06/2024	163	424,774	2599.958	12,998			11,103		12,220			(1,625)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/07/2022	12/06/2024	839	2,185,772	2604.685	67,103			57,317		60,865			(8,388)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/09/2022	12/09/2024	2,061	438,569	212.75	13,065			11,160		11,339			(1,633)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/09/2022	12/09/2024	2,214	533,885	241.09	17,565			15,003		12,055			(2,196)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/09/2022	12/09/2024	929	1,673,898	1801.6	49,715			42,465		42,211			(6,214)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/09/2022	12/09/2024	919	2,384,949	2594.039	73,218			62,540		71,595			(9,152)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/09/2022	12/10/2024	499	899,293	1801.6	26,709			22,814		22,698			(3,339)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/09/2022	12/11/2024	2,455	522,202	212.75	15,577			13,306		13,519			(1,947)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/09/2022	12/11/2024	916	1,649,561	1801.6	49,157			41,988		41,670			(6,145)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/12/2022	12/12/2024	1,517	2,741,676	1806.92	81,702			69,787		65,424			(10,213)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/12/2022	12/12/2024	475	1,232,432	2595.731	37,836			32,318		36,659			(4,729)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/15/2022	12/13/2024	4,486	955,576	213	28,495			24,340		24,222			(3,562)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/14/2022	12/13/2024	2,647	564,984	213.44	16,887			14,425		13,762			(2,111)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/13/2022	12/13/2024	3,984	850,963	213.59	25,435			21,726		20,447			(3,179)				

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Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/14/2022	12/13/2024	1,249	302,308	242.02	9,976			8,521		6,326			(1,247)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/15/2022	12/13/2024	168	436,596	2599.224	13,404			11,449		12,692			(1,675)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/14/2022	12/13/2024	173	451,298	2603.759	13,900			11,873		12,719			(1,737)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/13/2022	12/13/2024	1,651	4,301,320	2605.932	132,481			113,161		119,429			(16,560)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/16/2022	12/16/2024	1,709	363,811	212.82	10,863			9,279		9,390			(1,358)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/16/2022	12/16/2024	476	1,234,338	2593.37	37,894			32,368		37,416			(4,737)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/16/2022	12/17/2024	2,719	578,734	212.82	17,293			14,771		14,948			(2,162)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/22/2022	12/20/2024	8,997	1,907,212	211.99	56,854			48,563		53,098			(7,107)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/20/2022	12/20/2024	1,861	394,712	212.1	11,770			10,054		10,884			(1,471)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/21/2022	12/20/2024	4,570	970,625	212.4	28,963			24,740		26,070			(3,620)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/21/2022	12/20/2024	1,523	366,919	240.97	12,108			10,343		8,424			(1,514)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/20/2022	12/20/2024	1,080	2,783,797	2578.415	85,463			72,999		93,387			(10,683)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/22/2022	12/20/2024	797	2,054,492	2578.855	63,073			53,875		68,725			(7,884)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/21/2022	12/20/2024	166	427,872	2584.894	13,136			11,220		13,760			(1,642)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/23/2022	12/23/2024	1,554	373,348	240.24	12,320			10,524		9,117			(1,540)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/23/2022	12/23/2024	251	645,838	2577.669	19,827			16,936		21,813			(2,478)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/28/2022	12/27/2024	2,066	436,254	211.19	12,987			11,093		13,062			(1,623)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/27/2022	12/27/2024	1,992	421,471	211.6	12,556			10,725		12,186			(1,569)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/29/2022	12/27/2024	2,534	536,225	211.65	15,942			13,617		15,437			(1,993)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/28/2022	12/27/2024	1,507	3,862,941	2562.808	118,206			100,968		143,718			(14,776)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/29/2022	12/27/2024	883	2,270,937	2572.202	69,491			59,357		79,636			(8,686)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/30/2022	12/30/2024	398	1,021,551	2569.16	31,259			26,701		36,587			(3,907)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/30/2022	12/31/2024	3,007	635,670	211.37	18,918			16,159		18,785			(2,365)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/05/2023	01/03/2025	2,085	441,888	211.9		13,124		11,757		12,501			(1,367)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/04/2023	01/03/2025	13,691	2,909,502	212.51		86,645		77,619		78,072			(9,026)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/04/2023	01/03/2025	622	150,000	241.05		4,935		4,421		3,450			(514)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/04/2023	01/03/2025	4,807	8,641,909	1797.66		257,702		230,858		232,075			(26,844)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/03/2023	01/03/2025	484	1,243,909	2571.41		38,064		34,099		44,029			(3,965)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/05/2023	01/03/2025	537	1,386,188	2579.656		42,417		37,999		46,555			(4,418)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/04/2023	01/03/2025	1,414	3,654,019	2583.862		111,813		100,166		119,433			(11,647)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/06/2023	01/06/2025	3,281	700,892	213.6		20,894		18,717		17,111			(2,176)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/06/2023	01/07/2025	4,392	938,193	213.6		27,986		25,071		22,919			(2,915)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/09/2023	01/09/2025	1,181	3,074,242	2603.377		94,379		84,548		88,726			(9,831)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/11/2023	01/10/2025	4,101	877,147	213.87		26,183		23,455		20,958			(2,727)				

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Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/12/2023	01/10/2025	3,842	824,372	214.57		24,640		22,074		18,483			(2,567)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/10/2023	01/10/2025	2,430	588,579	242.2		19,423		17,400		12,356			(2,023)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/11/2023	01/10/2025	450	109,369	242.96		3,609		3,233		2,153			(376)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/12/2023	01/10/2025	1,610	392,805	244.03		12,963		11,612		7,049			(1,350)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/10/2023	01/10/2025	2,323	6,042,038	2600.59		185,491		166,169		177,795			(19,322)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/11/2023	01/10/2025	598	1,560,418	2608.107		47,905		42,915		43,656			(4,990)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/12/2023	01/10/2025	704	1,843,774	2617.67		56,788		50,873		48,319			(5,915)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/13/2023	01/13/2025	3,101	664,942	214.45		19,895		17,823		15,107			(2,072)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/13/2023	01/13/2025	277	723,770	2614.491		22,292		19,970		19,435			(2,322)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/13/2023	01/15/2025	2,948	632,156	214.45		18,933		16,961		14,383			(1,972)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/20/2023	01/17/2025	5,416	1,160,526	214.29		34,665		31,054		26,830			(3,611)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/19/2023	01/17/2025	4,824	1,035,087	214.56		30,970		27,744		23,350			(3,226)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/18/2023	01/17/2025	1,792	384,833	214.72		11,522		10,322		8,555			(1,200)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/18/2023	01/17/2025	1,700	415,525	244.38		13,754		12,321		7,270			(1,433)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/18/2023	01/17/2025	1,884	3,387,320	1798.19		101,620		91,034		91,484			(10,585)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/17/2023	01/17/2025	185	483,052	2611.869		14,878		13,328		13,248			(1,550)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/19/2023	01/17/2025	749	1,955,442	2612.386		60,228		53,954		53,439			(6,274)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/20/2023	01/17/2025	391	1,023,329	2614.018		31,416		28,144		27,657			(3,273)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/18/2023	01/17/2025	1,724	4,516,312	2619.135		139,102		124,613		117,861			(14,490)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/20/2023	01/22/2025	2,140	458,683	214.29		13,742		12,311		10,642			(1,431)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/23/2023	01/23/2025	5,098	1,091,102	214.01		32,646		29,245		25,978			(3,401)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/23/2023	01/23/2025	219	572,750	2615.129		17,641		15,803		15,438			(1,838)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/26/2023	01/24/2025	3,774	808,522	214.24		24,151		21,635		18,870			(2,516)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/24/2023	01/24/2025	1,912	409,971	214.41		12,258		10,981		9,423			(1,277)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/25/2023	01/24/2025	2,402	515,508	214.6		15,414		13,808		11,646			(1,606)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/25/2023	01/24/2025	1,086	265,327	244.3		8,756		7,844		4,700			(912)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/24/2023	01/24/2025	464	1,215,289	2617.005		37,431		33,532		32,368			(3,899)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/25/2023	01/24/2025	551	1,442,454	2618.244		44,428		39,800		38,095			(4,628)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/27/2023	01/27/2025	2,601	556,654	213.98		16,633		14,900		13,326			(1,733)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/27/2023	01/27/2025	190	496,741	2617.691		15,250		13,661		13,201			(1,589)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/27/2023	01/28/2025	1,891	404,724	213.98		12,101		10,841		9,695			(1,261)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/27/2023	01/29/2025	2,058	440,431	213.98		13,178		11,805		10,558			(1,373)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/30/2023	01/30/2025	495	1,291,089	2610.579		39,636		35,508		36,084			(4,129)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/02/2023	01/31/2025	4,963	1,065,558	214.7		31,882		29,889		23,978			(1,993)				

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Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/01/2023	01/31/2025	2,887	620,266	214.86		18,521		17,364		13,757			(1,158)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/31/2023	01/31/2025	1,495	3,920,499	2622.529		120,359		107,822		101,136			(12,537)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/01/2023	01/31/2025	492	1,298,348	2637.86		39,859		37,368		30,110			(2,491)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/02/2023	01/31/2025	149	393,032	2642.88		12,105		11,349		8,796			(757)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/03/2023	02/03/2025	2,657	565,637	212.9		16,884		15,829		14,954			(1,055)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/03/2023	02/03/2025	3,005	730,617	243.17		24,110		22,603		14,361			(1,507)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/03/2023	02/03/2025	1,082	2,844,811	2628.84		87,336		81,877		70,452			(5,458)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/03/2023	02/05/2025	2,633	560,521	212.9		16,754		15,707		14,837			(1,047)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/06/2023	02/06/2025	461	1,203,888	2614.28		36,839		34,537		33,002			(2,302)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/09/2023	02/07/2025	1,908	403,495	211.51		11,984		11,235		12,027			(749)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/07/2023	02/07/2025	3,220	682,949	212.1		20,318		19,048		19,376			(1,270)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/08/2023	02/07/2025	4,689	994,751	212.15		29,554		27,707		28,104			(1,847)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/08/2023	02/07/2025	519	125,850	242.42		4,128		3,870		2,640			(258)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/09/2023	02/07/2025	1,134	2,951,728	2603.28		90,323		84,678		87,107			(5,645)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/08/2023	02/07/2025	1,938	5,061,035	2611.53		154,868		145,188		141,420			(9,679)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/07/2023	02/07/2025	857	2,240,160	2614.66		68,549		64,265		61,300			(4,284)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/10/2023	02/10/2025	2,235	472,399	211.41		14,026		13,149		14,221			(877)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/10/2023	02/10/2025	733	1,907,055	2600.79		58,356		54,709		57,323			(3,647)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/10/2023	02/11/2025	2,443	516,462	211.41		15,344		14,385		15,555			(959)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/13/2023	02/13/2025	305	795,549	2606.13		24,264		22,748		23,143			(1,517)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/16/2023	02/14/2025	4,276	899,233	210.31		26,599		24,937		29,664			(1,662)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/15/2023	02/14/2025	1,936	407,527	210.47		12,055		11,301		13,272			(753)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/17/2023	02/14/2025	1,794	377,854	210.6		11,169		10,471		12,177			(698)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/14/2023	02/14/2025	1,850	390,235	210.93		11,563		10,840		12,244			(723)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/15/2023	02/14/2025	1,097	264,588	241.09		8,652		8,111		6,211			(541)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/14/2023	02/14/2025	2,097	506,581	241.62		16,616		15,577		11,395			(1,038)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/17/2023	02/14/2025	503	1,305,541	2595.8		39,688		37,208		40,643			(2,481)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/15/2023	02/14/2025	1,246	3,240,188	2600.79		98,502		92,345		97,673			(6,156)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/14/2023	02/14/2025	1,481	3,852,454	2601.38		117,500		110,156		115,682			(7,344)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/17/2023	02/18/2025	3,484	733,755	210.6		21,734		20,375		23,691			(1,358)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/23/2023	02/21/2025	3,874	811,522	209.48		23,956		22,459		28,674			(1,497)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/22/2023	02/21/2025	5,289	1,108,175	209.52		32,758		30,710		39,034			(2,047)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/22/2023	02/21/2025	1,352	322,870	238.84		10,558		9,898		9,058			(660)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/21/2023	02/21/2025	472	1,215,336	2576.9		36,946		34,637		42,807			(2,309)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/22/2023	02/21/2025	294	757,935	2578.95		23,041		21,601		26,360			(1,440)				

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Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/23/2023	02/21/2025	235	607,786	2581.95		18,477		17,322		20,748			(1,155)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/24/2023	02/24/2025	3,420	714,165	208.82		21,068		19,751		26,588			(1,317)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/24/2023	02/24/2025	237	609,012	2574		18,514		17,357		21,875			(1,157)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/27/2023	02/27/2025	308	792,510	2575.39		24,013		22,512		28,273			(1,501)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/02/2023	02/28/2025	4,378	911,115	208.1		26,778		26,220		35,875			(558)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/01/2023	02/28/2025	1,234	257,258	208.46		7,569		7,411		9,858			(158)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/28/2023	02/28/2025	2,059	430,598	209.08		12,694		11,901		15,738			(793)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/01/2023	02/28/2025	722	171,969	238.16		5,589		5,473		5,091			(116)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/02/2023	02/28/2025	365	937,180	2568.25		28,303		27,713		34,935			(590)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/01/2023	02/28/2025	1,038	2,667,076	2570.6		80,812		79,129		98,016			(1,684)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/28/2023	02/28/2025	203	523,901	2575.3		15,874		14,882		18,710			(992)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/03/2023	03/03/2025	2,489	520,254	208.98		15,311		14,992		19,184			(319)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/03/2023	03/03/2025	622	1,603,861	2578.36		48,597		47,585		56,315			(1,012)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/03/2023	03/04/2025	3,961	827,800	208.98		24,379		23,871		30,535			(508)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/06/2023	03/06/2025	775	1,990,529	2570.09		60,313		59,057		73,623			(1,257)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/08/2023	03/07/2025	2,391	497,333	208.02		14,607		14,302		19,747			(304)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/07/2023	03/07/2025	5,550	1,155,025	208.1		33,946		33,239		45,588			(707)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/09/2023	03/07/2025	4,246	885,064	208.44		25,994		25,453		34,053			(542)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/09/2023	03/07/2025	1,545	367,225	237.68		11,935		11,686		11,292			(249)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/08/2023	03/07/2025	2,830	673,693	238.04		21,895		21,439		20,176			(456)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/09/2023	03/07/2025	429	1,097,625	2561.12		33,148		32,458		42,854			(691)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/08/2023	03/07/2025	1,506	3,859,680	2562.19		116,562		114,134		149,741			(2,428)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/07/2023	03/07/2025	545	1,397,132	2563.38		42,193		41,314		53,823			(879)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/10/2023	03/10/2025	2,206	463,580	210.12		13,745		13,459		15,691			(286)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/10/2023	03/10/2025	215	552,182	2571.17		16,842		16,491		20,335			(351)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/10/2023	03/12/2025	2,163	454,461	210.12		13,493		13,212		15,395			(281)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/13/2023	03/13/2025	2,350	498,645	212.19		14,979		14,667		14,304			(312)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/13/2023	03/13/2025	1,891	450,431	238.26		14,954		14,643		13,304			(312)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/13/2023	03/13/2025	241	623,163	2584.53		19,256		18,855		21,191			(401)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/14/2023	03/14/2025	3,358	710,838	211.66		21,190		20,749		21,309			(441)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/16/2023	03/14/2025	4,948	1,049,615	212.14		31,530		30,874		30,250			(657)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/15/2023	03/14/2025	4,447	946,128	212.74		28,545		27,950		25,941			(595)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/14/2023	03/14/2025	618	1,594,924	2581.63		48,964		47,944		55,245			(1,020)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/16/2023	03/14/2025	243	626,592	2582.98		19,362		18,958		21,525			(403)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/15/2023	03/14/2025	783	2,025,976	2587.54		62,805		61,497		67,664			(1,308)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/17/2023	03/17/2025	2,893	617,467	213.45		18,573		18,186		15,973			(387)				

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Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/17/2023	03/18/2025	5,168	1,103,072	213.45		33,202		32,511		28,553			(692)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/17/2023	03/19/2025	3,297	703,830	213.45		21,199		20,758		18,229			(442)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/20/2023	03/20/2025	1,255	2,228,424	1776.33		64,847		63,496		77,746			(1,351)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/20/2023	03/20/2025	221	572,514	2592.33		17,748		17,378		18,629			(370)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/21/2023	03/21/2025	5,467	1,160,483	212.27		34,745		34,021		33,212			(724)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/22/2023	03/21/2025	5,640	1,199,469	212.69		35,840		35,093		33,154			(747)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/23/2023	03/21/2025	3,123	666,835	213.52		20,025		19,608		17,189			(417)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/22/2023	03/21/2025	2,213	531,375	240.17		17,535		17,170		13,643			(365)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/21/2023	03/21/2025	1,768	4,573,709	2587.11		140,870		137,935		153,817			(2,935)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/22/2023	03/21/2025	651	1,685,041	2589.91		51,731		50,653		55,697			(1,078)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/23/2023	03/21/2025	765	1,987,767	2598.65		61,422		60,142		62,210			(1,280)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/24/2023	03/24/2025	3,919	837,931	213.84		25,314		24,787		21,057			(527)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/24/2023	03/24/2025	556	1,447,429	2603.87		45,015		44,077		43,916			(938)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/24/2023	03/25/2025	4,737	1,012,866	213.84		30,609		29,971		25,469			(638)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/24/2023	03/26/2025	2,032	434,463	213.84		13,138		12,864		10,932			(274)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/27/2023	03/27/2025	1,740	370,609	212.95		11,133		10,901		10,058			(232)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/27/2023	03/27/2025	268	696,351	2594.39		21,517		21,069		22,470			(448)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/29/2023	03/28/2025	4,860	1,034,899	212.96		30,995		30,349		28,079			(646)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/30/2023	03/28/2025	5,951	1,268,488	213.16		37,928		37,138		33,846			(790)				
Franklin Global Trends Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/29/2023	03/28/2025	2,669	640,178	239.88		21,190		20,748		16,858			(441)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/29/2023	03/28/2025	2,649	4,727,227	1784.72		142,290		139,325		153,218			(2,964)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/28/2023	03/28/2025	577	1,495,599	2591.44		46,214		45,251		49,182			(963)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/29/2023	03/28/2025	2,736	7,100,124	2595.02		218,684		214,128		228,348			(4,556)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/30/2023	03/28/2025	188	488,025	2597.53		15,031		14,718		15,452			(313)				
Invesco Dynamic Growth Index		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/31/2023	03/31/2025	294	767,156	2606.34		23,628		23,136		23,023			(492)				
Destinations PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/31/2023	04/01/2025	3,623	773,298	213.45		23,160		22,678		20,183			(483)				
Dow Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	04/01/2022	04/01/2023	67	2,323,126	34818.27	34,245			1,427					(8,561)				
Dow Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	04/01/2022	04/02/2023	40	1,400,421	34818.27	21,846			910					(5,461)				
Dow Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	04/01/2022	04/03/2023	124	4,318,755	34818.27	76,319			3,180					(19,080)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	04/05/2022	04/05/2023	2,153	9,744,308	4525.12	195,759			8,157					(48,940)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	04/06/2022	04/06/2023	9,889	44,314,928	4481.15	1,178,511			49,105					(294,628)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	04/07/2022	04/07/2023	1,720	7,739,917	4500.21	173,900			7,246					(43,475)				

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S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	04/08/2022	04/08/2023	2,363	10,607,336	4488.28	215,285			8,970					(53,821)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	04/08/2022	04/09/2023	2,830	12,701,975	4488.28	233,098			9,712					(58,275)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	04/08/2022	04/10/2023	1,534	6,883,557	4488.28	132,548			5,523					(33,137)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	04/11/2022	04/11/2023	1,991	8,785,527	4412.53	173,551			7,231					(43,388)				
Dow Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	04/12/2022	04/12/2023	97	3,303,489	34220.36	69,818			2,909		2,956			(17,455)				
UST 1.875% 02/15/32 Total Return Options		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	04/13/2022	04/14/2023	101,550	10,154,992	100	161,100			6,713		2,112			(40,275)				
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			136					(819)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	04/14/2022	04/14/2023	2,233	9,806,826	4392.59	208,462			8,686					(52,116)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	04/14/2022	04/15/2023	2,641	11,598,720	4392.59	242,065			10,086					(60,516)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	04/14/2022	04/16/2023	2,536	11,137,909	4392.59	241,851			10,077					(60,463)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	04/14/2022	04/17/2023	2,287	10,046,672	4392.59	186,178			7,757					(46,545)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	04/18/2022	04/18/2023	1,632	7,167,863	4391.69	158,784			6,616					(39,696)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	04/19/2022	04/19/2023	1,892	8,443,316	4462.21	186,167			7,757					(46,542)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	04/25/2022	04/25/2023	2,101	9,025,401	4296.12	191,246			7,969					(47,811)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	04/26/2022	04/26/2023	2,036	8,499,669	4175.2	183,966			7,665					(45,991)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	04/27/2022	04/27/2023	2,803	11,726,909	4183.96	258,254			10,761					(64,563)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	04/28/2022	04/28/2023	2,113	9,058,239	4287.5	202,059			8,419					(50,515)				
Dow Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	04/29/2022	04/28/2023	159	5,247,731	32977.21	98,990			4,125		80,430			(24,748)				
Dow Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	04/29/2022	04/29/2023	56	1,838,654	32977.21	38,857			1,619					(9,714)				
Dow Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	04/29/2022	04/30/2023	61	2,000,439	32977.21	31,306			1,304					(7,827)				
Dow Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	04/29/2022	05/01/2023	124	4,073,196	32977.21	82,248			3,427		40,555			(20,562)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	05/02/2022	05/02/2023	2,228	9,257,279	4155.38	193,192			24,149					(48,298)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	05/03/2022	05/03/2023	1,886	7,873,662	4175.48	167,035			20,879					(41,759)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	05/04/2022	05/04/2023	8,415	36,185,827	4300.17	1,118,065			139,758		96,364			(279,516)				
UST 1.875% 02/15/32 Total Return Options		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	05/04/2022	05/05/2023	100,365	10,036,487	100	185,000			23,125		57,962			(46,250)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	05/05/2022	05/05/2023	7,977	33,079,984	4146.87	803,358			100,420		388,320			(200,839)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	05/09/2022	05/09/2023	2,036	8,125,029	3991.24	176,541			22,068		1,132			(44,135)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	05/10/2022	05/10/2023	2,047	8,188,299	4001.05	162,406			20,301		2,037			(40,602)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	05/11/2022	05/11/2023	13,026	51,260,836	3935.18	1,371,566			171,446		1,233,787			(342,891)				

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Dow Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	05/11/2022	05/11/2023	219	6,983,418	31834.11	134,595			16,824		153,199			(33,649)				
UST 1.875% 02/15/32 Total Return Options		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	05/11/2022	05/12/2023	101,389	10,138,870	100	168,700			21,088		59,840			(42,175)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	05/12/2022	05/12/2023	2,231	8,769,097	3930.08	197,754			24,719		122,867			(49,439)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	05/13/2022	05/12/2023	17,827	71,735,549	4023.89	2,043,314			255,414		1,544,848			(510,829)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	05/13/2022	05/13/2023	2,718	10,937,036	4023.89	234,035			29,254		346			(58,509)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	05/13/2022	05/14/2023	2,144	8,625,886	4023.89	184,497			23,062		209			(46,124)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	05/13/2022	05/15/2023	10,978	44,175,565	4023.89	1,309,204			163,650		753,486			(327,301)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	05/17/2022	05/17/2023	11,501	47,025,649	4088.85	1,395,812			174,476		708,629			(348,953)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	05/19/2022	05/19/2023	2,297	8,959,385	3900.79	183,267			22,908		105,726			(45,817)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	05/24/2022	05/24/2023	2,161	8,518,598	3941.48	201,330			25,166		63,284			(50,332)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	05/26/2022	05/26/2023	1,319	5,351,499	4057.84	117,719			14,715		102			(29,430)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	05/27/2022	05/26/2023	21,835	90,794,467	4158.24	2,423,940			302,993		1,216,095			(605,985)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	05/27/2022	05/30/2023	6,889	28,646,687	4158.24	1,007,645			125,956		427,907			(251,911)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	05/31/2022	05/31/2023	1,688	6,976,258	4132.15	127,176			15,897		6			(31,794)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	06/06/2022	06/06/2023	1,664	6,856,260	4121.43	142,670			29,723		20			(35,667)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	06/07/2022	06/07/2023	1,607	6,685,549	4160.68	136,168			28,368					(34,042)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	06/14/2022	06/14/2023	11,384	42,526,186	3735.48	1,309,245			272,759		1,707,823			(327,311)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	06/15/2022	06/15/2023	9,927	37,622,535	3789.99	982,613			204,711		1,258,231			(245,653)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	06/22/2022	06/22/2023	3,114	11,709,089	3759.89	238,314			49,649		374,619			(59,578)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	06/24/2022	06/23/2023	17,094	66,865,820	3911.74	1,973,509			411,148		2,057,285			(493,377)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	06/24/2022	06/26/2023	8,533	33,380,537	3911.74	952,170			198,369		974,151			(238,042)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	06/29/2022	06/29/2023	2,360	9,012,988	3818.83	215,404			44,876		290,306			(53,851)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	06/30/2022	06/30/2023	2,524	9,552,978	3785.38	198,325			41,318		289,925			(49,581)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	07/06/2022	07/06/2023	3,566	13,711,811	3845.08	271,961			79,322		367,240			(67,990)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	07/13/2022	07/13/2023	2,782	10,576,232	3801.78	240,393			70,115		361,295			(60,098)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	07/14/2022	07/14/2023	2,309	8,752,881	3790.38	171,758			50,096		256,019			(42,940)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	07/15/2022	07/14/2023	17,217	66,510,184	3863.16	1,839,935			536,648		2,101,254			(459,984)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	07/15/2022	07/17/2023	8,289	32,020,552	3863.16	804,868			234,753		916,520			(201,217)				

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S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	07/20/2022	07/20/2023	2,842	11,254,518	3959.9	227,507			66,356		153,248			(56,877)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	07/21/2022	07/21/2023	1,638	6,549,059	3998.95	149,774			43,684		60,741			(37,444)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	07/26/2022	07/26/2023	1,870	7,331,815	3921.05	154,176			44,968		132,558			(38,544)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	07/28/2022	07/28/2023	1,974	8,039,924	4072.43	168,601			49,175		12,521			(42,150)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	08/02/2022	08/02/2023	1,548	6,334,236	4091.19	132,516			49,693		6,589			(33,129)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	08/04/2022	08/04/2023	1,948	8,085,980	4151.94	174,941			65,603		2,674			(43,735)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	08/10/2022	08/10/2023	2,717	11,438,609	4210.24	253,390			95,021		1,202			(63,348)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	08/18/2022	08/18/2023	2,010	8,610,232	4283.74	182,632			68,487		355			(45,658)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	08/22/2022	08/22/2023	1,781	7,369,416	4137.99	144,068			54,025		4,199			(36,017)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	08/23/2022	08/23/2023	9,641	39,805,081	4128.73	1,163,963			436,486		728,494			(290,991)				
UST 2.75% 08/15/32 Total Return Options		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	08/24/2022	08/25/2023	92,739	9,273,883	100	174,500			65,438		118,649			(43,625)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	08/25/2022	08/25/2023	9,853	41,371,954	4199.12	979,819			367,432		576,929			(244,955)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	08/29/2022	08/29/2023	1,720	6,933,059	4030.61	160,354			60,133		58,051			(40,089)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	09/01/2022	09/01/2023	1,722	6,829,838	3966.85	146,318			67,062		114,076			(36,579)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	09/02/2022	09/02/2023	2,009	7,883,842	3924.26	168,315			77,144		164,548			(42,079)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	09/02/2022	09/03/2023	1,917	7,521,328	3924.26	157,335			72,112		151,906			(39,334)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	09/02/2022	09/04/2023	1,870	7,337,336	3924.26	143,783			65,901		149,051			(35,946)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	09/02/2022	09/05/2023	1,321	5,182,256	3924.26	100,306			45,973		98,605			(25,076)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	09/06/2022	09/06/2023	1,333	5,208,797	3908.19	103,471			47,424		105,593			(25,868)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	09/07/2022	09/07/2023	2,344	9,329,114	3979.87	211,715			97,036		160,442			(52,929)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	09/14/2022	09/14/2023	3,221	12,708,603	3946.01	278,114			127,469		268,729			(69,528)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	09/16/2022	09/15/2023	16,919	65,533,938	3873.33	1,647,110			754,926		1,896,487			(411,778)				
S&P Digital		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	09/15/2022	09/15/2023	605	2,360,111	3901.35	21,241			9,735		26,181			(5,310)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	09/16/2022	09/16/2023	2,127	8,236,803	3873.33	173,855			79,684		198,067			(43,464)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	09/16/2022	09/17/2023	2,491	9,648,554	3873.33	182,583			83,684		213,199			(45,646)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	09/16/2022	09/18/2023	10,839	41,984,640	3873.33	1,233,075			565,160		1,335,750			(308,269)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	09/19/2022	09/19/2023	1,625	6,337,330	3899.89	125,512			57,526		128,254			(31,378)				
UST 2.75% 08/15/32 Total Return Options		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	09/21/2022	09/22/2023	154,157	15,107,376	98	211,400			96,892		93,683			(52,850)				
UST 2.75% 08/15/32 Total Return Options		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	09/21/2022	09/22/2023	106,385	10,638,533	100	210,400			96,433		199,629			(52,600)				

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S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	09/22/2022	09/22/2023	1,871	7,030,013	3757.99	161,512			74,026		231,627			(40,378)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	09/26/2022	09/26/2023	8,277	30,253,286	3655.04	981,939			450,055		1,390,927			(245,485)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	09/28/2022	09/28/2023	3,445	12,812,782	3719.04	280,691			128,650		440,342			(70,173)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	09/30/2022	09/29/2023	18,796	67,396,822	3585.62	1,679,310			769,684		2,563,436			(419,827)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	09/29/2022	09/29/2023	13,354	48,613,351	3640.47	1,151,658			527,843		1,714,144			(287,915)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	09/30/2022	10/02/2023	8,564	30,707,724	3585.62	934,403			428,268		1,436,978			(233,601)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	10/03/2022	10/03/2023	10,209	37,554,799	3678.43	1,067,429			578,191		1,536,978			(266,857)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	10/12/2022	10/12/2023	3,334	11,925,591	3577.03	260,826			141,281		479,550			(65,207)				
UST 2.75% 08/15/32 Total Return Options		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	10/12/2022	10/13/2023	99,114	9,911,414	100	205,200			111,150		226,982			(51,300)				
Dow Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	10/14/2022	10/13/2023	143	4,238,665	29634.83	73,859			40,007		108,880			(18,465)				
Dow Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	10/14/2022	10/14/2023	69	2,057,098	29634.83	34,752			18,824		55,930			(8,688)				
Dow Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	10/14/2022	10/15/2023	38	1,123,159	29634.83	18,042			9,773		28,557			(4,511)				
Dow Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	10/14/2022	10/16/2023	147	4,363,002	29634.83	75,271			40,772		117,967			(18,818)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	10/18/2022	10/18/2023	2,480	9,226,010	3719.98	203,404			110,177		320,034			(50,851)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	10/25/2022	10/25/2023	10,813	41,729,293	3859.11	1,118,433			605,818		1,325,511			(279,608)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	10/26/2022	10/26/2023	2,914	11,163,151	3830.6	251,137			136,033		343,061			(62,784)				
UST 2.75% 08/15/32 Total Return Options		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	10/26/2022	10/27/2023	135,295	13,258,913	98	190,500			103,188		43,329			(47,625)				
UST 2.75% 08/15/32 Total Return Options		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	10/26/2022	10/27/2023	85,734	8,573,379	100	190,500			103,188		204,565			(47,625)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	10/31/2022	10/31/2023	1,752	6,783,818	3871.98	133,907			72,533		170,628			(33,477)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	11/01/2022	11/01/2023	12,088	46,611,001	3856.1	1,280,358			800,224		1,539,713			(320,089)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	11/23/2022	11/23/2023	2,275	9,160,247	4027.26	206,075			128,797		182,496			(51,519)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	11/23/2022	11/24/2023	1,650	6,644,376	4027.26	138,562			86,601		123,999			(34,640)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/01/2022	12/01/2023	10,924	44,532,749	4076.57	1,141,756			808,744		1,079,226			(285,439)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/05/2022	12/05/2023	5,894	23,570,974	3998.84	571,367			404,718		579,596			(142,842)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/07/2022	12/07/2023	2,926	11,510,584	3933.92	263,794			186,854		314,737			(65,949)				
UST 4.125% 11/15/2032 Total Return Options		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/07/2022	12/08/2023	132,306	13,230,624	100	255,200			180,767		236,641			(63,800)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/08/2022	12/08/2023	8,810	34,918,937	3963.51	860,070			609,216		926,333			(215,017)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/12/2022	12/12/2023	1,735	6,923,424	3990.56	129,961			92,055		131,954			(32,490)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/20/2022	12/20/2023	2,616	9,998,829	3821.62	177,417			125,671		249,058			(44,354)				

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S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/22/2022	12/22/2023	11,955	45,696,735	3822.39	1,243,251			880,636		1,555,251			(310,813)				
UST 4.125% 11/15/2032 Total Return Options		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/28/2022	12/29/2023	98,822	9,882,180	100	204,000			144,500		210,804			(51,000)				
Dow Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	01/03/2023	01/03/2024	44	1,456,988	33136.37		35,750		28,302		32,782			(7,448)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	01/19/2023	01/19/2024	10,318	40,227,533	3898.85		1,084,856		858,845		1,268,530			(226,012)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	01/24/2023	01/24/2024	1,330	5,342,004	4016.95		105,093		83,199		111,765			(21,894)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	01/27/2023	01/26/2024	13,711	55,811,618	4070.56		1,498,657		1,186,437		1,494,209			(312,220)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	01/27/2023	01/29/2024	8,087	32,917,135	4070.56		973,546		770,724		969,091			(202,822)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	02/02/2022	02/02/2024	108	495,212	4589.38	18,583			8,130		7,759			(2,323)				
Dow Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	02/06/2023	02/06/2024	37	1,251,449	33891.02		26,292		23,006		20,556			(3,287)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	02/13/2023	02/13/2024	6,062	25,079,642	4137.29		873,958		764,714		788,391			(109,245)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	02/17/2023	02/16/2024	19,325	78,827,883	4079.09		2,258,061		1,975,803		2,205,836			(282,258)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	02/16/2022	02/16/2024	25	113,470	4475.01	4,369			1,911		1			(546)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	02/17/2023	02/20/2024	5,681	23,172,001	4079.09		778,989		681,615		757,007			(97,374)				
UST 3.50% 02/15/23 Total Return Options		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	02/22/2023	02/23/2024	81,983	8,198,294	100		164,100		143,588		175,855			(20,513)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	03/02/2022	03/01/2024	79	344,926	4386.54	7,537			3,611		6,070			(942)				
S&P Digital		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	03/13/2023	03/13/2024	2,085	8,037,491	3855.76		141,061		135,183		195,226			(5,878)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	03/15/2023	03/15/2024	2,663	10,362,560	3891.93		227,577		218,094		299,833			(9,482)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	03/20/2023	03/20/2024	1,663	6,570,030	3951.57		142,964		137,007		177,522			(5,957)				
UST 3.50% 02/15/23 Total Return Options		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	03/22/2023	03/22/2024	84,469	8,446,917	100		181,500		173,938		159,102			(7,563)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	03/29/2023	03/29/2024	2,126	8,561,724	4027.81		211,759		202,936		245,274			(8,823)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	04/06/2022	04/05/2024	34	152,649	4481.15	5,892			3,069		3,668			(737)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	05/04/2022	05/03/2024	77	329,093	4300.17	20,937			11,777		12,926			(2,617)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	05/11/2022	05/10/2024	28	108,563	3935.18	4,353			2,449		4,833			(544)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	07/20/2022	07/20/2024	38	149,738	3959.9	7,023			4,536		3,998			(878)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	02/17/2023	02/14/2025	115	467,410	4079.09		10,353		9,706		10,228			(647)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	03/15/2023	03/15/2025	66	256,845	3891.93		12,611		12,348		17,291			(263)				
S&P 500 Index Option MAV		N/A	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	03/29/2023	03/29/2025	50	200,830	4027.81		9,298		9,105		10,632			(194)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	04/01/2022	04/01/2023	7,227	32,851,333	4545.86	474,346			19,764					(118,587)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	04/01/2022	04/02/2023	6,025	27,389,789	4545.86	394,093			16,421					(98,523)				

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S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	04/01/2022	04/03/2023	6,139	27,905,536	4545.86	411,240			17,135					(102,810)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	04/13/2022	04/13/2023	7,745	34,439,541	4446.59	522,104			21,754					(130,526)				
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			506		2,300			(3,033)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	04/28/2022	04/28/2023	8,299	35,583,282	4287.5	893,556			37,231		80,516			(223,389)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	04/29/2022	04/29/2023	7,656	31,632,055	4131.93	387,113			16,130					(96,778)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	04/29/2022	04/30/2023	7,437	30,729,398	4131.93	394,679			16,445					(98,670)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	04/29/2022	05/01/2023	6,840	28,262,591	4131.93	363,633			15,151					(90,908)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	05/05/2022	05/05/2023	7,211	29,902,034	4146.87	381,830			47,729					(95,457)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	05/06/2022	05/06/2023	7,284	30,032,895	4123.34	374,569			46,821					(93,642)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	05/06/2022	05/07/2023	7,299	30,097,309	4123.34	372,990			46,624					(93,247)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	05/06/2022	05/08/2023	7,973	32,876,096	4123.34	391,809			48,976					(97,952)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	05/09/2022	05/09/2023	7,192	28,703,675	3991.24	340,884			42,611					(85,221)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	05/10/2022	05/10/2023	9,969	39,885,998	4001.05	1,277,641			159,705		994,158			(319,410)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	05/12/2022	05/12/2023	7,744	30,435,413	3930.08	348,886			43,611					(87,222)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	05/16/2022	05/16/2023	6,955	27,875,532	4008.01	332,130			41,516					(83,033)				
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			3,340		3,445			(6,681)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	05/18/2022	05/18/2023	9,986	39,183,007	3923.68	1,120,861			140,108		1,133,657			(280,215)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	05/20/2022	05/20/2023	7,687	29,990,216	3901.36	338,945			42,368					(84,736)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	05/20/2022	05/21/2023	8,226	32,092,261	3901.36	376,431			47,054					(94,108)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	05/20/2022	05/22/2023	8,020	31,288,557	3901.36	371,071			46,384					(92,768)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	05/26/2022	05/26/2023	6,767	27,458,827	4057.84	717,167			89,646		589,975			(179,292)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/03/2022	06/02/2023	16,735	68,756,031	4108.54	1,948,360			405,908		1,187,070			(487,090)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/02/2022	06/02/2023	8,770	36,628,986	4176.82	907,342			189,030		492,290			(226,836)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/03/2022	06/05/2023	7,393	30,374,646	4108.54	934,540			194,696		544,321			(233,635)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/10/2022	06/10/2023	8,072	31,486,183	3900.86	369,139			76,904					(92,285)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/10/2022	06/11/2023	7,648	29,834,471	3900.86	358,816			74,753					(89,704)				

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S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/10/2022	06/12/2023	8,626	33,648,071	3900.86	398,253			82,969					(99,563)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/13/2022	06/13/2023	8,675	32,528,373	3749.63	1,042,471			217,181		1,305,673			(260,618)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/14/2022	06/14/2023	10,142	37,885,603	3735.48	474,740			98,904					(118,685)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/22/2022	06/22/2023	9,614	36,147,380	3759.89	977,183			203,580		1,297,076			(244,296)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/24/2022	06/23/2023	7,034	21,521,165	3059.48	427,168			88,993		304,081			(106,792)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/24/2022	06/26/2023	4,941	15,115,733	3059.48	306,833			63,924		226,109			(76,708)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/27/2022	06/27/2023	7,736	30,171,037	3900.11	905,215			188,587		951,506			(226,304)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/28/2022	06/28/2023	2,933	8,948,414	3050.89	195,014			40,628		169,975			(48,754)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/29/2022	06/29/2023	7,719	29,477,811	3818.83	393,031			81,881		136			(98,258)				
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			9,316		10,322			(7,986)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/30/2022	06/30/2023	4,752	14,479,705	3047.38	271,153			56,490		228,536			(67,788)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	07/05/2022	07/05/2023	2,630	8,025,681	3051.85	177,879			51,881		172,906			(44,470)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	07/06/2022	07/06/2023	10,690	41,102,138	3845.08	525,659			153,317		3,645			(131,415)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	07/07/2022	07/07/2023	4,812	14,719,206	3058.68	279,429			81,500		216,019			(69,857)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	07/07/2022	07/07/2023	9,409	36,719,345	3902.62	470,957			137,363					(117,739)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	07/11/2022	07/11/2023	7,166	27,621,584	3854.43	774,095			225,778		887,911			(193,524)				
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			10,914		10,549			(9,355)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	07/12/2022	07/12/2023	7,341	28,033,993	3818.8	330,271			96,329					(82,568)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	07/14/2022	07/14/2023	4,415	13,438,208	3043.43	250,139			72,957		246,509			(62,535)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	07/14/2022	07/14/2023	8,482	32,149,991	3790.38	383,266			111,786					(95,816)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	07/15/2022	07/15/2023	7,414	28,642,534	3863.16	340,844			99,413					(85,211)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	07/15/2022	07/16/2023	8,429	32,562,912	3863.16	386,663			112,777					(96,666)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	07/15/2022	07/17/2023	9,363	36,170,689	3863.16	436,290			127,251					(109,072)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	07/18/2022	07/18/2023	3,284	10,006,545	3046.61	205,927			60,062		216,097			(51,482)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	07/20/2022	07/20/2023	17,301	68,512,003	3959.9	1,393,135			406,331		984,256			(348,284)				

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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			42,333		44,833			(36,285)				
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			8,658		9,385			(7,421)				
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			7,533		8,227			(6,457)				
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			8,137		8,266			(6,975)				
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			21,408		17,154			(14,272)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	08/02/2022	08/02/2023	5,863	23,985,030	4091.19	300,447			112,668					(75,112)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	08/03/2022	08/03/2023	4,365	13,522,314	3097.66	283,768			106,413		186,725			(70,942)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	08/03/2022	08/03/2023	7,119	29,581,320	4155.17	422,476			158,429					(105,619)				
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			31,031		22,459			(20,687)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	08/04/2022	08/04/2023	8,613	35,759,957	4151.94	854,820			320,557		665,455			(213,705)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	08/05/2022	08/05/2023	7,326	30,368,435	4145.19	369,779			138,667					(92,445)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	08/05/2022	08/06/2023	5,812	24,092,435	4145.19	287,575			107,841					(71,894)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	08/06/2021	08/07/2023	1,475	2,694,333	1826.698	102,385			19,197		14,223			(12,798)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	08/05/2022	08/07/2023	6,129	25,405,505	4145.19	324,331			121,624					(81,083)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	08/06/2021	08/08/2023	781	1,426,689	1826.698	54,500			10,219		7,589			(6,812)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	08/10/2022	08/10/2023	4,874	15,184,115	3115.53	330,048			123,768		184,033			(82,512)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	08/11/2022	08/11/2023	3,620	11,288,237	3118.51	207,177			77,691		95,526			(51,794)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	08/12/2022	08/11/2023	5,836	18,280,588	3132.56	357,127			133,923		136,035			(89,282)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	08/11/2022	08/11/2023	7,686	32,335,770	4207.27	407,274			152,728					(101,818)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	08/12/2022	08/14/2023	3,422	10,719,397	3132.56	227,725			85,397		97,292			(56,931)				

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SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	08/15/2022	08/15/2023	2,501	7,843,906	3136.9	169,918			63,719		69,344			(42,479)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	08/15/2022	08/15/2023	6,234	26,790,511	4297.14	737,731			276,649		341,224			(184,433)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	08/16/2021	08/16/2023	1,360	2,508,080	1843.714	96,561			18,105		8,478			(12,070)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	08/16/2022	08/16/2023	7,630	32,848,581	4305.2	956,925			358,847		442,335			(239,231)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	08/18/2022	08/18/2023	7,641	32,733,824	4283.74	426,799			160,049					(106,700)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	08/24/2022	08/24/2023	6,976	28,886,066	4140.77	397,184			148,944		600			(99,296)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	08/25/2022	08/25/2023	4,277	13,364,057	3124.56	267,620			100,358		125,113			(66,905)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	08/29/2022	08/29/2023	6,636	26,746,632	4030.61	782,322			293,371		693,074			(195,580)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	08/31/2022	08/31/2023	4,434	13,656,924	3079.99	337,035			126,388		300,748			(84,259)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	09/06/2022	09/06/2023	4,937	19,293,182	3908.19	231,173			105,954		68,298			(57,793)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	09/08/2022	09/08/2023	2,894	8,960,677	3096.77	188,922			86,589		134,061			(47,231)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	09/13/2022	09/13/2023	6,904	27,151,337	3932.69	332,282			152,296		36			(83,071)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	09/14/2022	09/14/2023	5,335	16,420,444	3078.11	433,629			198,747		386,354			(108,407)				
S&P Digital		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	09/14/2022	09/14/2023	10,977	43,316,217	3946.01	1,163,661			533,345		1,251,773			(290,915)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	09/15/2022	09/15/2023	8,266	32,248,881	3901.35	711,701			326,196		835,227			(177,925)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	09/19/2022	09/19/2023	7,208	28,108,932	3899.89	858,740			393,589		934,616			(214,685)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	09/20/2022	09/20/2023	3,351	10,250,105	3058.91	270,863			124,146		287,192			(67,716)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	09/20/2022	09/20/2023	9,071	34,976,316	3855.93	941,286			431,423		1,119,491			(235,321)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	09/27/2022	09/27/2023	8,986	32,773,996	3647.29	1,017,614			466,406		1,450,872			(254,403)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	09/28/2022	09/28/2023	10,164	37,799,465	3719.04	1,166,524			534,657		1,580,392			(291,631)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	09/29/2022	09/29/2023	7,913	28,808,299	3640.47	317,847			145,680		418,130			(79,462)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	10/04/2022	10/04/2023	3,533	10,785,433	3052.99	271,999			147,333		318,557			(68,000)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	10/06/2022	10/06/2023	7,421	27,788,445	3744.52	308,880			167,310		532,171			(77,220)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	10/10/2022	10/10/2023	8,975	32,421,482	3612.39	1,000,822			542,112		1,476,522			(250,206)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	10/13/2022	10/13/2023	6,357	23,328,670	3669.91	242,529			131,370		95,323			(60,632)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	10/18/2022	10/18/2023	3,942	12,032,508	3052.59	345,681			187,244		397,123			(86,420)				
S&P Digital		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	10/25/2022	10/25/2023	439	1,693,105	3859.11	15,915			8,621		18,833			(3,979)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	10/26/2022	10/26/2023	8,802	33,717,419	3830.6	385,800			208,975		159,348			(96,450)				

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S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	10/27/2022	10/27/2023	8,031	30,577,919	3807.3	312,800			169,433		80,217			(78,200)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	10/31/2022	10/31/2023	4,229	13,060,917	3088.07	352,592			190,987		314,942			(88,148)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	10/31/2022	10/31/2023	4,662	18,049,612	3871.98	175,336			94,973		19,463			(43,834)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	11/02/2022	11/02/2023	3,712	11,408,930	3073.25	318,593			199,121		325,813			(79,648)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	11/02/2022	11/02/2023	8,201	30,834,142	3759.69	392,576			245,360		32,577			(98,144)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	11/04/2022	11/03/2023	7,531	23,224,063	3083.97	605,835			378,647		550,697			(151,459)				
S&P Digital		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	11/04/2022	11/03/2023	1,058	3,990,480	3770.55	37,111			23,195		45,941			(9,278)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	11/04/2022	11/04/2023	7,275	27,431,233	3770.55	261,332			163,332		56,344			(65,333)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	11/04/2022	11/05/2023	6,866	25,890,368	3770.55	255,435			159,647		80,924			(63,859)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	11/04/2022	11/06/2023	3,767	11,618,487	3083.97	327,424			204,640		303,951			(81,856)				
S&P Digital		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	11/04/2022	11/06/2023	7,801	29,412,332	3770.55	289,803			181,127		458,732			(72,451)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	11/07/2022	11/07/2023	3,290	10,171,507	3091.35	306,095			191,310		271,374			(76,524)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	11/09/2022	11/09/2023	7,868	29,495,459	3748.57	351,174			219,484		340,107			(87,793)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	11/11/2022	11/10/2023	6,379	19,934,674	3124.94	507,191			316,994		342,009			(126,798)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	11/10/2022	11/10/2023	7,682	30,394,260	3956.37	325,326			203,329		79,179			(81,331)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	11/11/2022	11/13/2023	3,448	10,775,261	3124.94	290,927			181,829		201,437			(72,732)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	11/15/2022	11/15/2023	3,165	9,890,866	3125.17	287,112			179,445		202,235			(71,778)				
S&P Digital		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	11/16/2022	11/16/2023	803	3,176,943	3958.79	30,816			19,260		33,289			(7,704)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	11/17/2022	11/17/2023	4,845	15,112,949	3119.55	408,799			255,500		290,710			(102,200)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	11/18/2022	11/18/2023	7,788	30,883,849	3965.34	350,814			219,259		124,222			(87,704)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	11/18/2022	11/19/2023	6,502	25,784,513	3965.34	291,620			182,263		59,017			(72,905)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	11/18/2022	11/20/2023	6,936	27,505,445	3965.34	311,271			194,545		110,399			(77,818)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	12/02/2022	12/01/2023	6,914	21,769,753	3148.65	554,516			392,782		319,418			(138,629)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	12/01/2022	12/01/2023	7,033	28,669,820	4076.57	379,883			269,084		10,945			(94,971)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	12/02/2022	12/04/2023	3,623	11,407,774	3148.65	319,713			226,463		192,190			(79,928)				
S&P Digital		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	12/06/2022	12/06/2023	555	2,185,805	3941.26	21,639			15,328		22,962			(5,410)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	12/09/2022	12/09/2023	6,655	26,182,433	3934.38	301,497			213,561		156,945			(75,374)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	12/09/2022	12/10/2023	7,573	29,793,721	3934.38	356,798			252,732		128,740			(89,199)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	12/09/2022	12/11/2023	7,739	30,449,126	3934.38	355,621			251,898		223,280			(88,905)				
S&P Digital		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	12/13/2022	12/13/2023	374	1,504,376	4019.65	15,044			10,656		15,133			(3,761)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	12/16/2022	12/16/2023	8,780	33,822,645	3852.36	388,935			275,496		512,627			(97,234)				

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S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	12/16/2022	12/17/2023	8,200	31,588,247	3852.36	373,566			264,609		405,591			(93,391)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	12/16/2022	12/18/2023	8,247	31,769,054	3852.36	353,757			250,578		382,115			(88,439)				
S&P Digital		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	12/27/2022	12/27/2023	558	2,138,289	3829.25	20,528			14,540		23,454			(5,132)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	12/28/2021	12/28/2023	418	773,816	1852.66	29,250			10,359		4,729			(3,656)				
S&P Digital		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	12/28/2022	12/28/2023	1,142	4,322,288	3783.22	41,494			29,392		48,274			(10,373)				
S&P Digital		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	12/30/2022	12/29/2023	1,970	7,562,858	3839.5	72,603			51,427		82,543			(18,151)				
S&P Digital		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	12/30/2022	01/02/2024	471	1,810,091	3839.5	17,558			12,437		19,727			(4,389)				
S&P Digital		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	01/06/2023	01/05/2024	1,242	4,836,222	3895.08		46,911		37,138		51,427			(9,773)				
S&P Digital		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	01/06/2023	01/08/2024	286	1,115,651	3895.08		10,933		8,656		11,853			(2,278)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	01/10/2023	01/10/2024	7,704	30,192,206	3919.25		404,988		320,616		201,054			(84,373)				
S&P Digital		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	01/11/2023	01/11/2024	714	2,836,162	3969.61		28,362		22,453		29,099			(5,909)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	01/12/2023	01/12/2024	7,827	31,174,501	3983.17		397,723		314,864		175,186			(82,859)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	01/13/2023	01/13/2024	5,842	23,362,115	3999.09		301,861		238,973		73,832			(62,888)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	01/13/2023	01/14/2024	7,237	28,942,627	3999.09		368,651		291,849		173,558			(76,802)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	01/13/2023	01/15/2024	6,447	25,780,381	3999.09		344,521		272,746		122,184			(71,775)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	01/13/2023	01/16/2024	4,458	17,827,653	3999.09		230,147		182,200		216,280			(47,947)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	01/18/2023	01/18/2024	6,710	26,364,015	3928.86		379,804		300,678		287,621			(79,126)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	01/20/2023	01/20/2024	7,545	29,974,536	3972.61		397,722		314,864		354,519			(82,859)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	01/20/2023	01/21/2024	4,508	17,908,552	3972.61		229,444		181,643		370,957			(47,801)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	01/20/2023	01/22/2024	7,846	31,169,262	3972.61		431,549		341,643		499,786			(89,906)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	01/24/2023	01/24/2024	2,649	8,340,200	3147.84		245,578		194,416		193,426			(51,162)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	01/25/2023	01/25/2024	7,574	30,417,482	4016.22		491,015		388,720		501,005			(102,295)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	01/27/2023	01/27/2024	5,079	20,675,513	4070.56		295,240		233,731		214,585			(61,508)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	01/27/2023	01/28/2024	5,885	23,955,834	4070.56		342,884		271,449		237,823			(71,434)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	01/27/2023	01/29/2024	6,102	24,837,933	4070.56		346,545		274,348		312,108			(72,197)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	02/03/2023	02/02/2024	7,515	23,796,577	3166.59		621,189		543,540		421,050			(77,649)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	02/02/2023	02/02/2024	5,493	22,959,650	4179.76		365,690		319,979		151,227			(45,711)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	02/03/2023	02/03/2024	6,564	27,149,978	4136.48		368,737		322,645		294,421			(46,092)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	02/03/2023	02/04/2024	4,074	16,850,636	4136.48		248,035		217,030		199,457			(31,004)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	02/03/2023	02/05/2024	3,686	11,672,091	3166.59		307,795		269,320		210,092			(38,474)				

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S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	02/03/2023	02/05/2024	5,254	21,732,694	4136.48		321,105		280,967		251,557			(40,138)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	02/06/2023	02/06/2024	5,630	23,146,614	4111.08		766,806		670,955		714,484			(95,851)				
S&P Digital		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	02/08/2023	02/08/2024	553	2,275,954	4117.86		23,898		20,910		21,476			(2,987)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	02/10/2023	02/10/2024	7,817	31,974,760	4090.46		459,244		401,838		147,026			(57,405)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	02/10/2023	02/11/2024	7,546	30,866,337	4090.46		416,628		364,549		126,890			(52,078)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	02/10/2023	02/12/2024	6,316	25,834,717	4090.46		342,051		299,294		103,200			(42,756)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	02/27/2023	02/27/2024	5,449	21,699,078	3982.24		287,988		251,990		391,372			(35,999)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	03/03/2023	03/03/2024	5,560	22,493,566	4045.64		299,538		287,057		420,160			(12,481)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	03/03/2023	03/04/2024	6,511	26,341,073	4045.64		389,781		373,540		521,643			(16,241)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	03/03/2023	03/05/2024	4,547	18,396,188	4045.64		252,599		242,074		348,624			(10,525)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	03/08/2023	03/08/2024	11,987	47,853,810	3992.01		1,679,817		1,609,825		1,831,126			(69,992)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	03/10/2023	03/10/2024	8,372	32,330,019	3861.59		407,376		390,402		650,735			(16,974)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	03/10/2023	03/11/2024	7,863	30,363,446	3861.59		398,855		382,236		630,583			(16,619)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	03/10/2023	03/12/2024	6,652	25,689,055	3861.59		323,984		310,485		517,311			(13,499)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	03/17/2023	03/17/2024	7,767	30,419,398	3916.64		389,051		372,841		631,070			(16,210)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	03/17/2023	03/18/2024	7,070	27,689,791	3916.64		319,166		305,868		531,584			(13,299)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	03/17/2023	03/19/2024	5,718	22,394,070	3916.64		282,898		271,110		459,701			(11,787)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	03/20/2023	03/20/2024	15,389	60,810,870	3951.57		1,600,114		1,533,442		1,993,320			(66,671)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	05/18/2022	05/17/2024	75	293,949	3923.68	14,051			7,904		16,966			(1,756)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	07/20/2022	07/19/2024	59	232,366	3959.9	16,662			10,761		16,024			(2,083)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	09/14/2022	09/13/2024	46	179,854	3946.01	3,813			2,780		4,280			(477)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	09/28/2022	09/27/2024	83	306,888	3719.04	10,291			7,504		13,090			(1,286)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	10/10/2022	10/10/2024	128	463,508	3612.39	9,456			7,289		12,253			(1,182)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	03/08/2023	03/07/2025	347	1,384,030	3992.01		106,163		103,952		109,413			(2,212)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	03/08/2023	03/08/2028	49	193,767	3992.01		33,987		33,704		32,864			(283)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/04/2022	04/04/2023	2,207	599,862	271.8109	13,109			546					(3,277)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/04/2022	04/04/2023	6,525	29,901,503	4582.64	423,479			17,645					(105,870)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/05/2022	04/05/2023	10,442	2,822,688	270.3087	61,656			2,569					(15,414)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/05/2021	04/05/2023	2,240	639,307	285.4569	19,586			408					(2,448)				

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 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	04/05/2021	04/05/2023	1,087	1,938,223	1782.875	72,102			1,502		13,711			(9,013)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/08/2022	04/06/2023	4,962	1,332,362	268.4943	29,022			1,209					(7,255)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/07/2022	04/06/2023	4,990	1,343,976	269.3317	29,319			1,222					(7,330)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/06/2022	04/06/2023	5,882	1,584,457	269.3737	34,608			1,442					(8,652)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/06/2021	04/06/2023	918	262,195	285.7379	8,009			167					(1,001)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/07/2021	04/06/2023	3,551	1,014,956	285.8479	30,984			645					(3,873)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/09/2021	04/06/2023	4,833	1,384,444	286.4331	42,213			879					(5,277)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/08/2021	04/06/2023	2,570	736,368	286.5502	22,467			468					(2,808)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/08/2022	04/09/2023	212	952,514	4488.28	59,246			2,469					(14,812)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/12/2022	04/12/2023	8,989	2,411,108	268.2161	52,671			2,195		1			(13,168)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/12/2021	04/12/2023	2,214	633,288	286.0052	19,343			403					(2,418)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/12/2022	04/12/2023	314	1,382,572	4397.45	20,186			841		82			(5,046)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/13/2022	04/13/2023	4,631	1,245,308	268.903	27,205			1,134					(6,801)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/13/2021	04/13/2023	1,911	547,873	286.7665	16,737			349					(2,092)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/14/2022	04/14/2023	11,085	2,964,391	267.4273	64,725			2,697		9			(16,181)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/14/2021	04/14/2023	1,703	487,425	286.2306	14,889			310					(1,861)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/16/2021	04/14/2023	1,395	400,381	287.1062	12,214			254					(1,527)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/15/2021	04/14/2023	1,359	390,811	287.5763	11,930			249					(1,491)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/14/2022	04/16/2023	544	2,389,139	4392.59	146,701			6,113					(36,675)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/18/2022	04/18/2023	2,532	676,463	267.1531	14,767			615		11			(3,692)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/19/2022	04/19/2023	6,471	1,728,076	267.0595	37,693			1,571		39			(9,423)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/19/2021	04/19/2023	3,195	914,921	286.3336	27,948			582					(3,494)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/20/2022	04/20/2023	10,296	2,747,959	266.8897	59,938			2,497		90			(14,985)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/20/2021	04/20/2023	2,121	606,545	286.0249	18,529			386					(2,316)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/22/2022	04/21/2023	4,735	1,254,012	264.8499	27,277			1,137		252			(6,819)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/21/2022	04/21/2023	7,825	2,077,280	265.4538	45,258			1,886		266			(11,314)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/22/2021	04/21/2023	2,604	745,293	286.2174	22,751			474					(2,844)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/21/2021	04/21/2023	3,010	863,016	286.721	26,362			549					(3,295)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/23/2021	04/21/2023	3,032	869,860	286.8881	26,534			553					(3,317)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/21/2022	04/21/2023	1,931	3,556,940	1841.92	70,182			2,924		239			(17,546)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/22/2022	04/22/2023	255	1,088,906	4271.78	67,464			2,811					(16,866)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/22/2022	04/23/2023	166	710,979	4271.78	45,076			1,878					(11,269)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/25/2022	04/25/2023	1,847	491,069	265.8844	10,695			446		77			(2,674)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/25/2022	04/25/2023	8,774	37,695,679	4296.12	1,104,255			46,011		64,320			(276,064)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/26/2022	04/26/2023	9,486	2,514,880	265.1198	54,809			2,284		729			(13,702)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/26/2021	04/26/2023	1,577	453,096	287.2763	13,838			288					(1,730)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/26/2022	04/26/2023	214	894,538	4175.2	12,881			537		8,608			(3,220)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/27/2022	04/27/2023	8,639	2,288,659	264.9327	49,854			2,077		815			(12,463)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/27/2021	04/27/2023	2,892	829,744	286.9076	25,339			528					(3,167)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/29/2022	04/28/2023	6,322	1,670,449	264.2158	36,292			1,512		972			(9,073)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/28/2022	04/28/2023	6,351	1,687,225	265.648	36,738			1,531		424			(9,184)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/30/2021	04/28/2023	1,897	541,533	285.4529	16,519			344					(2,065)				

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Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/29/2021	04/28/2023	1,736	497,351	286.4749	15,180			316					(1,898)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/28/2021	04/28/2023	964	276,454	286.6318	8,444			176					(1,055)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/29/2022	04/29/2023	264	1,090,162	4131.93	68,135			2,839					(17,034)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/29/2022	05/01/2023	119	491,193	4131.93	29,177			1,216					(7,294)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/02/2022	05/02/2023	2,031	536,651	264.2455	11,675			1,459		397			(2,919)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/03/2022	05/03/2023	6,252	1,652,533	264.3181	35,953			4,494		1,247			(8,988)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/03/2021	05/03/2023	2,828	805,994	285.0341	24,617			1,539					(3,077)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/04/2022	05/04/2023	5,769	1,533,923	265.8936	33,381			4,173		544			(8,345)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/04/2021	05/04/2023	2,903	823,654	283.7279	25,158			1,572					(3,145)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/06/2022	05/05/2023	8,060	2,118,130	262.7869	46,014			5,752		3,520			(11,504)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/05/2022	05/05/2023	2,942	774,914	263.3782	16,857			2,107		999			(4,214)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/05/2021	05/05/2023	751	212,850	283.5681	6,502			406					(813)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/06/2021	05/05/2023	1,563	443,487	283.8037	13,539			846					(1,692)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/07/2021	05/05/2023	988	281,222	284.6048	8,582			536					(1,073)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/09/2022	05/09/2023	3,202	839,591	262.2088	18,280			2,285		1,997			(4,570)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/10/2022	05/10/2023	7,402	1,946,112	262.9025	42,355			5,294		3,667			(10,589)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/10/2021	05/10/2023	2,047	580,080	283.3161	17,724			1,108					(2,215)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/11/2022	05/11/2023	8,073	2,119,192	262.5116	46,105			5,763		4,769			(11,526)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/11/2021	05/11/2023	5,934	1,681,237	283.3449	51,362			3,210					(6,420)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/11/2022	05/11/2023	940	3,698,673	3935.18	203,582			25,448					(50,896)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/12/2022	05/12/2023	4,680	1,231,953	263.2147	26,810			3,351		2,192			(6,702)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/13/2022	05/12/2023	5,861	1,544,125	263.4538	33,558			4,195		2,505			(8,390)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/12/2021	05/12/2023	3,931	1,107,777	281.7699	33,835			2,115					(4,229)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/13/2021	05/12/2023	1,557	439,560	282.3593	13,419			839					(1,677)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/14/2021	05/12/2023	1,264	358,364	283.4759	10,934			683					(1,367)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/13/2022	05/13/2023	295	1,188,793	4023.89	70,874			8,859					(17,718)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/16/2022	05/16/2023	4,993	1,315,481	263.4865	28,621			3,578		2,385			(7,155)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/17/2022	05/17/2023	16,958	4,466,478	263.3919	97,101			12,138		8,623			(24,275)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/17/2021	05/17/2023	1,420	402,180	283.1419	12,285			768					(1,536)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/18/2022	05/18/2023	7,801	2,049,984	262.7979	44,571			5,571		5,001			(11,143)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/18/2021	05/18/2023	3,023	855,521	283.0165	26,134			1,633					(3,267)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/19/2022	05/19/2023	3,374	887,723	263.0704	19,304			2,413		2,022			(4,826)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/20/2022	05/19/2023	5,011	1,320,443	263.4978	28,683			3,585		2,592			(7,171)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/19/2021	05/19/2023	2,750	777,871	282.8593	23,757			1,485					(2,970)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/21/2021	05/19/2023	2,935	832,428	283.6163	25,395			1,587					(3,174)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/20/2021	05/19/2023	1,456	413,583	283.9935	12,625			789					(1,578)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/23/2022	05/23/2023	3,444	906,727	263.2539	19,713			2,464		2,134			(4,928)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/24/2022	05/24/2023	7,274	1,915,608	263.3671	41,678			5,210		4,444			(10,419)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/24/2021	05/24/2023	3,175	902,882	284.3537	27,580			1,724					(3,448)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/24/2022	05/24/2023	498	1,963,817	3941.48	26,904			3,363		34,941			(6,726)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/25/2022	05/25/2023	11,225	2,963,380	264.0077	64,477			8,060		5,686			(16,119)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/25/2021	05/25/2023	5,648	1,607,357	284.6072	49,105			3,069					(6,138)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/25/2022	05/25/2023	167	664,080	3978.73	8,965			1,121		11,384			(2,241)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/26/2022	05/26/2023	5,030	1,331,634	264.7558	28,968			3,621		2,026			(7,242)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/27/2022	05/26/2023	4,743	1,259,759	265.6286	27,372			3,422		1,400			(6,843)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/27/2021	05/26/2023	889	252,840	284.4836	7,718			482					(965)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/26/2021	05/26/2023	2,283	650,170	284.7463	19,863			1,241					(2,483)				

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Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/28/2021	05/26/2023	990	281,874	284.8473	8,599			537					(1,075)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/31/2022	05/31/2023	5,827	1,542,175	264.6771	33,524			4,190		2,735			(8,381)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/01/2022	06/01/2023	12,074	3,182,746	263.6059	69,145			14,405		8,096			(17,286)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/01/2021	06/01/2023	3,168	901,315	284.4828	27,531			2,868					(3,441)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/03/2022	06/02/2023	3,276	864,613	263.9336	18,755			3,907		2,029			(4,689)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/02/2022	06/02/2023	6,472	1,713,507	264.7547	37,223			7,755		3,104			(9,306)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/03/2021	06/02/2023	2,024	574,602	283.9343	17,538			1,827					(2,192)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/02/2021	06/02/2023	3,662	1,043,360	284.9468	31,870			3,320					(3,984)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/04/2021	06/02/2023	8,299	2,370,066	285.5862	72,311			7,532					(9,039)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/03/2022	06/03/2023	142	585,397	4108.54	34,246			7,135					(8,561)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/03/2022	06/04/2023	164	673,992	4108.54	42,259			8,804					(10,565)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/06/2022	06/06/2023	2,796	736,001	263.2791	15,979			3,329		2,254			(3,995)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/07/2022	06/07/2023	10,516	2,776,624	264.039	60,286			12,560		6,947			(15,072)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/07/2021	06/07/2023	8,291	2,370,066	285.8482	72,398			7,542					(9,050)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/08/2022	06/08/2023	10,235	2,696,769	263.4888	58,531			12,194		8,044			(14,633)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/08/2021	06/08/2023	3,617	1,034,922	286.1176	31,614			3,293					(3,952)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/10/2022	06/09/2023	7,282	1,893,070	259.9505	40,924			8,526		13,940			(10,231)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/09/2022	06/09/2023	4,320	1,133,505	262.3948	24,590			5,123		4,620			(6,148)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/09/2021	06/09/2023	1,085	310,525	286.2804	9,486			988					(1,186)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/10/2021	06/09/2023	765	219,558	287.0316	6,704			698					(838)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/11/2021	06/09/2023	6,057	1,739,828	287.2461	53,080			5,529					(6,635)				
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			12,298		11,501			(14,757)				
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			7,980		6,864			(9,576)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/13/2022	06/13/2023	4,940	1,269,262	256.926	27,378			5,704		17,475			(6,844)				
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			15,673		13,644			(18,808)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/14/2022	06/14/2023	6,472	1,658,447	256.2676	35,751			7,448		25,664			(8,938)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/14/2021	06/14/2023	3,172	912,271	287.5972	27,861			2,902					(3,483)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/15/2022	06/15/2023	7,642	1,965,969	257.2649	42,432			8,840		25,714			(10,608)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/15/2021	06/15/2023	1,900	545,250	286.9578	16,651			1,735					(2,081)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/16/2022	06/16/2023	4,794	1,231,757	256.9388	26,584			5,538		17,135			(6,646)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/17/2022	06/16/2023	6,528	1,680,418	257.4195	36,218			7,545		21,478			(9,055)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/16/2021	06/16/2023	3,114	890,569	285.9822	27,180			2,831					(3,398)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/18/2021	06/16/2023	2,988	856,324	286.5896	26,089			2,718					(3,261)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/17/2021	06/16/2023	1,412	405,221	287.0297	12,356			1,287					(1,544)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/16/2022	06/16/2023	9,844	36,094,788	3666.77	413,048			86,052					(103,262)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/17/2022	06/16/2023	29,335	107,801,448	3674.84	2,982,903			621,438		4,201,897			(745,726)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/17/2022	06/17/2023	319	1,171,091	3674.84	72,830			15,173		2,288			(18,208)				

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Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/17/2022	06/18/2023	236	866,352	3674.84	45,635			9,507		599			(11,409)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/17/2022	06/20/2023	8,545	31,401,410	3674.84	994,774			207,245		1,338,272			(248,694)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/21/2022	06/21/2023	10,902	2,807,946	257.5612	60,567			12,618		35,802			(15,142)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/21/2021	06/21/2023	2,936	842,296	286.8772	25,691			2,676					(3,211)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/21/2022	06/21/2023	3,558	10,794,683	3034.05	235,092			48,977		227,908			(58,773)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/22/2022	06/22/2023	8,323	2,150,689	258.3952	46,425			9,672		23,709			(11,606)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/22/2021	06/22/2023	3,299	947,933	287.347	28,919			3,012					(3,615)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/23/2022	06/23/2023	4,949	1,282,746	259.1975	27,701			5,771		12,220			(6,925)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/24/2022	06/23/2023	7,610	1,976,257	259.6989	42,634			8,882		17,062			(10,658)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/23/2021	06/23/2023	2,392	687,331	287.3301	20,962			2,184					(2,620)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/24/2021	06/23/2023	5,066	1,458,494	287.878	44,448			4,630					(5,556)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/23/2022	06/23/2023	469	1,781,435	3795.73	24,940			5,196		33,403			(6,235)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/24/2022	06/26/2023	204	798,754	3911.74	51,280			10,683		2,982			(12,820)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/27/2022	06/27/2023	3,186	825,696	259.1817	17,826			3,714		8,080			(4,456)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/28/2022	06/28/2023	6,719	1,736,930	258.5095	37,499			7,812		19,341			(9,375)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/28/2021	06/28/2023	1,609	464,901	288.9697	14,178			1,477					(1,772)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/28/2022	06/28/2023	354	1,352,481	3821.55	18,935			3,945		24,863			(4,734)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/29/2022	06/29/2023	8,887	2,301,707	259.009	49,692			10,352		23,523			(12,423)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/29/2021	06/29/2023	2,869	829,993	289.2745	25,311			2,637					(3,164)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/30/2022	06/30/2023	4,973	1,290,322	259.4735	27,868			5,806		12,161			(6,967)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/01/2022	06/30/2023	12,839	3,339,112	260.0691	72,085			21,025		28,067			(18,021)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/01/2021	06/30/2023	2,909	840,898	289.0644	25,625			3,737					(3,203)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/30/2021	06/30/2023	2,074	599,720	289.2059	18,288			1,905					(2,286)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/02/2021	06/30/2023	1,017	295,017	290.0414	8,987			1,311					(1,123)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/01/2022	07/01/2023	98	375,481	3825.33	18,624			5,432		448			(4,656)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/01/2022	07/02/2023	226	863,775	3825.33	39,401			11,492		330			(9,850)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/05/2022	07/05/2023	1,897	494,963	260.9728	10,700			3,121		3,601			(2,675)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/05/2022	07/05/2023	6,013	23,037,014	3831.39	798,472			232,888		906,108			(199,618)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/06/2021	07/06/2023	769	223,598	290.6318	6,822			995					(853)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/06/2022	07/06/2023	329	1,266,611	3845.08	51,735			15,089		2,139			(12,934)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/08/2022	07/07/2023	5,856	1,522,308	259.9377	32,804			9,568		13,703			(8,201)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/07/2022	07/07/2023	17,311	4,507,925	260.4007	97,340			28,391		37,178			(24,335)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/08/2021	07/07/2023	1,793	519,774	289.8421	15,853			2,312					(1,982)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/07/2021	07/07/2023	3,035	881,548	290.4499	26,896			3,922					(3,362)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/09/2021	07/07/2023	2,363	686,806	290.6666	20,927			3,052					(2,616)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/08/2022	07/08/2023	186	725,779	3899.38	38,757			11,304		3,222			(9,689)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/12/2022	07/12/2023	5,297	1,377,237	259.9927	29,732			8,672		12,630			(7,433)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/12/2021	07/12/2023	3,360	976,492	290.6544	29,791			4,344					(3,724)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/13/2022	07/13/2023	5,751	1,495,656	260.0544	32,227			9,400		13,640			(8,057)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/13/2021	07/13/2023	1,618	469,148	289.8771	14,304			2,086					(1,788)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/14/2022	07/13/2023	541	2,052,367	3790.38	29,144			8,500		37,732			(7,286)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/14/2022	07/14/2023	5,587	1,451,389	259.7716	31,289			9,126		14,004			(7,822)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/15/2022	07/14/2023	10,168	2,646,621	260.2808	57,014			16,629		23,290			(14,253)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/16/2021	07/14/2023	3,857	1,112,552	288.433	33,892			4,943		1			(4,236)				

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/14/2021	07/14/2023	3,292	954,883	290.0655	29,128			4,248					(3,641)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/14/2022	07/14/2023	599	2,270,265	3790.38	32,238			9,403		41,697			(8,059)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/15/2022	07/15/2023	131	504,522	3863.16	26,841			7,828		21			(6,710)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/15/2022	07/16/2023	110	425,433	3863.16	23,526			6,862		35			(5,882)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/18/2022	07/18/2023	2,210	574,607	259.9839	12,392			3,614		5,453			(3,098)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/18/2022	07/18/2023	8,385	32,122,739	3830.85	855,588			249,547		1,008,305			(213,897)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/19/2022	07/19/2023	7,600	1,977,681	260.2238	42,629			12,433		18,082			(10,657)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/19/2021	07/19/2023	1,362	393,763	289.0164	11,978			1,747					(1,497)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/19/2022	07/19/2023	246	969,540	3936.69	13,864			4,044		16,323			(3,466)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/20/2022	07/20/2023	5,883	1,532,774	260.5331	33,044			9,638		13,331			(8,261)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/20/2021	07/20/2023	5,345	1,552,232	290.3812	47,377			6,909		1			(5,922)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/20/2022	07/20/2023	548	2,171,292	3959.9	105,346			30,726		405			(26,337)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/21/2022	07/21/2023	8,865	2,321,109	261.8381	50,073			14,605		15,932			(12,518)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/22/2022	07/21/2023	8,456	2,216,941	262.1843	47,815			13,946		14,231			(11,954)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/21/2021	07/21/2023	2,069	600,781	290.3886	18,332			2,673					(2,292)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/23/2021	07/21/2023	4,067	1,184,695	291.2894	36,108			5,266					(4,514)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/25/2022	07/25/2023	1,564	409,524	261.8472	8,839			2,578		2,882			(2,210)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/26/2022	07/26/2023	6,459	1,688,242	261.3952	36,434			10,627		13,000			(9,108)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/26/2021	07/26/2023	1,377	400,981	291.2039	12,236			1,784					(1,529)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/27/2022	07/27/2023	12,100	3,185,359	263.2477	68,778			20,060		17,331			(17,195)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/27/2021	07/27/2023	4,308	1,252,284	290.6649	38,220			5,574		1			(4,777)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/27/2022	07/27/2023	418	1,683,455	4023.61	80,899			23,596		694			(20,225)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/28/2022	07/28/2023	6,912	1,824,751	263.9933	39,422			11,498		8,607			(9,855)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/29/2022	07/28/2023	4,944	1,307,013	264.3522	28,192			8,223		5,724			(7,048)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/30/2021	07/28/2023	2,554	743,371	291.0809	22,663			3,305					(2,833)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/28/2021	07/28/2023	3,737	1,088,942	291.3761	33,235			4,847					(4,154)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/28/2022	07/28/2023	1,886	3,397,351	1801.02	69,142			20,166		32,510			(17,285)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/28/2022	07/28/2023	3,436	10,630,692	3093.64	190,867			55,670		112,256			(47,717)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/02/2022	08/02/2023	6,662	1,754,790	263.3947	37,861			14,198		9,704			(9,465)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/02/2021	08/02/2023	2,701	788,244	291.8297	24,066			4,512					(3,008)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/03/2022	08/03/2023	9,167	2,421,846	264.205	52,244			19,592		11,497			(13,061)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/03/2021	08/03/2023	1,575	460,782	292.4697	14,069			2,638					(1,759)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/05/2022	08/04/2023	8,078	2,131,273	263.8464	45,822			17,183		10,951			(11,456)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/04/2022	08/04/2023	3,903	1,034,382	265.023	22,313			8,367		4,190			(5,578)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/06/2021	08/04/2023	2,573	749,864	291.45	22,845			4,283					(2,856)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/04/2021	08/04/2023	1,758	514,593	292.6559	15,707			2,945					(1,963)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/05/2022	08/05/2023	200	827,923	4145.19	41,020			15,383		43			(10,255)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/05/2022	08/07/2023	91	378,061	4145.19	21,701			8,138		177			(5,425)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/08/2022	08/08/2023	1,581	417,640	264.1424	8,996			3,373		2,087			(2,249)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/08/2022	08/08/2023	1,168	2,108,837	1805.1	47,449			17,793		20,233			(11,862)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/09/2022	08/09/2023	9,802	2,578,876	263.1068	55,526			20,822		15,816			(13,881)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/10/2022	08/10/2023	6,535	1,725,802	264.1049	37,174			13,940		8,820			(9,293)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/10/2021	08/10/2023	6,094	1,764,529	289.5424	53,802			10,088		4			(6,725)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/11/2022	08/11/2023	7,038	1,854,106	263.4446	39,932			14,974		10,821			(9,983)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/12/2022	08/11/2023	7,584	2,003,618	264.1838	43,092			16,159		10,160			(10,773)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/11/2021	08/11/2023	3,932	1,137,966	289.3873	34,710			6,508		3			(4,339)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/13/2021	08/11/2023	2,881	836,804	290.4553	25,490			4,779		1			(3,186)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/12/2022	08/12/2023	139	594,539	4280.15	33,532			12,574		1			(8,383)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/12/2022	08/13/2023	418	1,791,031	4280.15	97,958			36,734		13			(24,490)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/15/2022	08/15/2023	2,412	638,479	264.6706	13,752			5,157		3,036			(3,438)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/15/2022	08/15/2023	416	1,789,080	4297.14	26,121			9,795		18,405			(6,530)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/16/2022	08/16/2023	10,439	2,758,064	264.1978	59,389			22,271		14,461			(14,847)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/17/2022	08/17/2023	7,089	1,865,891	263.2054	40,165			15,062		11,828			(10,041)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/17/2021	08/17/2023	5,660	1,637,302	289.257	49,933			9,362		6			(6,242)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/17/2022	08/17/2023	396	1,691,706	4274.04	80,829			30,311		27			(20,207)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/19/2022	08/18/2023	8,138	2,135,572	262.4145	45,921			17,220		15,662			(11,480)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/18/2022	08/18/2023	6,783	1,787,938	263.6062	38,498			14,437		10,606			(9,624)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/18/2021	08/18/2023	6,354	1,828,274	287.7215	55,761			10,455		12			(6,970)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/19/2021	08/18/2023	1,678	483,761	288.3366	14,745			2,765		2			(1,843)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/20/2021	08/18/2023	4,793	1,385,082	288.9511	42,190			7,911		6			(5,274)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/19/2022	08/18/2023	722	3,053,548	4228.48	44,582			16,718		36,622			(11,145)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/19/2022	08/20/2023	376	1,589,263	4228.48	87,590			32,846		66			(21,898)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/19/2022	08/21/2023	402	1,700,628	4228.48	24,829			9,311		20,467			(6,207)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/22/2022	08/22/2023	5,330	1,391,714	261.1152	29,940			11,227		12,940			(7,485)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/22/2022	08/22/2023	288	1,192,380	4137.99	16,932			6,349		16,477			(4,233)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/23/2022	08/23/2023	6,471	1,689,858	261.1403	36,362			13,636		15,720			(9,091)				
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			14,640		9,437			(9,760)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/23/2022	08/23/2023	390	1,611,224	4128.73	23,202			8,701		22,522			(5,800)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/24/2022	08/24/2023	11,172	2,915,444	260.9695	62,694			23,510		27,995			(15,673)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/24/2021	08/24/2023	5,946	1,725,593	290.2298	52,624			9,867		6			(6,578)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/26/2022	08/25/2023	9,669	2,517,150	260.3331	54,056			20,271		26,810			(13,514)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/25/2022	08/25/2023	4,352	1,140,084	261.9645	24,514			9,193		9,360			(6,129)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/26/2021	08/25/2023	1,732	501,652	289.6565	15,287			2,866		2			(1,911)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/25/2021	08/25/2023	4,523	1,311,281	289.9204	39,986			7,497		5			(4,998)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/27/2021	08/25/2023	4,373	1,274,902	291.559	38,841			7,283		3			(4,855)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/26/2022	08/25/2023	6,510	20,165,009	3097.69	429,418			161,032		289,330			(107,354)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/26/2022	08/25/2023	685	2,780,779	4057.66	40,321			15,120		41,851			(10,080)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/26/2022	08/26/2023	118	480,400	4057.66	20,129			7,548		18			(5,032)				

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Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/26/2022	08/27/2023	150	609,776	4057.66	35,306			13,240		950			(8,827)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/26/2022	08/28/2023	3,383	10,478,248	3097.69	223,409			83,778		151,145			(55,852)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/26/2022	08/28/2023	498	2,020,146	4057.66	44,883			16,831		24,588			(11,221)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/29/2022	08/29/2023	2,089	542,111	259.4541	11,655			4,371		6,684			(2,914)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/29/2022	08/29/2023	325	1,311,004	4030.61	18,878			7,079		20,170			(4,720)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/30/2022	08/30/2023	11,691	3,029,257	259.1176	65,078			24,404		39,338			(16,269)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/30/2021	08/30/2023	4,255	1,245,132	292.6555	37,989			7,123		2			(4,749)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/31/2022	08/31/2023	10,217	2,644,666	258.8448	56,860			21,323		35,812			(14,215)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/31/2021	08/31/2023	5,183	1,514,225	292.1476	46,197			8,662		3			(5,775)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/01/2022	09/01/2023	5,032	1,297,913	257.9544	27,905			12,790		19,927			(6,976)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/02/2022	09/01/2023	8,863	2,288,553	258.201	49,204			22,552		33,980			(12,301)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/01/2021	09/01/2023	2,832	827,863	292.3458	25,256			5,788		2			(3,157)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/02/2021	09/01/2023	1,775	519,184	292.5596	15,830			3,628		1			(1,979)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/03/2021	09/01/2023	1,568	459,096	292.7394	13,990			3,206		1			(1,749)				
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			5,941		2,662			(3,241)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/01/2022	09/01/2023	453	1,797,856	3966.85	25,709			11,783		28,933			(6,427)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/06/2022	09/06/2023	1,866	479,738	257.044	10,314			4,727		8,400			(2,579)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/06/2022	09/06/2023	463	1,811,420	3908.19	25,722			11,789		30,143			(6,431)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/07/2022	09/07/2023	10,451	2,697,537	258.1241	57,997			26,582		41,130			(14,499)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/08/2022	09/08/2023	13,548	3,499,304	258.2813	75,235			34,483		52,384			(18,809)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/09/2022	09/08/2023	7,100	1,836,330	258.6379	39,297			18,011		26,197			(9,824)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/10/2021	09/08/2023	1,587	461,438	290.6913	14,057			3,221		2			(1,757)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/08/2021	09/08/2023	3,853	1,123,321	291.5188	34,268			7,853		4			(4,284)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/09/2022	09/10/2023	402	1,636,150	4067.36	89,697			41,111		522			(22,424)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/12/2022	09/12/2023	4,475	1,158,491	258.8874	24,792			11,363		16,157			(6,198)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/13/2022	09/13/2023	9,090	2,332,070	256.5464	49,906			22,874		44,098			(12,477)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/13/2021	09/13/2023	1,411	410,459	290.8567	12,521			2,869		2			(1,565)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/13/2022	09/13/2023	3,161	9,740,664	3081.78	235,729			108,042		198,144			(58,932)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/14/2022	09/14/2023	9,174	2,355,664	256.764	50,411			23,105		43,459			(12,603)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/14/2021	09/14/2023	4,031	1,172,817	290.9284	35,778			8,199		7			(4,472)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/14/2022	09/14/2023	273	1,078,381	3946.01	53,330			24,443		745			(13,333)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/16/2022	09/15/2023	11,753	3,008,947	256.0194	64,391			29,513		60,855			(16,098)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/15/2022	09/15/2023	8,232	2,107,574	256.0299	45,102			20,672		42,572			(11,276)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/17/2021	09/15/2023	3,050	884,158	289.8716	26,927			6,171		8			(3,366)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/16/2021	09/15/2023	6,084	1,770,506	290.9909	53,960			12,366		11			(6,745)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/15/2021	09/15/2023	2,985	869,276	291.2125	26,516			6,076		5			(3,314)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/16/2022	09/16/2023	100	386,843	3873.33	21,779			9,982		1,406			(5,445)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/16/2022	09/17/2023	217	840,569	3873.33	47,150			21,611		6,654			(11,788)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/19/2022	09/19/2023	2,415	617,607	255.7713	13,217			6,058		12,951			(3,304)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/20/2022	09/20/2023	12,878	3,285,892	255.1594	70,318			32,229		74,020			(17,580)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/20/2021	09/20/2023	2,692	777,665	288.8517	23,719			5,436		12			(2,965)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/20/2022	09/20/2023	498	1,919,985	3855.93	16,704			7,656		21,765			(4,176)				

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/21/2022	09/21/2023	7,432	1,894,646	254.9172	40,545			18,583		43,919			(10,136)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/21/2021	09/21/2023	3,726	1,076,712	288.9493	32,841			7,526		16			(4,105)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/23/2022	09/22/2023	9,254	2,338,497	252.7096	49,810			22,830		68,537			(12,452)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/22/2022	09/22/2023	6,660	1,687,022	253.3168	35,934			16,470		46,482			(8,983)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/24/2021	09/22/2023	2,601	750,529	288.5636	22,841			5,234		13			(2,855)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/22/2021	09/22/2023	2,151	622,368	289.3413	18,974			4,348		9			(2,372)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/23/2022	09/23/2023	391	1,445,235	3693.23	74,777			34,273		31,205			(18,694)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/23/2022	09/24/2023	247	913,203	3693.23	51,562			23,633		34,257			(12,890)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/26/2022	09/26/2023	5,977	1,503,700	251.6015	32,029			14,680		49,265			(8,007)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/27/2022	09/27/2023	7,929	1,994,305	251.5358	42,678			19,561		65,794			(10,670)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/27/2022	09/27/2023	6,305	22,996,801	3647.29	237,455			108,834		79,588			(59,364)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/28/2022	09/28/2023	8,617	2,183,277	253.3679	46,722			21,414		60,232			(11,681)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/28/2021	09/28/2023	2,369	675,162	284.9491	20,568			4,714		43			(2,571)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/30/2022	09/29/2023	8,869	2,233,134	251.7875	47,566			21,801		72,053			(11,891)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/29/2022	09/29/2023	7,042	1,776,977	252.3389	38,027			17,429		54,375			(9,507)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/29/2021	09/29/2023	4,554	1,294,977	284.3788	39,455			9,042		99			(4,932)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/30/2021	09/29/2023	1,449	412,155	284.4434	12,552			2,876		31			(1,569)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/01/2021	09/29/2023	1,745	498,467	285.7111	15,172			4,109		26			(1,897)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/30/2022	09/30/2023	101	362,490	3585.62	19,828			9,088		14,907			(4,957)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/30/2022	10/01/2023	131	469,719	3585.62	27,056			12,401		19,206			(6,764)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/30/2022	10/02/2023	180	644,690	3585.62	34,555			15,838		16,275			(8,639)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/03/2022	10/03/2023	2,348	594,114	253.0207	12,714			6,887		17,063			(3,179)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/03/2022	10/03/2023	7,455	27,423,752	3678.43	292,818			158,610		59,688			(73,205)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/04/2022	10/04/2023	6,021	1,529,941	254.0892	32,741			17,735		39,448			(8,185)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/04/2021	10/04/2023	4,835	1,371,492	283.6333	41,798			11,320		145			(5,225)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/05/2022	10/05/2023	16,224	4,115,265	253.6499	88,067			47,703		111,158			(22,017)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/05/2021	10/05/2023	4,405	1,251,302	284.0856	38,126			10,326		119			(4,766)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/05/2021	10/05/2023	430	771,960	1796.412	30,492			8,258		11,112			(3,812)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/07/2022	10/06/2023	10,755	2,709,543	251.9342	57,713			31,261		86,702			(14,428)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/06/2022	10/06/2023	5,061	1,281,211	253.1661	27,290			14,782		36,377			(6,822)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/08/2021	10/06/2023	2,207	626,538	283.9071	19,054			5,160		64			(2,382)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/06/2021	10/06/2023	4,073	1,158,189	284.3796	35,282			9,556		104			(4,410)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/07/2021	10/06/2023	2,600	740,015	284.5832	22,522			6,100		63			(2,815)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/07/2021	10/06/2023	731	1,319,790	1804.509	51,472			13,940		16,207			(6,434)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/07/2022	10/07/2023	8,445	30,738,125	3639.66	316,771			171,584		332,920			(79,193)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/07/2022	10/08/2023	8,745	31,829,523	3639.66	402,511			218,027		483,376			(100,628)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/07/2022	10/09/2023	6,655	24,222,716	3639.66	247,837			134,245		286,485			(61,959)				

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Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/10/2022	10/10/2023	3,776	948,433	251.1909	20,202			10,943		32,608			(5,050)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/11/2022	10/11/2023	6,988	1,753,471	250.9348	37,349			20,231		61,735			(9,337)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/11/2023	10/11/2023	493	1,768,016	3588.84	16,796			9,098		22,038			(4,199)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/12/2022	10/12/2023	9,021	2,265,048	251.0912	48,246			26,133		78,686			(12,061)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/12/2021	10/12/2023	7,321	2,074,812	283.4122	63,137			17,099		274			(7,892)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/12/2022	10/12/2023	665	2,377,054	3577.03	123,275			66,774		45,658			(30,819)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/14/2022	10/13/2023	6,970	1,743,749	250.1911	36,967			20,024		65,624			(9,242)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/13/2022	10/13/2023	9,145	2,296,508	251.1123	48,916			26,496		79,681			(12,229)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/13/2021	10/13/2023	2,584	733,356	283.79	22,301			6,040		89			(2,788)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/15/2021	10/13/2023	6,840	1,947,536	284.7306	59,102			16,007		184			(7,388)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/14/2021	10/13/2023	1,778	506,768	285.0508	15,400			4,171		44			(1,925)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/14/2022	10/14/2023	239	855,000	3583.07	44,375			24,036		23,218			(11,094)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/14/2022	10/15/2023	354	1,270,095	3583.07	73,157			39,627		37,329			(18,289)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/14/2022	10/16/2023	160	573,294	3583.07	30,843			16,707		18,814			(7,711)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/17/2022	10/17/2023	2,542	637,979	250.9768	13,589			7,361		22,465			(3,397)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/18/2022	10/18/2023	7,340	1,844,202	251.267	39,282			21,277		63,318			(9,820)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/18/2021	10/18/2023	525	953,093	1814.525	37,361			10,119		9,902			(4,670)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/19/2022	10/19/2023	8,137	2,038,288	250.5019	43,416			23,517		74,926			(10,854)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/19/2021	10/19/2023	5,432	1,551,001	285.5126	47,110			12,759		135			(5,889)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/20/2022	10/20/2023	6,929	1,732,894	250.1	36,911			19,993		65,978			(9,228)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/21/2022	10/20/2023	7,039	1,767,233	251.077	37,642			20,389		61,798			(9,411)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/22/2021	10/20/2023	2,814	800,811	284.6185	24,266			6,572		90			(3,033)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/21/2021	10/20/2023	3,262	930,946	285.3516	28,226			7,645		86			(3,528)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/20/2021	10/20/2023	3,988	1,137,873	285.359	34,565			9,361		105			(4,321)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/21/2022	10/21/2023	547	2,054,378	3752.75	106,992			57,954		69,865			(26,748)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/21/2022	10/22/2023	111	416,117	3752.75	17,643			9,557		2,792			(4,411)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/24/2022	10/24/2023	1,960	492,280	251.178	10,486			5,680		17,106			(2,621)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/24/2022	10/24/2023	1,179	2,086,849	1770.71	44,867			24,303		49,104			(11,217)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/25/2022	10/25/2023	9,862	2,487,340	252.2071	52,980			28,698		78,788			(13,245)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/25/2021	10/25/2023	1,390	396,452	285.1287	12,032			3,259		43			(1,504)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/26/2022	10/26/2023	8,077	2,037,162	252.2062	43,392			23,504		64,586			(10,848)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/26/2021	10/26/2023	5,603	1,597,686	285.1409	48,474			13,128		176			(6,059)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/27/2022	10/27/2023	6,702	1,691,545	252.4076	36,030			19,516		52,679			(9,007)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/28/2022	10/27/2023	13,053	3,298,144	252.6749	69,921			37,874		100,175			(17,480)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/27/2021	10/27/2023	2,915	830,864	285.0308	25,195			6,824		96			(3,149)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/28/2021	10/27/2023	2,761	789,668	286.0128	23,943			6,484		71			(2,993)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/29/2021	10/27/2023	4,038	1,156,032	286.2596	34,999			9,479		97			(4,375)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/27/2022	10/27/2023	4,444	13,668,694	3075.89	359,514			194,737		356,388			(89,878)				

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/28/2022	10/28/2023	95	371,319	3901.06	14,333			7,764		117			(3,583)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/28/2022	10/29/2023	368	1,437,015	3901.06	76,178			41,263		24,226			(19,045)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/28/2022	10/30/2023	177	692,124	3901.06	39,174			21,219		16,022			(9,794)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/31/2022	10/31/2023	2,013	3,593,527	1784.95	77,620			42,044		67,758			(19,405)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/01/2022	11/01/2023	8,910	2,243,717	251.8136	47,791			29,869		74,072			(11,948)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/01/2021	11/01/2023	1,341	384,522	286.8148	11,653			3,642		31			(1,457)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/02/2022	11/02/2023	11,033	2,771,685	251.2065	58,760			36,725		96,644			(14,690)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/02/2021	11/02/2023	3,705	1,066,384	287.8369	32,358			10,112		67			(4,045)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/03/2022	11/03/2023	7,696	1,926,521	250.3181	40,842			25,526		72,555			(10,211)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/04/2022	11/03/2023	12,403	3,111,176	250.8315	65,957			41,223		112,149			(16,489)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/03/2021	11/03/2023	3,144	907,037	288.5266	27,510			8,597		48			(3,439)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/05/2021	11/03/2023	1,945	566,670	291.4148	17,187			5,371		14			(2,148)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/04/2022	11/04/2023	118	446,173	3770.55	22,933			14,333		5,049			(5,733)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/04/2022	11/05/2023	201	756,000	3770.55	41,807			26,129		13,031			(10,452)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/04/2022	11/06/2023	100	375,351	3770.55	18,617			11,636		9,963			(4,654)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/07/2022	11/07/2023	3,695	926,771	250.7964	19,648			12,280		33,589			(4,912)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/08/2022	11/08/2023	8,790	2,211,630	251.6045	46,887			29,304		74,763			(11,722)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/08/2021	11/08/2023	2,887	841,401	291.4392	25,541			7,981		23			(3,193)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/09/2022	11/09/2023	11,002	2,760,764	250.9287	58,528			36,580		99,051			(14,632)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/09/2021	11/09/2023	4,275	1,246,591	291.5924	37,832			11,822		33			(4,729)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/09/2022	11/09/2023	4,253	13,124,962	3085.72	387,082			241,926		360,472			(96,770)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/09/2022	11/09/2023	728	2,729,709	3748.57	150,574			94,109		85,671			(37,643)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/10/2022	11/10/2023	6,409	1,634,719	255.0757	34,820			21,762		39,848			(8,705)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/11/2022	11/10/2023	10,372	2,650,945	255.592	56,200			35,125		61,295			(14,050)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/10/2021	11/10/2023	1,630	470,197	288.4637	14,243			4,451		29			(1,780)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/11/2021	11/10/2023	1,551	447,582	288.6333	13,542			4,232		27			(1,693)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/12/2021	11/10/2023	2,395	693,277	289.4853	20,967			6,552		33			(2,621)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/12/2021	11/10/2023	1,639	3,037,376	1853.091	118,154			36,923		14,616			(14,769)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/12/2021	11/13/2023	342	634,663	1853.091	24,752			7,735		3,104			(3,094)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/14/2022	11/14/2023	2,491	636,043	255.3225	13,548			8,467		15,197			(3,387)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/15/2022	11/15/2023	11,962	3,059,016	255.7341	65,157			40,723		70,166			(16,289)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/15/2021	11/15/2023	1,434	414,869	289.2299	12,560			3,925		23			(1,570)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/16/2022	11/16/2023	9,585	2,451,876	255.8007	52,225			32,641		55,930			(13,056)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/16/2021	11/16/2023	4,422	1,281,537	289.8067	38,797			12,124		64			(4,850)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/18/2022	11/17/2023	10,356	2,642,646	255.1751	56,024			35,015		64,324			(14,006)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/17/2022	11/17/2023	2,874	734,040	255.4025	15,635			9,772		17,462			(3,909)				

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Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/17/2021	11/17/2023	1,524	441,626	289.7298	13,377			4,180		23			(1,672)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/18/2021	11/17/2023	1,592	461,971	290.1868	13,984			4,370		21			(1,748)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/18/2022	11/17/2023	758	3,007,653	3965.34	29,174			18,234		31,393			(7,294)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/18/2022	11/19/2023	365	1,445,570	3965.34	79,013			49,383		15,080			(19,753)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/18/2022	11/20/2023	517	2,050,131	3965.34	19,886			12,429		21,378			(4,972)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/21/2022	11/21/2023	2,688	685,351	254.9871	14,529			9,081		17,079			(3,632)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/22/2022	11/22/2023	6,118	1,562,213	255.3518	33,119			20,699		37,586			(8,280)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/23/2022	11/22/2023	10,569	2,702,534	255.6937	57,294			35,809		62,818			(14,323)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/23/2021	11/22/2023	3,496	1,006,160	287.7835	30,412			9,504		93			(3,802)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/22/2021	11/22/2023	3,300	951,303	288.3125	28,761			8,988		77			(3,595)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/23/2022	11/22/2023	3,468	6,275,230	1809.42	113,387			70,867		70,349			(28,347)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/22/2022	11/22/2023	2,110	6,617,319	3136.59	183,287			114,555		112,750			(45,822)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/23/2022	11/22/2023	4,130	12,960,891	3138.07	397,375			248,360		259,458			(99,344)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/25/2022	11/24/2023	3,063	782,988	255.6491	16,599			10,375		18,329			(4,150)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/23/2022	11/24/2023	3,448	881,675	255.6937	18,780			11,737		20,546			(4,695)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/24/2021	11/24/2023	3,216	926,575	288.112	28,004			8,751		82			(3,500)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/26/2021	11/24/2023	3,034	874,704	288.2783	26,476			8,274		74			(3,310)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/23/2022	11/24/2023	2,199	3,979,297	1809.42	78,984			49,365		48,371			(19,746)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/23/2022	11/24/2023	3,167	9,939,712	3138.07	252,287			157,679		150,860			(63,072)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/25/2022	11/26/2023	116	468,602	4026.12	25,117			15,698		2,252			(6,279)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/25/2022	11/27/2023	499	2,007,261	4026.12	117,275			73,297		14,221			(29,319)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/29/2022	11/29/2023	6,762	1,724,482	255.0369	36,559			22,849		43,160			(9,140)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/29/2022	11/29/2023	2,432	4,387,080	1803.87	85,440			53,400		58,081			(21,360)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/30/2022	11/30/2023	7,959	2,041,891	256.5572	43,492			27,183		43,915			(10,873)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/30/2021	11/30/2023	1,986	573,151	288.5795	17,349			5,422		50			(2,169)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/02/2022	12/01/2023	13,765	3,541,419	257.2789	75,078			53,180		70,731			(18,770)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/01/2022	12/01/2023	9,166	2,359,006	257.3509	50,247			35,592		46,757			(12,562)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/03/2021	12/01/2023	3,570	1,026,054	287.3919	31,015			10,984		122			(3,877)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/01/2021	12/01/2023	3,359	965,737	287.5318	29,241			10,356		111			(3,655)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/02/2021	12/01/2023	1,646	473,962	287.9991	14,350			5,082		49			(1,794)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/02/2022	12/02/2023	106	431,740	4071.7	24,868			17,615		1,376			(6,217)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/02/2022	12/03/2023	346	1,407,844	4071.7	80,454			56,988		6,430			(20,113)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/05/2022	12/05/2023	3,365	862,802	256.4272	18,291			12,956		18,935			(4,573)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/06/2022	12/06/2023	9,258	2,374,063	256.4449	50,330			35,651		52,079			(12,583)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/07/2022	12/07/2023	7,903	2,030,476	256.9302	43,249			30,635		42,437			(10,812)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/07/2021	12/07/2023	2,916	842,967	289.047	25,465			9,019		75			(3,183)				

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/07/2022	12/07/2023	1,248	4,909,041	3933.92	163,497			115,810		60,831			(40,874)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/09/2022	12/08/2023	9,452	2,424,730	256.5204	51,404			36,411		52,926			(12,851)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/08/2022	12/08/2023	3,453	887,006	256.8495	18,893			13,383		18,720			(4,723)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/09/2021	12/08/2023	1,599	461,528	288.6394	13,935			4,935		46			(1,742)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/10/2021	12/08/2023	3,106	897,820	289.0246	27,105			9,600		81			(3,388)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/13/2022	12/13/2023	11,937	3,074,989	257.6096	65,497			46,394		60,413			(16,374)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/13/2022	12/13/2023	3,960	7,166,473	1809.79	143,672			101,768		90,444			(35,918)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/13/2022	12/13/2023	3,157	9,930,551	3145.58	277,134			196,303		181,743			(69,283)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/14/2022	12/14/2023	12,015	3,092,384	257.3739	65,868			46,656		62,360			(16,467)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/14/2021	12/14/2023	9,515	2,741,447	288.1068	82,860			29,346		339			(10,358)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/16/2022	12/15/2023	11,997	3,075,635	256.3687	65,203			46,186		68,804			(16,301)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/15/2022	12/15/2023	6,619	1,698,169	256.569	36,171			25,621		37,233			(9,043)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/16/2021	12/15/2023	4,916	1,419,191	288.6776	42,887			15,189		156			(5,361)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/17/2021	12/15/2023	2,356	681,100	289.0538	20,582			7,290		69			(2,573)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/15/2021	12/15/2023	4,019	1,163,372	289.4723	35,149			12,449		106			(4,394)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/16/2022	12/15/2023	1,469	5,657,281	3852.36	55,441			39,271		61,730			(13,860)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/16/2022	12/16/2023	199	765,720	3852.36	44,641			31,621		25,708			(11,160)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/16/2022	12/17/2023	396	1,525,679	3852.36	90,024			63,767		46,766			(22,506)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/16/2022	12/18/2023	531	2,044,528	3852.36	20,036			14,192		22,284			(5,009)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/19/2022	12/19/2023	4,518	1,154,222	255.4601	24,585			17,414		28,364			(6,146)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/20/2022	12/20/2023	10,858	2,770,295	255.1271	59,007			41,797		70,355			(14,752)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/20/2021	12/20/2023	4,604	1,328,273	288.4825	40,156			14,222		165			(5,020)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/20/2022	12/20/2023	907	3,467,815	3821.62	33,638			23,827		38,259			(8,409)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/21/2022	12/21/2023	13,471	3,443,587	255.6373	73,348			51,955		83,380			(18,337)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/21/2021	12/21/2023	7,755	2,240,828	288.9704	67,700			23,977		253			(8,462)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/21/2022	12/21/2023	435	1,685,656	3878.44	90,799			64,316		52,989			(22,700)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/23/2022	12/22/2023	8,992	2,288,579	254.5256	48,518			34,367		61,619			(12,129)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/22/2022	12/22/2023	7,667	1,954,340	254.917	41,627			29,486		50,734			(10,407)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/22/2021	12/22/2023	1,395	404,107	289.7661	12,208			4,324		39			(1,526)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/23/2021	12/22/2023	1,295	375,355	289.8362	11,328			4,012		35			(1,416)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/22/2022	12/22/2023	961	3,672,484	3822.39	35,256			24,973		40,473			(8,814)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/28/2022	12/28/2023	18,004	4,561,052	253.3314	97,150			68,815		137,515			(24,288)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/28/2021	12/28/2023	10,639	3,089,433	290.3773	93,261			33,030		281			(11,658)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/28/2022	12/28/2023	7,394	23,048,749	3117.34	673,258			476,891		597,005			(168,315)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/30/2022	12/29/2023	5,419	1,375,830	253.8907	29,168			20,660		39,505			(7,292)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/29/2022	12/29/2023	7,138	1,813,290	254.0318	38,442			27,230		51,410			(9,610)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/31/2021	12/29/2023	1,273	368,418	289.3545	11,107			3,934		43			(1,388)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/30/2021	12/29/2023	2,226	644,895	289.7353	19,459			6,892		69			(2,432)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/29/2022	12/29/2023	2,454	4,406,797	1795.8	82,634			58,532		67,504			(20,658)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/29/2022	12/29/2023	618	2,377,089	3849.28	23,058			16,333		25,838			(5,764)				

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Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/30/2022	12/31/2023	247	947,486	3839.5	57,810			40,949		32,852			(14,452)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/03/2022	01/03/2024	257	476,761	1852.528	18,784			7,435		2,995			(2,348)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/04/2023	01/04/2024	10,511	2,675,641	254.5531		56,724		44,906		72,766			(11,817)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/05/2023	01/05/2024	17,870	4,538,172	253.955		96,209		76,166		130,357			(20,044)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/06/2023	01/05/2024	9,310	2,381,215	255.7713		50,482		39,965		57,897			(10,517)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/07/2022	01/05/2024	2,399	676,824	282.1404	20,358			8,058		386			(2,545)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/05/2022	01/05/2024	7,489	2,121,384	283.2848	63,943			25,311		969			(7,993)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/06/2023	01/05/2024	6,250	19,635,329	3141.49		526,275		416,635		393,829			(109,641)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/06/2023	01/07/2024	146	570,037	3895.08		26,621		21,075		4,946			(5,546)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/06/2023	01/08/2024	3,093	9,717,522	3141.49		257,295		203,692		191,822			(53,603)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/06/2023	01/08/2024	208	810,248	3895.08		46,602		36,893		20,796			(9,709)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/09/2023	01/09/2024	3,136	803,970	256.3618		17,125		13,557		18,563			(3,568)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/10/2023	01/10/2024	4,191	1,074,161	256.2755		22,880		18,113		25,037			(4,767)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/10/2023	01/10/2024	2,843	5,124,030	1802.1		100,338		79,435		76,029			(20,904)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/11/2023	01/11/2024	5,726	1,471,646	257.0319		31,346		24,816		31,921			(6,530)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/11/2022	01/11/2024	5,438	1,537,789	282.7769	46,292			18,324		824			(5,787)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/13/2023	01/12/2024	6,997	1,803,052	257.7048		38,225		30,261		36,642			(7,963)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/12/2023	01/12/2024	6,966	1,797,332	258.0103		38,283		30,308		35,422			(7,976)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/13/2022	01/12/2024	3,156	888,106	281.4397	26,711			10,573		619			(3,339)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/14/2022	01/12/2024	1,488	418,957	281.4806	12,577			4,978		290			(1,572)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/12/2022	01/12/2024	3,257	921,196	282.8437	27,716			10,971		492			(3,465)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/12/2023	01/12/2024	2,092	3,780,408	1806.71		71,559		56,651		50,465			(14,908)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/12/2023	01/12/2024	714	2,842,720	3983.17		28,427		22,505		28,968			(5,922)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/17/2023	01/17/2024	1,963	505,946	257.6865		10,777		8,532		10,372			(2,245)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/17/2023	01/17/2024	434	1,732,334	3990.97		17,843		14,126		17,566			(3,717)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/18/2023	01/18/2024	12,025	3,105,715	258.2649		66,152		52,370		60,176			(13,782)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/18/2022	01/18/2024	4,323	1,205,203	278.7913	36,167			14,316		1,421			(4,521)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/19/2023	01/19/2024	9,110	2,348,473	257.791		50,022		39,601		47,777			(10,421)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/20/2023	01/19/2024	14,155	3,652,547	258.0357		77,434		61,302		72,521			(16,132)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/21/2022	01/19/2024	2,669	739,755	277.1273	22,194			8,785		1,166			(2,774)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/20/2022	01/19/2024	1,644	456,551	277.7849	13,700			5,423		644			(1,712)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/19/2022	01/19/2024	7,903	2,199,156	278.2841	65,997			26,124		2,850			(8,250)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/19/2023	01/19/2024	790	3,080,983	3898.85		31,426		24,879		32,569			(6,547)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/20/2023	01/19/2024	1,083	4,301,675	3972.61		43,447		34,395		43,989			(9,051)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/24/2022	01/22/2024	1,471	408,855	277.8618	12,274			4,859		582			(1,534)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/20/2023	01/22/2024	592	2,351,209	3972.61		23,747		18,800		24,027			(4,947)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/23/2023	01/23/2024	2,382	615,029	258.2435		13,100		10,371		12,028			(2,729)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/25/2022	01/23/2024	1,506	415,885	276.1462	12,481			4,940		791			(1,560)				

SCHEDULE DB - PART A - SECTION 1

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/24/2023	01/24/2024	8,237	2,129,026	258.4835		45,348		35,901		40,708			(9,448)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/25/2023	01/25/2024	9,684	2,503,471	258.5271		53,324		42,215		47,727			(11,109)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/26/2023	01/26/2024	4,259	1,102,228	258.797		23,477		18,586		20,480			(4,891)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/27/2023	01/26/2024	6,729	1,742,086	258.9004		36,932		29,238		32,031			(7,694)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/27/2022	01/26/2024	3,564	978,847	274.6515	29,293			11,595		2,401			(3,662)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/26/2022	01/26/2024	3,263	898,729	275.4673	26,972			10,676		1,940			(3,371)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/27/2023	01/29/2024	418	1,702,281	4070.56		96,422		76,334		33,471			(20,088)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/30/2023	01/30/2024	2,270	584,868	257.6979		12,458		9,862		12,185			(2,595)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/30/2023	01/30/2024	1,100	1,976,426	1797.5		42,296		33,484		35,992			(8,812)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/31/2023	01/31/2024	8,972	2,320,876	258.6666		49,435		39,136		44,014			(10,299)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/31/2022	01/31/2024	4,243	1,180,463	278.2374	35,343			13,990		1,679			(4,418)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/01/2023	02/01/2024	6,349	1,653,206	260.4		35,213		30,812		26,296			(4,402)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/01/2022	02/01/2024	2,016	561,614	278.5122	16,821			7,359		768			(2,103)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/03/2023	02/02/2024	8,432	2,196,469	260.5		46,565		40,744		34,607			(5,821)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/02/2023	02/02/2024	7,713	2,020,316	261.95		43,033		37,654		27,245			(5,379)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/03/2022	02/02/2024	1,752	484,562	276.6455	14,492			6,340		905			(1,811)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/02/2022	02/02/2024	2,172	605,395	278.6846	18,135			7,934		810			(2,267)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/02/2023	02/02/2024	2,897	5,255,388	1813.82		103,566		90,620		68,462			(12,946)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/03/2022	02/02/2024	889	1,626,507	1829.21	62,458			27,325		17,668			(7,807)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/02/2023	02/02/2024	3,049	9,674,016	3172.36		260,249		227,718		173,711			(32,531)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/03/2023	02/03/2024	105	432,517	4136.48		26,038		22,783		8,739			(3,255)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/03/2023	02/05/2024	280	1,157,226	4136.48		67,168		58,772		21,032			(8,396)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/06/2023	02/06/2024	2,131	552,590	259.25		11,715		10,251		9,972			(1,464)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/07/2023	02/07/2024	6,559	1,703,019	259.67		36,104		31,591		29,511			(4,513)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/07/2022	02/07/2024	306	556,133	1820.23	21,133			9,246		7,141			(2,642)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/08/2023	02/08/2024	14,618	3,788,736	259.18		80,321		70,281		69,043			(10,040)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/08/2022	02/08/2024	7,326	2,025,481	276.4934	60,440			26,443		4,017			(7,555)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/10/2023	02/09/2024	16,279	4,201,393	258.09		89,070		77,936		85,383			(11,134)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/09/2023	02/09/2024	4,439	1,148,047	258.62		24,339		21,296		22,158			(3,042)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/11/2022	02/09/2024	4,902	1,351,355	275.6831	40,149			17,565		3,057			(5,019)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/10/2022	02/09/2024	5,667	1,563,582	275.8976	46,413			20,306		3,422			(5,802)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/09/2022	02/09/2024	1,304	362,020	277.6104	10,800			4,725		605			(1,350)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/10/2023	02/09/2024	7,447	13,416,113	1801.62		258,945		226,577		210,494			(32,368)				

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Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/10/2023	02/10/2024	451	1,846,360	4090.46		99,160		86,765		14,568			(12,395)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/10/2023	02/12/2024	3,187	5,741,287	1801.62		106,765		93,419		86,894			(13,346)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/13/2023	02/13/2024	7,344	1,898,783	258.53		40,254		35,222		37,152			(5,032)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/14/2023	02/14/2024	8,127	2,099,051	258.28		44,500		38,937		42,159			(5,562)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/15/2023	02/15/2024	9,262	2,393,104	258.37		50,734		44,392		47,722			(6,342)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/15/2022	02/15/2024	10,284	2,840,077	276.1723	84,390			36,921		6,163			(10,549)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/15/2023	02/15/2024	2,896	9,171,256	3166.59		306,949		268,581		220,522			(38,369)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/17/2023	02/16/2024	12,104	3,118,346	257.63		66,109		57,845		66,834			(8,264)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/16/2023	02/16/2024	8,454	2,179,980	257.86		46,216		40,439		45,704			(5,777)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/18/2022	02/16/2024	6,342	1,746,254	275.3559	51,951			22,729		4,314			(6,494)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/17/2022	02/16/2024	5,330	1,468,924	275.5773	43,709			19,123		3,509			(5,464)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/16/2022	02/16/2024	2,130	588,258	276.1628	17,498			7,656		1,286			(2,187)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/16/2023	02/16/2024	2,354	4,248,736	1804.75		80,634		70,554		63,768			(10,079)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/17/2023	02/16/2024	8,539	15,420,918	1805.95		294,009		257,258		231,111			(36,751)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/18/2022	02/16/2024	2,342	4,230,354	1806.31	151,870			66,443		69,319			(18,984)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/16/2023	02/16/2024	3,362	10,630,355	3162.26		310,588		271,764		225,373			(38,823)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/17/2023	02/16/2024	6,628	20,975,079	3164.76		575,316		503,402		404,497			(71,915)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/17/2023	02/18/2024	174	708,268	4079.09		40,300		35,263		8,779			(5,038)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/17/2023	02/19/2024	157	639,363	4079.09		40,919		35,804		11,736			(5,115)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/17/2023	02/20/2024	1,995	3,602,394	1805.95		72,711		63,622		57,434			(9,089)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/18/2022	02/20/2024	303	547,713	1806.31	19,718			8,626		9,041			(2,465)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/17/2023	02/20/2024	2,911	9,213,342	3164.76		294,266		257,483		213,328			(36,783)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/21/2023	02/21/2024	2,876	735,673	255.82		15,596		13,647		18,713			(1,950)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/18/2022	02/21/2024	411	742,842	1806.31	26,742			11,700		12,284			(3,343)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/22/2023	02/22/2024	24,639	6,307,071	255.98		133,710		116,996		158,259			(16,714)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/22/2022	02/22/2024	4,249	1,167,514	274.7915	34,713			15,187		3,234			(4,339)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/24/2023	02/23/2024	7,155	1,826,605	255.28		38,541		33,724		48,771			(4,818)				

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Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/23/2023	02/23/2024	3,552	910,703	256.4		19,307		16,894		22,027			(2,413)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/23/2022	02/23/2024	3,512	960,957	273.6128	28,557			12,494		3,172			(3,570)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/25/2022	02/23/2024	2,165	596,603	275.5489	17,729			7,757		1,485			(2,216)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/24/2023	02/23/2024	7,100	12,729,834	1792.97		250,090		218,829		238,455			(31,261)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/24/2023	02/23/2024	4,893	15,389,370	3144.89		423,148		370,254		344,910			(52,893)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/23/2023	02/23/2024	8,279	33,216,380	4012.32		986,321		863,031		1,042,630			(123,290)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/23/2022	02/23/2024	25	106,251	4225.5	5,153			2,255		4,606			(644)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/24/2023	02/24/2024	130	516,692	3970.04		30,485		26,674		14,484			(3,811)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/24/2023	02/25/2024	309	1,225,961	3970.04		69,635		60,930		31,111			(8,704)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/24/2023	02/26/2024	3,149	5,646,350	1792.97		105,466		92,282		100,178			(13,183)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/24/2023	02/26/2024	2,123	6,675,582	3144.89		200,286		175,250		165,542			(25,036)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/27/2023	02/27/2024	2,732	698,353	255.61		14,805		12,954		18,190			(1,851)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/27/2023	02/27/2024	1,655	2,967,780	1793.56		62,620		54,793		59,928			(7,828)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/27/2023	02/27/2024	2,464	7,754,794	3147.15		234,913		205,548		193,660			(29,364)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/28/2023	02/28/2024	5,016	1,282,689	255.71		27,193		23,794		33,165			(3,399)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/02/2023	03/01/2024	5,593	1,425,624	254.91		30,223		28,964		39,563			(1,259)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/01/2023	03/01/2024	7,332	1,869,612	254.99		39,636		37,984		51,501			(1,651)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/03/2023	03/01/2024	5,020	1,284,452	255.85		27,102		25,973		32,864			(1,129)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/03/2022	03/01/2024	1,307	360,863	276.0267	10,740			5,146		868			(1,343)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/02/2022	03/01/2024	2,863	791,867	276.6316	23,589			11,303		1,740			(2,949)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/01/2022	03/01/2024	3,874	1,074,971	277.499	32,158			15,409		2,071			(4,020)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/03/2022	03/01/2024	570	1,032,220	1812.45	36,231			17,361		15,782			(4,529)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/03/2023	03/04/2024	4,347	1,112,090	255.85		23,576		22,594		28,535			(982)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/04/2022	03/04/2024	6,997	1,931,942	276.1283	57,634			27,616		4,648			(7,204)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/03/2023	03/04/2024	289	1,169,289	4045.64		63,069		60,441		26,369			(2,628)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/07/2023	03/07/2024	8,897	2,269,456	255.08		47,886		45,890		62,395			(1,995)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/07/2022	03/07/2024	5,324	1,460,829	274.4079	43,539			20,862		4,571			(5,442)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/09/2023	03/08/2024	6,959	1,775,114	255.07		37,455		35,894		48,876			(1,561)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/08/2023	03/08/2024	10,031	2,558,865	255.1		53,992		51,742		70,295			(2,250)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/10/2023	03/08/2024	5,082	1,297,911	255.4		27,516		26,369		34,749			(1,146)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/10/2022	03/08/2024	2,220	606,866	273.4191	18,008			8,629		2,189			(2,251)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/08/2022	03/08/2024	3,035	830,329	273.5975	24,721			11,846		2,923			(3,090)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/09/2022	03/08/2024	2,177	597,228	274.3305	17,739			8,500		1,898			(2,217)				

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/10/2023	03/10/2024	299	1,154,401	3861.59		62,331		59,734		30,298			(2,597)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/10/2023	03/11/2024	2,333	595,794	255.4		12,631		12,105		15,993			(526)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/10/2023	03/11/2024	164	632,561	3861.59		40,737		39,040		24,704			(1,697)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/13/2023	03/13/2024	2,311	595,043	257.48		12,734		12,203		13,319			(531)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/14/2023	03/14/2024	8,583	2,210,413	257.52		47,082		45,120		49,367			(1,962)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/14/2022	03/14/2024	1,614	436,941	270.7896		12,938		6,199		2,290			(1,617)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/16/2023	03/15/2024	18,161	4,693,181	258.43		100,260		96,083		96,559			(4,178)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/17/2023	03/15/2024	8,677	2,249,932	259.3		47,924		45,927		42,622			(1,997)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/15/2022	03/15/2024	7,931	2,154,051	271.6055	63,784			30,563		10,193			(7,973)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/16/2022	03/15/2024	3,666	997,899	272.2253		29,483		14,127		4,352			(3,685)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/17/2022	03/15/2024	2,726	743,374	272.73		21,953		10,519		3,031			(2,744)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/16/2023	03/15/2024	4,975	8,840,978	1777.12		165,518		158,621		194,452			(6,897)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/16/2023	03/15/2024	2,515	7,861,422	3125.21		200,415		192,064		233,913			(8,351)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/17/2023	03/18/2024	2,836	735,361	259.3		15,737		15,081		13,986			(656)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/18/2022	03/18/2024	1,833	501,591	273.5841	14,817			7,100		1,845			(1,852)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/17/2023	03/19/2024	1,862	482,894	259.3		10,334		9,903		9,196			(431)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/20/2023	03/20/2024	5,263	1,362,520	258.87		29,158		27,943		27,055			(1,215)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/21/2023	03/21/2024	10,155	2,622,102	258.2		55,851		53,524		55,475			(2,327)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/21/2022	03/21/2024	3,498	951,351	271.9482	28,016			13,424		4,400			(3,502)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/22/2023	03/22/2024	12,944	3,345,303	258.45		71,255		68,286		69,261			(2,969)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/23/2023	03/22/2024	8,759	2,274,011	259.63		48,436		46,418		42,172			(2,018)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/24/2023	03/22/2024	4,619	1,199,741	259.76		25,554		24,490		21,958			(1,065)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/23/2022	03/22/2024	3,941	1,071,575	271.9347	31,548			15,117		4,984			(3,944)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/22/2022	03/22/2024	4,273	1,162,713	272.0861	34,212			16,393		5,302			(4,276)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/24/2023	03/22/2024	3,854	6,835,527	1773.59		134,845		129,227		172,043			(5,619)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/24/2023	03/22/2024	3,637	11,357,177	3122.28		275,434		263,957		352,725			(11,476)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/24/2023	03/24/2024	301	1,197,067	3970.99		68,472		65,619		32,205			(2,853)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/24/2023	03/25/2024	4,438	1,152,850	259.76		24,671		23,643		21,186			(1,028)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/25/2022	03/25/2024	2,841	770,349	271.1313	22,611			10,834		4,014			(2,826)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/24/2023	03/25/2024	4,116	7,299,555	1773.59		140,578		134,721		178,155			(5,857)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/24/2023	03/25/2024	2,517	7,859,163	3122.28		186,201		178,443		239,164			(7,758)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/24/2023	03/25/2024	174	692,359	3970.99		40,503		38,815		21,448			(1,688)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/24/2023	03/26/2024	3,498	6,204,467	1773.59		123,194		118,061		155,903			(5,133)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/24/2023	03/26/2024	3,108	9,703,316	3122.28		242,980		232,855		310,252			(10,124)				

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Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/27/2023	03/27/2024	2,495	645,617	258.74		13,752		13,179		13,095			(573)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/28/2023	03/28/2024	8,504	2,196,104	258.25		46,777		44,828		46,621			(1,949)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/29/2023	03/28/2024	16,069	4,158,903	258.82		88,585		84,894		83,825			(3,691)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/30/2023	03/28/2024	7,640	1,978,046	258.89		42,132		40,377		39,606			(1,756)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/31/2023	03/28/2024	4,999	1,298,351	259.72		27,525		26,378		24,049			(1,147)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/28/2022	03/28/2024	2,745	744,816	271.381		21,836		10,463		3,798			(2,729)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/31/2022	03/28/2024	5,231	1,423,196	272.0826		41,670		19,967		6,635			(5,209)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/30/2022	03/28/2024	2,708	736,967	272.145		21,592		10,346		3,408			(2,699)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/29/2022	03/28/2024	3,246	883,837	272.2893		25,895		12,408		4,012			(3,237)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/31/2023	04/01/2024	2,442	634,368	259.72		13,512		12,949		11,813			(563)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/01/2022	04/01/2024	3,643	988,960	271.4462		28,940		15,073		5,070			(3,617)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/04/2022	04/04/2024	2,090	568,190	271.8109		16,636		8,665		2,810			(2,080)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/07/2022	04/05/2024	3,399	915,505	269.3317		26,746		13,930		6,162			(3,343)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/06/2022	04/05/2024	2,643	711,851	269.3737		20,809		10,838		4,767			(2,601)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/05/2022	04/05/2024	6,511	1,760,050	270.3087		51,446		26,795		10,528			(6,431)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/08/2022	04/08/2024	1,342	360,370	268.4943		10,527		5,483		2,700			(1,316)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/14/2022	04/12/2024	2,730	730,085	267.4273		21,333		11,111		6,246			(2,667)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/12/2022	04/12/2024	4,667	1,251,660	268.2161		36,644		19,085		9,788			(4,580)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/13/2022	04/12/2024	1,820	489,420	268.903		14,335		7,466		3,534			(1,792)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/18/2022	04/18/2024	5,236	1,398,772	267.1531		40,907		21,306		12,520			(5,113)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/21/2022	04/19/2024	3,676	975,862	265.4538		28,375		14,779		10,532			(3,547)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/20/2022	04/19/2024	8,265	2,205,898	266.8897		64,339		33,510		20,376			(8,042)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/19/2022	04/19/2024	5,834	1,558,038	267.0595		45,443		23,668		14,124			(5,680)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/21/2022	04/19/2024	836	1,539,585	1841.92		49,883		25,980		16,315			(6,235)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/25/2022	04/25/2024	3,434	913,100	265.8844		26,606		13,857		9,531			(3,326)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/27/2022	04/26/2024	2,750	728,618	264.9327		21,233		11,059		8,424			(2,654)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/26/2022	04/26/2024	6,040	1,601,232	265.1198		46,772		24,360		18,156			(5,846)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/29/2022	04/29/2024	3,085	815,038	264.2158		23,696		12,342		10,203			(2,962)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/02/2022	05/02/2024	3,344	883,712	264.2455		25,687		14,449		11,089			(3,211)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/05/2022	05/03/2024	1,691	445,248	263.3782		12,930		7,273		6,106			(1,616)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/03/2022	05/03/2024	3,299	872,019	264.3181		25,347		14,258		10,881			(3,168)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/06/2022	05/06/2024	2,668	701,108	262.7869		20,376		11,461		10,239			(2,547)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/09/2022	05/09/2024	3,629	951,617	262.2088		27,740		15,604		14,763			(3,467)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/10/2022	05/10/2024	5,896	1,550,190	262.9025		45,176		25,411		22,528			(5,647)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/12/2022	05/10/2024	3,481	916,173	263.2147		26,696		15,017		12,915			(3,337)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/13/2022	05/13/2024	3,006	791,910	263.4538		23,092		12,989		10,958			(2,887)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/16/2022	05/16/2024	4,553	1,199,683	263.4865		34,991		19,683		16,628			(4,374)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/18/2022	05/17/2024	5,065	1,331,003	262.7979		38,730		21,785		19,752			(4,841)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/19/2022	05/17/2024	1,534	403,425	263.0704		11,743		6,605		5,832			(1,468)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/17/2022	05/17/2024	4,436	1,168,452	263.3919		33,997		19,123		16,372			(4,250)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/20/2022	05/20/2024	1,850	487,538	263.4978		14,217		7,997		6,794			(1,777)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/24/2022	05/24/2024	5,751	1,514,584	263.3671		44,227		24,878		21,509			(5,528)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/25/2022	05/24/2024	7,199	1,900,497	264.0077		55,479		31,207		25,361			(6,935)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/26/2022	05/24/2024	1,851	489,940	264.7558		14,291		8,038		6,072			(1,786)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/27/2022	05/24/2024	2,494	662,592	265.6286		19,309		10,861		7,521			(2,414)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/01/2022	05/31/2024	9,008	2,374,581	263.6059		69,050		41,718		33,318			(8,631)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/31/2022	05/31/2024	3,730	987,259	264.6771		28,779		16,188		12,481			(3,597)				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/02/2022	05/31/2024	2,940	778,359	264.7547	22,619			13,666		9,765			(2,827)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/08/2022	06/07/2024	8,600	2,266,062	263.4888	65,736			39,716		32,501			(8,217)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/07/2022	06/07/2024	8,888	2,346,740	264.039	68,166			41,183		31,934			(8,521)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/10/2022	06/10/2024	5,458	1,418,762	259.9505	40,928			24,728		28,181			(5,116)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/14/2022	06/14/2024	4,862	1,245,860	256.2676	35,709			21,574		33,699			(4,464)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/15/2022	06/14/2024	7,562	1,945,522	257.2649	55,953			33,805		48,596			(6,994)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/17/2022	06/17/2024	2,698	694,640	257.4195	19,979			12,071		17,180			(2,497)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/21/2022	06/21/2024	12,165	3,133,254	257.5612	90,125			54,450		76,875			(11,266)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/22/2022	06/21/2024	1,689	436,310	258.3952	12,576			7,598		10,000			(1,572)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/24/2022	06/24/2024	3,370	875,128	259.6989	25,265			15,264		18,034			(3,158)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/27/2022	06/27/2024	1,954	506,553	259.1817	14,612			8,828		10,938			(1,826)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/28/2022	06/28/2024	3,593	928,826	258.5095	26,798			16,190		21,227			(3,350)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/29/2022	06/28/2024	2,815	729,130	259.009	21,046			12,715		15,988			(2,631)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/30/2022	06/28/2024	2,006	520,432	259.4735	15,043			9,089		10,977			(1,880)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/01/2022	07/01/2024	2,295	596,810	260.0691	17,320			11,186		12,006			(2,165)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/07/2022	07/05/2024	8,577	2,233,512	260.4007	64,551			41,689		43,869			(8,069)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/05/2022	07/05/2024	8,692	2,268,315	260.9728	65,867			42,539		42,413			(8,233)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/08/2022	07/08/2024	9,287	2,414,064	259.9377	69,716			45,025		49,472			(8,714)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/11/2022	07/11/2024	5,631	1,463,487	259.9122	42,314			27,328		30,149			(5,289)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/14/2022	07/12/2024	3,106	806,977	259.7716	23,276			15,033		16,839			(2,910)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/12/2022	07/12/2024	4,317	1,122,444	259.9927	32,480			20,977		22,991			(4,060)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/13/2022	07/12/2024	3,420	889,437	260.0544	25,662			16,573		18,124			(3,208)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/15/2022	07/15/2024	3,638	946,893	260.2808	27,360			17,670		18,990			(3,420)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/19/2022	07/19/2024	7,253	1,887,455	260.2238	54,425			35,149		38,194			(6,803)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/20/2022	07/19/2024	2,610	680,063	260.5331	19,609			12,664		13,408			(2,451)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/21/2022	07/19/2024	2,759	722,504	261.8381	20,875			13,482		12,738			(2,609)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/22/2022	07/22/2024	2,440	639,840	262.1843	18,556			11,984		10,984			(2,319)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/25/2022	07/25/2024	1,990	521,051	261.8472	15,095			9,749		9,244			(1,887)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/26/2022	07/26/2024	4,944	1,292,211	261.3952	37,407			24,159		23,860			(4,676)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/27/2022	07/26/2024	3,697	973,357	263.2477	28,182			18,201		15,289			(3,523)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/28/2022	07/26/2024	2,320	612,470	263.9933	17,765			11,473		8,997			(2,221)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/28/2022	07/26/2024	477	859,283	1801.02	27,067			17,481		19,070			(3,383)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/29/2022	07/29/2024	2,169	573,397	264.3522	16,642			10,748		8,187			(2,080)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/01/2022	08/01/2024	2,330	616,206	264.4314	17,888			12,298		8,772			(2,236)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/02/2022	08/02/2024	8,977	2,364,376	263.3947	68,413			47,034		36,990			(8,552)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/03/2022	08/02/2024	7,406	1,956,829	264.205	56,560			38,885		28,473			(7,070)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/05/2022	08/05/2024	5,217	1,376,445	263.8464	39,917			27,443		20,767			(4,990)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/08/2022	08/08/2024	1,494	394,623	264.1424	11,385			7,827		5,822			(1,423)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/08/2022	08/08/2024	266	479,307	1805.1	15,098			10,380		10,268			(1,887)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/09/2022	08/09/2024	5,283	1,389,914	263.1068	40,053			27,537		22,502			(5,007)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/10/2022	08/09/2024	3,210	847,845	264.1049	24,438			16,801		12,567			(3,055)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/12/2022	08/12/2024	2,007	530,111	264.1838	15,270			10,498		7,833			(1,909)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/15/2022	08/15/2024	2,991	791,662	264.6706	22,830			15,696		11,245			(2,854)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/17/2022	08/16/2024	1,823	479,801	263.2054	13,796			9,485		7,768			(1,724)				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/18/2022	08/16/2024	2,842	749,189	263.6062	21,551			14,816		11,712			(2,694)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/16/2022	08/16/2024	6,638	1,753,840	264.1978	50,519			34,732		26,022			(6,315)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/19/2022	08/19/2024	5,064	1,328,743	262.4145	38,239			26,289		23,111			(4,780)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/22/2022	08/22/2024	2,500	652,848	261.1152	18,754			12,894		12,705			(2,344)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/24/2022	08/23/2024	4,421	1,153,857	260.9695	33,111			22,764		22,749			(4,139)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/23/2022	08/23/2024	7,179	1,874,634	261.1403	53,901			37,057		36,443			(6,738)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/25/2022	08/23/2024	5,176	1,355,880	261.9645	38,887			26,735		24,609			(4,861)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/26/2022	08/26/2024	2,502	651,341	260.3331	18,690			12,850		13,565			(2,336)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/29/2022	08/29/2024	2,008	521,043	259.4541	14,954			10,281		11,674			(1,869)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/01/2022	08/30/2024	1,556	401,465	257.9544	11,522			8,401		10,114			(1,440)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/02/2022	08/30/2024	5,699	1,471,534	258.201	42,086			30,688		36,379			(5,261)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/31/2022	08/30/2024	8,521	2,205,700	258.8448	63,083			43,370		51,881			(7,885)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/30/2022	08/30/2024	5,318	1,378,022	259.1176	39,490			27,149		31,730			(4,936)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/06/2022	09/06/2024	1,795	461,457	257.044	13,198			9,623		12,514			(1,650)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/07/2022	09/06/2024	8,710	2,248,297	258.1241	64,301			46,886		56,216			(8,038)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/08/2022	09/06/2024	4,450	1,149,283	258.2813	32,869			23,967		28,394			(4,109)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/09/2022	09/09/2024	1,891	489,183	258.6379	13,991			10,202		11,788			(1,749)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/12/2022	09/12/2024	2,277	589,413	258.8874	16,857			12,292		13,967			(2,107)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/15/2022	09/13/2024	1,467	375,594	256.0299	10,667			7,778		11,021			(1,333)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/13/2022	09/13/2024	4,092	1,049,787	256.5464	29,919			21,816		29,672			(3,740)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/14/2022	09/13/2024	3,026	776,909	256.764	22,064			16,088		21,612			(2,758)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/16/2022	09/16/2024	5,730	1,467,091	256.0194	41,665			30,381		43,163			(5,208)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/19/2022	09/19/2024	2,949	754,155	255.7713	21,418			15,617		22,627			(2,677)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/22/2022	09/20/2024	1,529	387,240	253.3168	10,920			7,963		13,780			(1,365)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/21/2022	09/20/2024	4,591	1,170,225	254.9172	33,117			24,148		37,315			(4,140)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/20/2022	09/20/2024	5,786	1,476,252	255.1594	41,926			30,571		46,281			(5,241)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/23/2022	09/23/2024	3,399	858,885	252.7096	24,221			17,661		31,871			(3,028)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/26/2022	09/26/2024	21,313	5,362,344	251.6015	151,218			110,263		214,170			(18,902)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/27/2022	09/27/2024	3,997	1,005,379	251.5358	28,452			20,746		40,340			(3,557)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/29/2022	09/27/2024	4,828	1,218,291	252.3389	34,478			25,140		46,404			(4,310)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/30/2022	09/30/2024	6,109	1,538,120	251.7875	43,529			31,740		60,795			(5,441)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/06/2022	10/04/2024	2,382	603,079	253.1661	17,007			13,109		21,819			(2,126)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/05/2022	10/04/2024	2,666	676,236	253.6499	19,137			14,752		23,688			(2,392)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/04/2022	10/04/2024	6,951	1,766,263	254.0892	50,162			38,666		60,064			(6,270)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/07/2022	10/07/2024	2,400	604,521	251.9342	17,047			13,141		23,734			(2,131)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/10/2022	10/10/2024	2,574	646,591	251.1909	18,234			14,055		26,648			(2,279)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/14/2022	10/11/2024	2,542	636,097	250.1911	17,874			13,778		27,911			(2,234)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/11/2022	10/11/2024	5,890	1,478,096	250.9348	41,682			32,130		61,928			(5,210)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/12/2022	10/11/2024	4,953	1,243,661	251.0912	35,071			27,034		51,597			(4,384)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/13/2022	10/11/2024	1,911	479,856	251.1123	13,484			10,394		19,882			(1,685)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/20/2022	10/18/2024	3,777	944,686	250.1	26,451			20,389		41,780			(3,306)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/19/2022	10/18/2024	14,215	3,560,954	250.5019	100,063			77,132		153,644			(12,508)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/18/2022	10/18/2024	5,202	1,307,170	251.267	36,731			28,314		53,775			(4,591)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/21/2022	10/21/2024	3,565	895,027	251.077	25,150			19,387		37,302			(3,144)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/26/2022	10/25/2024	2,112	532,679	252.2062	15,022			11,579		20,703			(1,878)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/25/2022	10/25/2024	4,400	1,109,620	252.2071	31,180			24,035		43,123			(3,898)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/27/2022	10/25/2024	1,902	480,009	252.4076	13,536			10,434		18,417			(1,692)				

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Bespoke Index Option S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/28/2022	10/28/2024	2,743	693,051	252.6749	19,544			15,065		26,170			(2,443)				
		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/31/2022	10/31/2024	478	853,850	1784.95	25,701			19,811		24,904			(3,213)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/03/2022	11/01/2024	2,005	501,948	250.3181	14,055			11,419		22,006			(1,757)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/02/2022	11/01/2024	5,283	1,327,160	251.2065	37,160			30,193		55,086			(4,645)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/01/2022	11/01/2024	9,288	2,338,911	251.8136	65,723			53,400		93,458			(8,215)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/04/2022	11/04/2024	7,205	1,807,295	250.8315	50,604			41,116		76,857			(6,326)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/07/2022	11/07/2024	6,183	1,550,741	250.7964	43,421			35,279		66,158			(5,428)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/09/2022	11/08/2024	8,968	2,250,331	250.9287	63,234			51,378		95,259			(7,904)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/10/2022	11/08/2024	2,136	544,945	255.0757	15,367			12,486		17,653			(1,921)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/11/2022	11/11/2024	6,635	1,695,915	255.592	47,825			38,858		53,132			(5,978)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/14/2022	11/14/2024	1,865	476,185	255.3225	13,428			10,911		15,219			(1,679)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/17/2022	11/15/2024	3,719	949,843	255.4025	26,691			21,686		30,209			(3,336)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/15/2022	11/15/2024	8,342	2,133,217	255.7341	60,157			48,877		66,335			(7,520)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/21/2022	11/21/2024	1,550	395,148	254.9871	11,104			9,022		12,964			(1,388)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/22/2022	11/22/2024	6,727	1,717,794	255.3518	48,270			39,219		55,027			(6,034)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/23/2022	11/22/2024	3,753	959,499	255.6937	26,962			21,907		30,035			(3,370)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/23/2022	11/22/2024	772	1,396,491	1809.42	41,196			33,472		31,801			(5,150)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/29/2022	11/29/2024	13,814	3,523,030	255.0369	99,349			80,721		115,678			(12,419)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/30/2022	11/29/2024	6,644	1,704,549	256.5572	48,068			39,055		50,504			(6,009)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/01/2022	11/29/2024	1,999	514,360	257.3509	14,505			12,390		14,425			(1,813)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/29/2022	11/29/2024	697	1,258,138	1803.87	37,618			30,565		30,676			(4,702)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/02/2022	12/02/2024	4,517	1,162,040	257.2789	32,886			28,090		32,814			(4,111)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/05/2022	12/05/2024	3,956	1,014,322	256.4272	28,604			24,432		30,427			(3,575)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/06/2022	12/06/2024	7,157	1,835,282	256.4449	51,755			44,207		55,019			(6,469)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/08/2022	12/06/2024	2,802	719,649	256.8495	20,294			17,335		20,985			(2,537)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/07/2022	12/06/2024	5,485	1,409,159	256.9302	39,738			33,943		40,863			(4,967)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/09/2022	12/10/2024	2,267	581,404	256.5204	16,396			14,005		17,380			(2,049)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/15/2022	12/13/2024	2,197	563,674	256.569	15,952			13,626		16,823			(1,994)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/14/2022	12/13/2024	3,419	879,966	257.3739	24,903			21,271		24,853			(3,113)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/13/2022	12/13/2024	9,296	2,394,628	257.6096	67,768			57,885		66,535			(8,471)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/13/2022	12/13/2024	1,579	2,857,904	1809.79	85,737			73,234		66,138			(10,717)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/16/2022	12/16/2024	5,208	1,335,291	256.3687	37,789			32,278		40,465			(4,724)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/19/2022	12/19/2024	1,824	466,049	255.4601	13,189			11,266		15,032			(1,649)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/22/2022	12/20/2024	4,969	1,266,584	254.917	35,718			30,509		42,359			(4,465)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/20/2022	12/20/2024	2,979	759,905	255.1271	21,505			18,369		25,067			(2,688)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/21/2022	12/20/2024	14,006	3,580,487	255.6373	101,328			86,551		114,197			(12,666)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/23/2022	12/23/2024	3,990	1,015,644	254.5256	28,641			24,464		34,892			(3,580)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/28/2022	12/27/2024	5,598	1,418,187	253.3314	39,993			34,161		52,670			(4,999)				

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Bespoke Index Option S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/29/2022	12/27/2024	5,325	1,352,776	254.0318	38,148			32,585		48,060			(4,769)				
		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/29/2022	12/27/2024	1,422	2,552,906	1795.8	76,332			65,200		69,511			(9,541)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/30/2022	12/30/2024	2,573	653,192	253.8907	18,420			15,734		23,446			(2,303)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/05/2023	01/03/2025	2,895	735,253	253.955		20,661		18,508		26,330			(2,152)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/03/2023	01/03/2025	5,338	1,355,597	253.9723		38,228		34,246		48,492			(3,982)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/04/2023	01/03/2025	6,045	1,538,690	254.5531		43,391		38,871		53,038			(4,520)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/06/2023	01/06/2025	5,006	1,280,386	255.7713		36,235		32,460		40,833			(3,774)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/10/2023	01/10/2025	4,945	1,267,156	256.2755		35,861		32,125		39,170			(3,735)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/11/2023	01/10/2025	6,000	1,542,120	257.0319		43,642		39,096		45,322			(4,546)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/12/2023	01/10/2025	8,090	2,087,257	258.0103		59,069		52,916		57,397			(6,153)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/10/2023	01/10/2025	1,445	2,603,141	1802.1		78,094		69,959		67,107			(8,135)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/12/2023	01/10/2025	957	1,729,292	1806.71		51,879		46,475		42,450			(5,404)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/13/2023	01/13/2025	5,319	1,370,678	257.7048		38,790		34,750		38,557			(4,041)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/19/2023	01/17/2025	2,652	683,535	257.791		19,344		17,329		19,161			(2,015)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/20/2023	01/17/2025	4,689	1,209,958	258.0357		34,242		30,675		33,357			(3,567)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/18/2023	01/17/2025	6,960	1,797,622	258.2649		51,052		45,734		48,787			(5,318)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/23/2023	01/23/2025	5,359	1,383,925	258.2435		39,165		35,085		37,753			(4,080)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/24/2023	01/24/2025	4,724	1,221,137	258.4835		34,558		30,958		32,790			(3,600)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/25/2023	01/24/2025	2,789	721,097	258.5271		20,407		18,281		19,305			(2,126)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/26/2023	01/24/2025	7,700	1,992,801	258.797		56,396		50,522		52,369			(5,875)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/27/2023	01/27/2025	5,277	1,366,107	258.9004		38,661		34,634		35,713			(4,027)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/30/2023	01/30/2025	1,270	2,282,321	1797.5		68,013		60,928		62,714			(7,085)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/31/2023	01/31/2025	3,870	1,000,981	258.6666		28,328		25,377		26,659			(2,951)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/01/2023	01/31/2025	3,517	915,764	260.4		25,916		24,296		21,621			(1,620)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/02/2023	01/31/2025	5,846	1,531,310	261.95		43,336		40,628		32,339			(2,709)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/02/2023	01/31/2025	692	1,256,054	1813.82		37,556		35,209		29,109			(2,347)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/03/2023	02/03/2025	7,154	1,863,686	260.5		52,742		49,446		43,763			(3,296)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/06/2023	02/06/2025	1,635	423,780	259.25		11,951		11,204		10,884			(747)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/09/2023	02/07/2025	4,302	1,112,601	258.62		31,264		29,310		29,859			(1,954)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/08/2023	02/07/2025	3,707	960,835	259.18		27,096		25,402		24,810			(1,693)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/07/2023	02/07/2025	7,737	2,009,076	259.67		56,656		53,115		50,173			(3,541)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/10/2023	02/10/2025	2,492	643,075	258.09		18,070		16,941		17,919			(1,129)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/10/2023	02/10/2025	1,061	1,911,860	1801.62		56,591		53,054		50,796			(3,537)				

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Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/10/2023	02/11/2025	1,634	421,638	258.09		11,848		11,108		11,756			(741)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/10/2023	02/11/2025	490	882,408	1801.62		26,119		24,487		23,463			(1,632)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/10/2023	02/12/2025	851	1,532,579	1801.62		45,518		42,673		40,783			(2,845)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/17/2023	02/14/2025	2,340	602,731	257.63		16,876		15,822		17,363			(1,055)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/14/2023	02/14/2025	6,778	1,750,745	258.28		49,196		46,121		48,278			(3,075)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/15/2023	02/14/2025	3,023	780,921	258.37		21,866		20,499		21,408			(1,367)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/16/2023	02/14/2025	803	1,448,341	1804.75		42,292		39,648		37,379			(2,643)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/17/2023	02/14/2025	416	750,665	1805.95		21,769		20,409		19,134			(1,361)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/17/2023	02/19/2025	1,090	1,969,101	1805.95		57,301		53,720		50,396			(3,581)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/17/2023	02/20/2025	624	1,126,107	1805.95		32,770		30,722		28,844			(2,048)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/21/2023	02/21/2025	1,723	440,665	255.82		12,339		11,567		14,336			(771)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/22/2023	02/21/2025	7,497	1,919,197	255.98		53,738		50,379		61,783			(3,359)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/23/2023	02/21/2025	1,478	378,924	256.4		10,610		9,947		11,872			(663)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/24/2023	02/24/2025	2,855	728,713	255.28		20,404		19,129		24,553			(1,275)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/24/2023	02/24/2025	822	1,474,538	1792.97		42,762		40,089		43,199			(2,673)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/24/2023	02/25/2025	693	1,243,159	1792.97		36,052		33,798		36,447			(2,253)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/24/2023	02/26/2025	921	1,651,541	1792.97		47,895		44,901		48,454			(2,993)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/27/2023	02/27/2025	786	1,410,293	1793.56		40,899		38,342		41,164			(2,556)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/02/2023	02/28/2025	7,100	1,809,948	254.91		50,498		49,446		62,552			(1,052)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/01/2023	02/28/2025	1,209	308,328	254.99		8,602		8,423		10,598			(179)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/28/2023	02/28/2025	3,003	767,964	255.71		21,426		20,087		25,241			(1,339)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/03/2023	03/03/2025	3,534	904,103	255.85		25,224		24,699		29,492			(526)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/09/2023	03/07/2025	3,040	775,339	255.07		21,632		21,181		26,607			(451)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/07/2023	03/07/2025	6,614	1,687,189	255.08		47,073		46,092		57,872			(981)				

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Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/08/2023	03/07/2025	3,466	884,227	255.1		24,582		24,069		30,293			(512)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/10/2023	03/10/2025	1,907	487,094	255.4		13,687		13,402		16,397			(285)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/13/2023	03/13/2025	3,316	853,846	257.48		24,335		23,828		25,196			(507)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/14/2023	03/14/2025	6,068	1,562,672	257.52		44,224		43,302		46,027			(921)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/16/2023	03/14/2025	6,301	1,628,304	258.43		46,195		45,232		45,191			(962)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/16/2023	03/14/2025	1,222	2,171,480	1777.12		64,276		62,937		74,944			(1,339)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/17/2023	03/17/2025	5,078	1,316,835	259.3		37,530		36,748		34,531			(782)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/17/2023	03/19/2025	3,291	853,475	259.3		24,409		23,901		22,408			(509)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/20/2023	03/20/2025	2,853	738,524	258.87		21,048		20,609		19,966			(438)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/21/2023	03/21/2025	6,433	1,660,915	258.2		47,004		46,025		46,968			(979)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/22/2023	03/21/2025	3,224	833,272	258.45		23,665		23,172		23,182			(493)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/23/2023	03/21/2025	2,998	778,229	259.63		22,180		21,717		20,019			(462)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/24/2023	03/24/2025	2,997	778,429	259.76		22,263		21,799		19,876			(464)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/24/2023	03/24/2025	762	1,350,778	1773.59		39,848		39,018		48,440			(830)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/24/2023	03/25/2025	2,075	539,035	259.76		15,416		15,095		13,772			(321)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/24/2023	03/25/2025	1,027	1,821,810	1773.59		53,743		52,624		65,367			(1,120)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/24/2023	03/26/2025	1,237	2,193,806	1773.59		64,937		63,584		78,759			(1,353)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/27/2023	03/27/2025	1,724	446,018	258.74		12,667		12,403		12,216			(264)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/28/2023	03/28/2025	2,187	564,801	258.25		16,040		15,706		15,979			(334)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/29/2023	03/28/2025	9,095	2,353,935	258.82		66,852		65,459		64,165			(1,393)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/30/2023	03/28/2025	6,328	1,638,385	258.89		46,366		45,400		44,450			(966)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/31/2023	03/31/2025	3,008	781,355	259.72		22,190		21,728		20,092			(462)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/01/2022	04/03/2023	2,429	4,448,157	1831.48	94,974			3,957					(23,744)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/01/2022	04/03/2023	2,108	6,608,756	3135.39	111,816			4,659		564			(27,954)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/05/2022	04/05/2023	4,789	8,759,363	1828.93	187,739			7,822		9			(46,935)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/05/2022	04/05/2023	4,377	13,704,454	3131.18	230,678			9,612		2,761			(57,669)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/05/2022	04/05/2023	6,216	28,128,233	4525.12	404,673			16,861					(101,168)				

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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			1,183		17,363			(7,101)				
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			2,369		26,773			(14,211)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/06/2022	04/06/2023	3,570	6,539,557	1831.99	135,434			5,643		8			(33,859)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/06/2022	04/06/2023	5,015	15,729,458	3136.45	256,146			10,673		2,073			(64,036)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/07/2022	04/06/2023	2,952	9,280,865	3143.5	130,870			5,453		11			(32,718)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/08/2022	04/06/2023	7,835	24,650,904	3146.38	373,387			15,558		519			(93,347)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/06/2022	04/06/2023	6,139	27,508,694	4481.15	436,597			18,192					(109,149)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/08/2022	04/08/2023	6,192	27,792,682	4488.28	395,857			16,494					(98,964)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/08/2022	04/09/2023	7,887	35,398,569	4488.28	510,628			21,276					(127,657)				
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			375		4,526			(2,248)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/08/2022	04/10/2023	3,947	12,417,927	3146.38	190,324			7,930		1,445			(47,581)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/08/2022	04/10/2023	6,372	28,599,556	4488.28	391,106			16,296					(97,777)				
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			794		9,734			(4,762)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/11/2022	04/11/2023	4,381	13,737,934	3136.13	216,391			9,016		2,673			(54,098)				
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			632		6,656			(3,791)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/12/2022	04/12/2023	3,186	5,834,713	1831.08	115,162			4,798		257			(28,790)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/12/2022	04/12/2023	2,947	9,238,559	3135.11	148,122			6,172		2,136			(37,031)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/14/2022	04/14/2023	10,481	32,869,350	3136.05	486,829			20,285		4,214			(121,707)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/14/2022	04/14/2023	6,744	29,624,768	4392.59	417,470			17,395					(104,368)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/14/2022	04/15/2023	8,223	36,118,943	4392.59	490,148			20,423					(122,537)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/14/2022	04/16/2023	7,925	34,809,565	4392.59	468,440			19,518					(117,110)				

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SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/14/2022	04/17/2023	4,888	15,327,855	3136.05	243,445			10,144		6,931			(60,861)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/14/2022	04/17/2023	8,864	38,936,354	4392.59	523,709			21,821					(130,927)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/18/2022	04/18/2023	1,948	3,562,591	1828.55	74,572			3,107		779			(18,643)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/18/2022	04/18/2023	3,992	12,498,944	3131.01	196,659			8,194		5,152			(49,165)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/18/2022	04/18/2023	5,609	24,634,201	4391.69	343,797			14,325					(85,949)				
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			657		5,433			(3,942)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/19/2022	04/19/2023	1,435	2,638,459	1838.01	51,405			2,142		207			(12,851)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/19/2022	04/19/2023	3,102	9,762,864	3147.24	153,821			6,409		1,616			(38,455)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/20/2022	04/20/2023	7,642	34,077,408	4459.45	539,148			22,464					(134,787)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/22/2022	04/21/2023	7,936	14,491,034	1826.07	302,934			12,622		5,950			(75,733)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/21/2022	04/21/2023	4,336	13,674,329	3154.01	204,677			8,528		1,595			(51,169)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/22/2022	04/24/2023	2,465	4,501,620	1826.07	97,537			4,064		2,428			(24,384)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/25/2022	04/25/2023	1,393	2,544,038	1826.74	58,004			2,417		1,399			(14,501)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/25/2022	04/25/2023	3,361	10,514,710	3128.14	170,744			7,114		9,763			(42,686)				
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			1,290		9,347			(7,741)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/26/2022	04/26/2023	3,255	5,912,861	1816.49	119,506			4,979		8,071			(29,877)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/26/2022	04/26/2023	3,162	9,836,350	3110.63	165,497			6,896		15,966			(41,374)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/27/2022	04/27/2023	3,988	7,256,044	1819.48	133,199			5,550		8,297			(33,300)				

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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			1,247		6,327			(7,482)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/28/2022	04/28/2023	2,017	3,679,572	1824.29	83,158			3,465		3,068			(20,790)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/28/2022	04/28/2023	5,228	16,331,620	3124.06	242,820			10,117		11,900			(60,705)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/02/2022	05/02/2023	1,681	3,032,801	1803.93	60,734			7,592		11,395			(15,183)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/02/2022	05/02/2023	4,290	13,253,439	3089.33	224,602			28,075		53,277			(56,151)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/03/2022	05/03/2023	3,015	5,449,958	1807.52	106,562			13,320		17,239			(26,641)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/03/2022	05/03/2023	3,973	12,298,953	3095.53	198,941			24,868		28,854			(49,735)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/04/2022	05/04/2023	3,028	5,513,697	1821.05	101,451			12,681		7,810			(25,363)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/04/2022	05/04/2023	5,110	15,936,777	3118.73	311,992			38,999		44,316			(77,998)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/04/2022	05/04/2023	7,920	34,056,337	4300.17	480,665			60,083					(120,166)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/06/2022	05/05/2023	6,838	12,363,687	1808.1	246,822			30,853		39,916			(61,705)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/05/2022	05/05/2023	2,313	4,184,899	1809.26	81,955			10,244		12,619			(20,489)				
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			4,993		4,166			(9,987)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/06/2022	05/05/2023	6,803	21,067,684	3096.68	313,026			39,128		47,236			(78,256)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/05/2022	05/05/2023	5,151	15,960,977	3098.57	242,479			30,310		34,471			(60,620)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/06/2022	05/08/2023	2,917	5,274,094	1808.1	91,774			11,472		18,025			(22,943)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/06/2022	05/08/2023	4,658	14,425,876	3096.68	242,453			30,307		56,608			(60,613)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/09/2022	05/09/2023	1,784	3,215,893	1802.34	58,661			7,333		14,997			(14,665)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/10/2022	05/10/2023	3,638	6,545,689	1799.14	118,689			14,836		35,812			(29,672)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/10/2022	05/10/2023	3,618	11,148,249	3081.64	190,637			23,830		65,026			(47,659)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/10/2022	05/10/2023	8,058	32,241,035	4001.05	383,002			47,875					(95,750)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/11/2022	05/11/2023	3,346	6,010,519	1796.22	107,427			13,428		37,489			(26,857)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/11/2022	05/11/2023	4,860	14,951,746	3076.72	237,609			29,701		72,631			(59,402)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/12/2022	05/12/2023	3,861	6,945,060	1798.99	141,664			17,708		39,773			(35,416)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/13/2022	05/12/2023	6,703	12,093,802	1804.26	230,041			28,755		54,508			(57,510)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/12/2022	05/12/2023	4,429	13,648,719	3081.53	203,561			25,445		49,695			(50,890)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/13/2022	05/12/2023	8,425	26,037,143	3090.64	416,250			52,031		97,604			(104,062)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/13/2022	05/15/2023	2,608	4,705,968	1804.26	94,082			11,760		22,486			(23,520)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/13/2022	05/15/2023	5,132	15,861,547	3090.64	253,393			31,674		64,390			(63,348)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/16/2022	05/16/2023	2,446	4,415,182	1804.77	86,571			10,821		20,794			(21,643)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/17/2022	05/17/2023	2,902	5,253,986	1810.27	97,728			12,216		19,392			(24,432)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/17/2022	05/17/2023	3,858	11,963,126	3101.26	204,180			25,522		42,978			(51,045)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/18/2022	05/18/2023	4,566	8,181,815	1791.76	155,640			19,455		65,682			(38,910)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/18/2022	05/18/2023	4,846	14,875,950	3069.62	273,109			34,139		140,101			(68,277)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/19/2022	05/19/2023	2,570	4,596,809	1788.82	80,936			10,117		40,558			(20,234)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/20/2022	05/19/2023	5,565	9,960,547	1789.95	189,065			23,633		86,791			(47,266)				
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			3,763		5,864			(7,525)				
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			7,459		11,450			(14,918)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/19/2022	05/19/2023	4,641	14,223,629	3064.66	206,561			25,820		92,775			(51,640)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/20/2022	05/19/2023	6,967	21,364,433	3066.69	318,641			39,830		161,711			(79,660)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/20/2022	05/22/2023	1,924	3,443,715	1789.95	64,552			8,069		30,643			(16,138)				
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			2,132		3,469			(4,265)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/20/2022	05/22/2023	4,460	13,676,120	3066.69	222,748			27,844		117,801			(55,687)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/23/2022	05/23/2023	1,318	2,366,173	1794.68	51,346			6,418		18,512			(12,836)				
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			904		1,499			(1,808)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/23/2022	05/23/2023	3,748	11,526,630	3075.01	183,449			22,931		79,888			(45,862)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/23/2022	05/23/2023	7,672	30,484,987	3973.75	362,124			45,266					(90,531)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/24/2022	05/24/2023	3,002	5,392,736	1796.22	100,734			12,592		38,990			(25,183)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/24/2022	05/24/2023	3,147	9,686,385	3077.73	163,667			20,458		75,845			(40,917)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/24/2022	05/24/2023	7,291	28,738,096	3941.48	323,920			40,490					(80,980)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/25/2022	05/25/2023	4,561	8,199,799	1797.75	142,262			17,783		55,571			(35,565)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/26/2022	05/26/2023	2,782	5,017,042	1803.11	97,279			12,160		28,622			(24,320)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/27/2022	05/26/2023	8,540	15,456,376	1809.89	300,492			37,561		67,576			(75,123)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/26/2022	05/26/2023	3,600	11,122,559	3089.69	166,728			20,841		52,931			(41,682)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/27/2022	05/26/2023	11,368	35,256,019	3101.39	553,505			69,188		146,684			(138,376)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/27/2022	05/30/2023	1,479	2,676,078	1809.89	59,141			7,393		12,612			(14,785)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/27/2022	05/30/2023	3,176	9,850,337	3101.39	193,174			24,147		72,107			(48,293)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/31/2022	05/31/2023	2,022	3,650,463	1805.75	74,283			9,285		20,409			(18,571)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/31/2022	05/31/2023	3,173	9,819,293	3094.61	161,517			20,190		54,399			(40,379)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/01/2022	06/01/2023	4,352	7,837,952	1800.83	149,622			31,171		51,427			(37,405)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/01/2022	06/01/2023	8,609	35,308,711	4101.23	468,588			97,623					(117,147)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/02/2022	06/02/2023	3,471	6,269,274	1806.23	114,113			23,774		33,724			(28,528)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/03/2022	06/02/2023	6,570	20,304,132	3090.4	350,382			72,996		128,345			(87,596)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/02/2022	06/02/2023	4,502	13,935,083	3095.59	218,555			45,532		64,705			(54,639)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/03/2022	06/05/2023	3,982	12,305,226	3090.4	197,935			41,236		85,784			(49,484)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/06/2022	06/06/2023	2,871	8,882,889	3093.52	162,198			33,791		64,882			(40,550)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/07/2022	06/07/2023	2,852	5,155,532	1807.56	103,165			21,493		28,694			(25,791)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/07/2022	06/07/2023	3,253	10,078,025	3098.27	172,985			36,039		57,721			(43,246)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/08/2022	06/08/2023	4,209	7,586,674	1802.58	142,501			29,688		49,844			(35,625)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/10/2022	06/09/2023	7,782	13,903,473	1786.59	268,117			55,858		152,887			(67,029)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/09/2022	06/09/2023	2,583	4,636,970	1795.14	84,606			17,626		38,765			(21,151)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/09/2022	06/09/2023	4,959	15,259,069	3077.14	259,269			54,014		125,314			(64,817)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/10/2022	06/12/2023	2,430	4,340,913	1786.59	85,479			17,808		49,392			(21,370)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/13/2022	06/13/2023	1,642	2,912,389	1773.88	55,842			11,634		45,957			(13,960)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/13/2022	06/13/2023	4,156	12,637,551	3040.98	261,579			54,496		231,962			(65,395)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/14/2022	06/14/2023	3,682	6,516,492	1769.77	123,618			25,754		112,135			(30,905)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/15/2022	06/15/2023	4,561	8,081,358	1771.98	137,040			28,550		125,847			(34,260)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/17/2022	06/16/2023	9,943	17,522,710	1762.31	312,252			65,053		346,334			(78,063)				
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			10,093		29,109			(12,111)				
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			8,570		15,653			(10,284)				
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			8,465		24,748			(10,158)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/17/2022	06/20/2023	1,681	2,961,998	1762.31	58,706			12,230		62,607			(14,676)				
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			4,646		13,655			(5,575)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/21/2022	06/21/2023	3,902	6,903,555	1769.32	128,135			26,695		119,763			(32,034)				
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			4,925		9,311			(5,910)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/21/2022	06/21/2023	7,207	27,132,890	3764.79	315,829			65,798					(78,957)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/22/2022	06/22/2023	3,099	5,484,558	1769.92	92,349			19,239		89,790			(23,087)				
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			2,449		4,499			(2,939)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/23/2022	06/23/2023	1,602	2,842,202	1773.7	52,245			10,884		44,374			(13,061)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/24/2022	06/23/2023	7,540	13,450,143	1783.92	258,494			53,853		169,831			(64,624)				
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			18,208		28,349			(21,850)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/23/2022	06/23/2023	4,071	12,384,529	3041.82	218,972			45,619		184,150			(54,743)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/24/2022	06/26/2023	2,952	5,266,078	1783.92	106,700			22,229		69,137			(26,675)				
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			10,593		16,935			(12,711)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/27/2022	06/27/2023	1,686	3,007,615	1783.82	56,799			11,833		38,911			(14,200)				
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			6,515		10,505			(7,818)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/27/2022	06/27/2023	3,283	10,044,345	3059.71	196,440			40,925		138,675			(49,110)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/27/2022	06/27/2023	6,624	25,832,683	3900.11	310,268			64,639					(77,567)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/28/2022	06/28/2023	3,598	6,399,190	1778.59	121,696			25,353		93,282			(30,424)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/29/2022	06/29/2023	3,345	5,946,914	1778.03	112,744			23,488		86,602			(28,186)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/30/2022	06/30/2023	1,841	3,269,783	1776.39	59,652			12,428		48,271			(14,913)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/01/2022	06/30/2023	6,902	12,294,878	1781.32	243,692			71,077		169,933			(60,923)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/01/2022	06/30/2023	7,145	21,835,811	3055.98	411,224			119,940		335,027			(102,806)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/01/2022	07/03/2023	1,600	2,850,592	1781.32	56,339			16,432		40,117			(14,085)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/01/2022	07/03/2023	3,226	9,858,131	3055.98	205,898			60,054		176,216			(51,475)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/05/2022	07/05/2023	2,093	3,723,020	1778.59	76,851			22,415		57,199			(19,213)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/05/2022	07/05/2023	4,631	17,743,056	3831.39	216,015			63,004					(54,004)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/08/2022	07/07/2023	5,540	9,860,062	1779.89	189,324			55,219		142,964			(47,331)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/07/2022	07/07/2023	2,233	3,979,549	1782.4	75,727			22,087		53,251			(18,932)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/08/2022	07/07/2023	6,928	21,163,134	3054.51	405,445			118,255		344,394			(101,361)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/08/2022	07/10/2023	3,174	5,648,857	1779.89	109,102			31,821		83,389			(27,275)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/08/2022	07/10/2023	4,170	12,738,788	3054.51	264,773			77,225		233,890			(66,193)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/11/2022	07/11/2023	2,100	3,734,957	1778.8	72,842			21,246		56,322			(18,211)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/11/2022	07/11/2023	2,988	9,123,051	3053.07	193,705			56,497		184,592			(48,426)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/12/2022	07/12/2023	2,216	3,937,736	1776.89	77,201			22,517		61,407			(19,300)				

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SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/12/2022	07/12/2023	2,984	9,099,503	3049.93	183,482			53,515		178,801			(45,870)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/13/2022	07/13/2023	4,349	7,719,869	1775	124,206			36,227		113,556			(31,051)				
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			3,625		5,088			(3,107)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/13/2022	07/13/2023	5,409	16,480,938	3046.84	360,983			105,287		367,870			(90,246)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/14/2022	07/14/2023	2,412	4,276,663	1772.94	84,103			24,530		72,648			(21,026)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/15/2022	07/14/2023	6,855	12,189,493	1778.27	232,139			67,707		185,914			(58,035)				
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			3,822		5,245			(3,276)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/15/2022	07/14/2023	6,409	19,564,283	3052.72	361,988			105,580		337,083			(90,497)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/15/2022	07/17/2023	2,812	5,001,020	1778.27	91,252			26,615		74,873			(22,813)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/15/2022	07/17/2023	4,149	12,666,505	3052.72	254,051			74,098		245,408			(63,513)				
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			9,209		16,089			(7,894)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/19/2022	07/19/2023	2,962	9,072,646	3063.45	173,271			50,537		148,784			(43,318)				
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			7,504		9,424			(6,432)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/20/2022	07/20/2023	4,995	15,307,820	3064.33	330,589			96,422		287,971			(82,647)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/22/2022	07/21/2023	7,725	13,816,376	1788.59	271,878			79,298		172,624			(67,969)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/21/2022	07/21/2023	5,173	15,881,567	3070.07	291,010			84,878		226,805			(72,753)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/22/2022	07/21/2023	6,627	20,354,932	3071.44	355,985			103,829		287,824			(88,996)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/21/2022	07/21/2023	7,150	28,591,775	3998.95	347,244			101,279					(86,811)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/22/2022	07/22/2023	7,669	30,379,955	3961.63	344,568			100,499					(86,142)				

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S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/22/2022	07/23/2023	7,862	31,144,528	3961.63	370,964			108,198					(92,741)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/22/2022	07/24/2023	2,696	4,821,761	1788.59	90,350			26,352		59,253			(22,588)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/22/2022	07/24/2023	2,967	9,114,395	3071.44	175,084			51,066		148,757			(43,771)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/22/2022	07/24/2023	7,487	29,659,715	3961.63	341,774			99,684					(85,444)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/25/2022	07/25/2023	1,715	3,071,307	1790.41	61,370			17,900		37,885			(15,343)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/25/2022	07/25/2023	3,948	12,141,287	3074.99	241,749			70,510		195,414			(60,437)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/25/2022	07/25/2023	5,929	23,520,815	3966.84	274,930			80,188					(68,732)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/26/2022	07/26/2023	2,284	4,088,626	1789.93	79,451			23,173		49,794			(19,863)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/26/2022	07/26/2023	2,295	7,055,547	3074.3	138,056			40,266		109,071			(34,514)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/27/2022	07/27/2023	3,133	5,622,540	1794.77	104,746			30,551		60,374			(26,187)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/27/2022	07/27/2023	5,010	15,445,544	3082.75	342,109			99,782		258,559			(85,527)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/29/2022	07/28/2023	8,189	14,777,939	1804.67	307,271			89,621		131,337			(76,818)				
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			31,782		29,579			(27,241)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/29/2022	07/28/2023	6,766	20,976,654	3100.11	365,018			106,464		215,153			(91,255)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/29/2022	07/29/2023	6,294	25,994,297	4130.29	312,675			91,197					(78,169)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/29/2022	07/30/2023	6,507	26,874,767	4130.29	332,782			97,061					(83,195)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/29/2022	07/31/2023	2,084	3,760,813	1804.67	74,672			21,779		33,626			(18,668)				
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			13,480		12,818			(11,555)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/29/2022	07/31/2023	3,137	9,726,025	3100.11	191,823			55,948		124,420			(47,956)				

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S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/29/2022	07/31/2023	6,711	27,716,742	4130.29	350,539			102,241					(87,635)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/01/2022	08/01/2023	2,591	4,675,659	1804.55	90,096			33,786		41,439			(22,524)				
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			6,515		6,243			(5,584)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/01/2022	08/01/2023	3,305	10,247,612	3100.53	202,363			75,886		126,814			(50,591)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/02/2022	08/02/2023	3,345	6,021,088	1799.88	101,235			37,963		56,579			(25,309)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/02/2022	08/02/2023	3,427	10,599,912	3092.7	213,818			80,182		143,698			(53,454)				
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			7,921		5,185			(5,281)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/04/2022	08/04/2023	2,356	4,244,705	1801.73	83,259			31,222		40,549			(20,815)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/05/2022	08/04/2023	7,644	13,782,717	1802.99	265,874			99,703		127,894			(66,469)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/04/2022	08/04/2023	4,224	13,078,209	3096.31	237,908			89,215		146,834			(59,477)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/05/2022	08/04/2023	6,063	18,788,008	3098.68	383,753			143,907		236,614			(95,938)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/05/2022	08/07/2023	2,054	3,703,634	1802.99	78,253			29,345		36,441			(19,563)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/05/2022	08/07/2023	3,354	10,394,421	3098.68	207,721			77,896		127,871			(51,930)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/08/2022	08/08/2023	2,922	9,068,250	3102.92	206,831			77,562		127,808			(51,708)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/09/2022	08/09/2023	2,846	5,132,915	1803.29	105,900			39,712		49,142			(26,475)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/09/2022	08/09/2023	3,463	10,734,742	3100.02	236,200			88,575		150,094			(59,050)				
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			17,440		9,120			(11,627)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/15/2022	08/15/2023	1,091	1,989,292	1824.01	44,361			16,635		12,019			(11,090)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/17/2022	08/17/2023	3,187	5,811,724	1823.8	105,784			39,669		33,160			(26,446)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/17/2022	08/17/2023	4,242	13,305,645	3136.96	308,015			115,506		134,942			(77,004)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/19/2022	08/18/2023	5,864	10,666,948	1819	195,208			73,203		68,460			(48,802)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/18/2022	08/18/2023	2,292	4,180,454	1824.07	79,857			29,946		23,769			(19,964)				
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			14,323		11,009			(9,548)				
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			23,491		15,532			(15,660)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/19/2022	08/18/2023	5,812	18,185,289	3129.12	369,554			138,583		166,188			(92,389)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/18/2022	08/18/2023	4,331	13,588,840	3137.63	266,096			99,786		97,788			(66,524)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/19/2022	08/19/2023	6,749	28,537,711	4228.48	358,829			134,561					(89,707)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/19/2022	08/20/2023	6,380	26,977,877	4228.48	345,311			129,492					(86,328)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/19/2022	08/21/2023	1,826	3,320,599	1819	67,958			25,484		23,304			(16,990)				
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			7,920		5,357			(5,280)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/19/2022	08/21/2023	3,484	10,903,273	3129.12	223,000			83,625		101,981			(55,750)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/19/2022	08/21/2023	6,935	29,324,625	4228.48	356,046			133,517					(89,012)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/22/2022	08/22/2023	1,448	2,621,259	1809.98	57,668			21,625		23,847			(14,417)				
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			7,227		4,912			(4,818)				

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SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/22/2022	08/22/2023	3,306	10,294,795	3114.23	231,202			86,701		135,500			(57,800)				
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			11,142		8,006			(7,428)				
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			13,651		8,332			(9,101)				
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			15,167		9,447			(10,111)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/29/2022	08/29/2023	1,295	2,328,890	1798.29	50,537			18,951		28,672			(12,634)				
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			9,155		5,731			(6,103)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/29/2022	08/29/2023	2,379	7,365,715	3095.57	162,392			60,897		121,131			(40,598)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/30/2022	08/30/2023	2,936	5,264,019	1792.64	104,627			39,235		69,920			(26,157)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/30/2022	08/30/2023	3,182	9,819,837	3086.05	220,695			82,760		182,633			(55,174)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/02/2022	09/01/2023	6,075	10,851,198	1786.1	204,525			93,741		155,199			(51,131)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/02/2022	09/01/2023	9,119	28,044,294	3075.43	596,442			273,369		536,811			(149,110)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/02/2022	09/05/2023	1,619	2,892,532	1786.1	52,313			23,977		40,890			(13,078)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/02/2022	09/05/2023	2,198	6,760,743	3075.43	148,036			67,850		136,120			(37,009)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/06/2022	09/06/2023	1,947	3,476,217	1785.24	64,844			29,720		50,518			(16,211)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/07/2022	09/07/2023	2,600	4,669,916	1796.18	77,746			35,633		52,058			(19,436)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/09/2022	09/08/2023	7,991	14,407,745	1802.92	285,707			130,949		154,344			(71,427)				
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			32,759		27,421			(17,869)				
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			10,990		8,111			(5,994)				
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			4,957		3,234			(2,704)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/09/2022	09/08/2023	8,271	25,688,019	3105.83	567,464			260,088		382,666			(141,866)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/09/2022	09/09/2023	9,921	40,351,853	4067.36	488,935			224,095		16			(122,234)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/09/2022	09/10/2023	6,518	26,511,924	4067.36	305,656			140,092					(76,414)				
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			11,012		9,340			(6,007)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/09/2022	09/11/2023	3,786	11,759,053	3105.83	267,555			122,629		185,404			(66,889)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/09/2022	09/11/2023	6,239	25,377,782	4067.36	310,448			142,289					(77,612)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/12/2022	09/12/2023	1,603	2,894,150	1805.85	56,696			25,986		28,935			(14,174)				
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			4,086		3,484			(2,229)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/12/2022	09/12/2023	3,217	10,009,989	3111.52	224,797			103,032		142,378			(56,199)				
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			23,357		19,511			(12,740)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/16/2022	09/15/2023	6,131	10,893,356	1776.81	210,594			96,522		195,055			(52,648)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/15/2022	09/15/2023	2,206	3,924,130	1778.97	73,268			33,581		66,071			(18,317)				

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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			21,352		23,909			(11,647)				
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			3,625		3,026			(1,977)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/16/2022	09/15/2023	7,450	22,814,008	3062.3	520,181			238,416		512,375			(130,045)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/15/2022	09/15/2023	4,348	13,329,043	3065.82	299,989			137,495		281,271			(74,997)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/16/2022	09/18/2023	2,239	3,978,705	1776.81	76,689			35,149		71,805			(19,172)				
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			10,659		12,085			(5,814)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/16/2022	09/18/2023	4,229	12,948,985	3062.3	320,373			146,838		324,260			(80,093)				
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			13,795		15,705			(7,525)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/20/2022	09/20/2023	3,093	5,488,267	1774.37	108,814			49,873		105,433			(27,204)				
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			9,137		13,984			(4,984)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/21/2022	09/21/2023	4,464	7,895,163	1768.61	149,058			68,318		161,655			(37,265)				
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			3,469		5,539			(1,892)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/23/2022	09/22/2023	6,305	11,093,510	1759.37	209,525			96,032		262,603			(52,381)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/22/2022	09/22/2023	3,294	5,812,940	1764.5	118,970			54,528		136,537			(29,742)				

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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			3,639		5,249			(1,985)				
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			18,066		21,942			(9,854)				
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			17,121		20,479			(9,339)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/23/2022	09/22/2023	6,817	20,681,493	3033.71	499,890			229,116		628,321			(124,973)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/22/2022	09/22/2023	4,757	14,473,696	3042.3	344,645			157,962		403,943			(86,161)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/22/2022	09/22/2023	7,584	28,500,390	3757.99	346,419			158,775		179,189			(86,605)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/23/2022	09/23/2023	7,955	29,380,439	3693.23	332,582			152,433		209,352			(83,145)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/23/2022	09/24/2023	6,425	23,727,902	3693.23	252,830			115,880		187,547			(63,208)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/23/2022	09/25/2023	2,774	4,879,805	1759.37	94,453			43,291		118,658			(23,613)				
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			20,064		24,651			(10,944)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/23/2022	09/25/2023	4,169	12,648,761	3033.71	327,402			150,059		415,896			(81,850)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/23/2022	09/25/2023	7,133	26,342,321	3693.23	290,992			133,371		228,050			(72,748)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/27/2022	09/27/2023	2,464	4,315,203	1751.35	94,071			43,116		131,596			(23,518)				
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			14,523		17,581			(7,922)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/27/2022	09/27/2023	2,226	6,724,279	3020.94	171,346			78,534		246,005			(42,836)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/28/2022	09/28/2023	3,787	6,660,885	1758.96	119,966			54,984		154,071			(29,992)				
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			3,826		5,925			(2,087)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/30/2022	09/29/2023	6,729	11,744,449	1745.47	227,371			104,212		350,086			(56,843)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/29/2022	09/29/2023	3,033	5,310,917	1751.24	99,117			45,429		140,990			(24,779)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/01/2021	09/29/2023	2,174	3,901,391	1794.901	147,082			39,835		56,883			(18,385)				
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			3,805		5,368			(2,075)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/30/2022	09/29/2023	7,512	22,623,680	3011.57	533,296			244,427		854,712			(133,324)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/29/2022	09/29/2023	5,771	17,434,304	3021.27	427,501			195,938		625,269			(106,875)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/30/2022	09/30/2023	7,943	28,479,547	3585.62	307,939			141,139		189,679			(76,985)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/30/2022	10/01/2023	6,190	22,194,028	3585.62	240,818			110,375		19,849			(60,204)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/30/2022	10/02/2023	2,538	4,429,915	1745.47	89,170			40,869		136,732			(22,292)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/01/2021	10/02/2023	1,417	2,543,774	1794.901	95,900			25,973		37,398			(11,988)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/30/2022	10/02/2023	4,147	12,488,169	3011.57	314,015			143,923		503,748			(78,504)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/30/2022	10/02/2023	7,049	25,276,734	3585.62	273,458			125,335		15,595			(68,364)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/01/2021	10/03/2023	630	1,130,032	1794.901	42,602			11,538		16,659			(5,325)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/03/2022	10/03/2023	4,040	12,256,854	3033.83	306,971			166,276		421,856			(76,743)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/04/2022	10/04/2023	2,406	4,256,015	1768.87	73,029			39,557		81,928			(18,257)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/04/2021	10/04/2023	679	1,217,500	1792.02	47,361			12,827		19,021			(5,920)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/05/2022	10/05/2023	4,553	8,044,051	1766.74	152,089			82,381		175,448			(38,022)				

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SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/05/2022	10/05/2023	3,983	12,147,637	3049.59	336,921			182,499		409,409			(84,230)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/07/2022	10/06/2023	7,916	13,884,776	1754.09	263,132			142,530		362,224			(65,783)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/06/2022	10/06/2023	2,125	3,743,654	1761.89	65,969			35,733		82,092			(16,492)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/06/2021	10/06/2023	207	372,513	1798.881	14,640			3,965		5,123			(1,830)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/07/2022	10/06/2023	10,607	32,121,042	3028.29	800,159			433,420		1,108,093			(200,040)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/06/2022	10/06/2023	5,712	17,373,354	3041.48	410,093			222,134		520,516			(102,523)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/11/2022	10/11/2023	2,530	4,440,670	1755.52	85,096			46,093		116,695			(21,274)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/11/2021	10/11/2023	489	879,246	1799.614	34,554			9,358		12,091			(4,319)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/11/2022	10/11/2023	3,641	11,039,169	3031.82	300,697			162,878		412,452			(75,174)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/11/2022	10/11/2023	7,244	25,996,760	3588.84	268,375			145,370		134,464			(67,094)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/12/2022	10/12/2023	5,895	10,327,515	1751.99	169,856			92,006		247,173			(42,464)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/12/2021	10/12/2023	517	929,606	1799.315	36,719			9,945		12,896			(4,590)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/12/2022	10/12/2023	4,912	14,863,253	3026	406,634			220,260		576,381			(101,658)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/14/2022	10/13/2023	5,900	10,341,727	1752.96	182,961			99,104		262,432			(45,740)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/13/2021	10/13/2023	432	777,384	1801.319	27,928			7,564		10,226			(3,491)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/14/2022	10/13/2023	7,362	22,293,260	3028.21	579,916			314,121		778,272			(144,979)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/14/2022	10/14/2023	7,079	25,364,441	3583.07	231,589			125,444		252,434			(57,897)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/14/2022	10/15/2023	7,346	26,321,372	3583.07	264,802			143,435		71,089			(66,201)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/14/2022	10/16/2023	2,843	4,983,590	1752.96	99,046			53,650		141,339			(24,761)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/14/2022	10/16/2023	3,686	11,162,406	3028.21	304,663			165,026		410,024			(76,166)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/14/2022	10/16/2023	7,958	28,513,727	3583.07	289,393			156,755		273,467			(72,348)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/17/2022	10/17/2023	3,069	9,339,952	3042.96	253,891			137,524		308,561			(63,473)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/18/2022	10/18/2023	7,873	29,285,912	3719.98	290,663			157,442		171,205			(72,666)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/19/2022	10/19/2023	4,144	7,306,729	1763.21	125,335			67,890		158,472			(31,334)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/19/2022	10/19/2023	5,751	17,525,700	3047.25	519,103			281,181		617,527			(129,776)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/19/2022	10/19/2023	12,673	46,827,239	3695.16	679,969			368,317		711,567			(169,992)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/20/2022	10/20/2023	3,376	5,935,874	1758.26	110,611			59,914		148,002			(27,653)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/21/2022	10/20/2023	6,269	11,074,217	1766.38	197,314			106,878		234,776			(49,328)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/20/2022	10/20/2023	4,970	15,102,124	3038.96	408,113			221,061		508,335			(102,028)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/21/2022	10/20/2023	6,453	19,701,943	3053.27	490,353			265,608		560,011			(122,588)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/20/2022	10/20/2023	2,797	10,251,416	3665.78	199,132			107,863		323,171			(49,783)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/21/2022	10/20/2023	1,926	7,226,047	3752.75	64,673			35,031		84,450			(16,168)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/21/2022	10/23/2023	2,436	4,302,969	1766.38	79,528			43,078		93,628			(19,882)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/21/2022	10/23/2023	3,996	12,199,671	3053.27	348,532			188,788		405,370			(87,133)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/24/2022	10/24/2023	2,816	8,621,640	3061.55	226,730			122,812		243,777			(56,683)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/24/2022	10/24/2023	461	1,749,013	3797.34	16,266			8,811		20,018			(4,066)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/25/2022	10/25/2023	3,227	5,731,003	1775.83	110,576			59,895		112,641			(27,644)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/25/2022	10/25/2023	2,776	8,522,946	3070.68	255,483			138,387		263,267			(63,871)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/25/2022	10/25/2023	7,013	27,065,661	3859.11	267,036			144,644		145,803			(66,759)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/26/2022	10/26/2023	3,542	6,297,120	1777.81	112,041			60,689		114,362			(28,010)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/26/2022	10/26/2023	4,382	13,472,911	3074.36	400,784			217,091		406,503			(100,196)				

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S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/26/2022	10/26/2023	430	1,646,523	3830.6	15,313			8,294		18,550			(3,828)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/27/2022	10/27/2023	2,978	5,296,758	1778.54	96,481			52,260		95,797			(24,120)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/28/2022	10/27/2023	7,476	13,356,263	1786.64	249,765			135,289		214,934			(62,441)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/27/2021	10/27/2023	309	562,334	1822.753	21,931			5,940		5,072			(2,741)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/29/2021	10/27/2023	1,579	2,893,222	1832.083	110,810			30,011		21,240			(13,851)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/28/2022	10/27/2023	8,156	25,202,248	3090.18	631,680			342,160		546,615			(157,920)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/27/2022	10/27/2023	3,429	13,054,146	3807.3	251,161			136,045		346,684			(62,790)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/28/2022	10/27/2023	1,124	4,385,804	3901.06	40,788			22,093		47,745			(10,197)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/28/2022	10/30/2023	2,949	5,268,893	1786.64	97,009			52,547		84,770			(24,252)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/29/2021	10/30/2023	635	1,162,495	1832.083	44,640			12,090		8,648			(5,580)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/28/2022	10/30/2023	4,117	12,722,710	3090.18	354,879			192,226		317,337			(88,720)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/28/2022	10/30/2023	513	2,001,763	3901.06	18,616			10,084		21,762			(4,654)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/29/2021	10/31/2023	778	1,424,873	1832.083	54,715			14,819		10,647			(6,839)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/31/2022	10/31/2023	411	1,592,979	3871.98	14,815			8,025		17,559			(3,704)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/01/2022	11/01/2023	3,092	5,516,799	1784.06	110,643			69,152		100,315			(27,661)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/01/2021	11/01/2023	448	822,329	1836.018	31,742			9,919		5,648			(3,968)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/01/2022	11/01/2023	3,608	11,136,173	3086.8	313,988			196,243		285,012			(78,497)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/01/2022	11/01/2023	358	1,379,563	3856.1	12,830			8,019		15,314			(3,207)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/02/2022	11/02/2023	4,187	7,436,304	1776.06	123,542			77,214		131,784			(30,885)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/02/2021	11/02/2023	482	886,857	1840.557	34,765			10,864		5,513			(4,346)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/02/2022	11/02/2023	959	3,606,138	3759.69	33,898			21,186		41,722			(8,474)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/03/2022	11/03/2023	2,280	4,047,539	1775.39	75,556			47,223		79,537			(18,889)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/04/2022	11/03/2023	6,811	12,136,562	1781.91	220,751			137,970		209,849			(55,188)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/04/2021	11/03/2023	1,313	2,422,120	1844.511	96,400			30,125		13,791			(12,050)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/03/2021	11/03/2023	605	1,116,511	1845.082	41,216			12,880		6,233			(5,152)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/03/2022	11/03/2023	5,353	16,445,476	3072.35	451,712			282,320		452,809			(112,928)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/03/2022	11/03/2023	610	2,268,951	3719.89	21,328			13,330		26,649			(5,332)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/04/2022	11/06/2023	2,751	4,902,914	1781.91	101,270			63,294		95,114			(25,318)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/07/2022	11/07/2023	2,260	4,034,592	1785.59	80,989			50,618		72,806			(20,247)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/07/2022	11/07/2023	7,375	28,076,700	3806.8	283,615			177,259		223,218			(70,904)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/08/2022	11/08/2023	3,643	6,512,048	1787.74	129,484			80,927		111,285			(32,371)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/08/2021	11/08/2023	767	1,417,699	1848.241	54,581			17,057		7,582			(6,823)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/08/2022	11/08/2023	2,884	8,928,058	3095.4	264,017			165,011		226,512			(66,004)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/08/2022	11/08/2023	623	2,384,737	3828.11	22,178			13,861		26,721			(5,545)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/09/2022	11/09/2023	4,837	8,619,533	1781.95	146,078			91,299		142,577			(36,520)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/09/2021	11/09/2023	444	821,264	1848.178	31,865			9,958		4,422			(3,983)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/09/2022	11/09/2023	672	2,520,561	3748.57	23,441			14,651		29,183			(5,860)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/11/2022	11/10/2023	5,763	10,397,007	1804.21	184,936			115,585		122,086			(46,234)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/11/2021	11/10/2023	916	1,693,067	1847.773	65,860			20,581		9,250			(8,233)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/10/2022	11/10/2023	794	3,140,293	3956.37	29,205			18,253		33,017			(7,301)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/11/2022	11/10/2023	1,154	4,609,458	3992.93	43,329			27,081		47,474			(10,832)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/11/2022	11/11/2023	7,906	31,566,410	3992.93	345,235			215,772		91,685			(86,309)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/11/2022	11/12/2023	4,952	19,772,636	3992.93	218,393			136,496		69,140			(54,598)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/11/2022	11/13/2023	2,772	5,000,731	1804.21	94,851			59,282		62,221			(23,713)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/11/2022	11/13/2023	7,277	29,056,969	3992.93	306,367			191,480		90,261			(76,592)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/14/2022	11/14/2023	1,659	2,987,317	1801.03	59,285			37,053		41,691			(14,821)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/14/2022	11/14/2023	2,316	7,228,228	3120.44	198,931			124,332		143,233			(49,733)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/14/2022	11/14/2023	323	1,280,046	3957.25	12,032			7,520		13,433			(3,008)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/15/2022	11/15/2023	3,629	6,544,965	1803.56	123,453			77,158		82,743			(30,863)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/16/2022	11/16/2023	4,304	7,754,201	1801.5	126,991			79,369		93,379			(31,748)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/16/2022	11/16/2023	5,061	15,799,778	3121.94	462,246			288,904		334,829			(115,561)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/16/2022	11/16/2023	8,022	31,758,416	3958.79	421,029			263,143		268,023			(105,257)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/17/2022	11/17/2023	1,938	3,488,350	1799.92	61,763			38,602		45,188			(15,441)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/18/2022	11/17/2023	7,955	14,340,500	1802.74	270,733			169,208		183,946			(67,683)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/18/2022	11/17/2023	6,996	21,860,038	3124.78	576,987			360,617		389,515			(144,247)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/18/2022	11/20/2023	3,159	5,695,597	1802.74	113,892			71,183		77,751			(28,473)				

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SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/18/2022	11/20/2023	3,679	11,495,246	3124.78	332,142			207,589		233,618			(83,036)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/23/2021	11/22/2023	611	1,133,013	1853.185	45,660			14,269		5,797			(5,708)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/23/2022	11/22/2023	608	2,449,621	4027.26	23,516			14,698		24,640			(5,879)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/25/2022	11/24/2023	4,074	7,374,032	1810.23	135,695			84,809		82,290			(33,924)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/26/2021	11/24/2023	1,072	1,963,606	1831.668	81,097			25,343		16,318			(10,137)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/25/2022	11/24/2023	4,566	14,338,258	3140.15	377,153			235,720		225,606			(94,288)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/23/2022	11/24/2023	487	1,961,966	4027.26	18,835			11,772		19,726			(4,709)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/25/2022	11/27/2023	2,811	5,088,043	1810.23	98,340			61,463		60,693			(24,585)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/26/2021	11/27/2023	277	507,585	1831.668	20,963			6,551		4,266			(2,620)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/25/2022	11/27/2023	858	2,694,257	3140.15	71,860			44,913		43,301			(17,965)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/28/2022	11/28/2023	1,478	2,665,340	1803.8	48,436			30,273		34,191			(12,109)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/28/2022	11/28/2023	1,913	5,988,696	3130.04	192,538			120,337		138,986			(48,135)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/30/2021	11/30/2023	555	1,004,591	1811.23	37,521			11,725		12,729			(4,690)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/30/2022	11/30/2023	3,937	7,130,576	1811.32	114,681			71,676		73,208			(28,670)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/01/2022	12/01/2023	2,827	5,122,330	1812.15	88,143			62,435		54,351			(22,036)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/03/2021	12/01/2023	1,171	2,136,385	1824.076	80,114			28,374		21,232			(10,014)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/01/2022	12/01/2023	4,853	15,265,046	3145.54	409,786			290,265		250,236			(102,447)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/03/2021	12/04/2023	693	1,264,230	1824.076	47,409			16,791		12,687			(5,926)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/03/2021	12/05/2023	282	514,170	1824.076	19,281			6,829		5,177			(2,410)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/06/2022	12/06/2023	4,159	7,499,040	1802.9	141,019			99,889		102,146			(35,255)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/06/2021	12/06/2023	704	1,289,589	1832.539	49,391			17,493		11,001			(6,174)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/07/2022	12/07/2023	4,524	8,155,626	1802.76	141,428			100,178		104,087			(35,357)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/08/2022	12/08/2023	1,539	2,778,112	1804.59	41,961			29,722		30,653			(10,490)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/08/2021	12/08/2023	769	1,413,208	1838.442	49,913			17,678		10,587			(6,239)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/10/2021	12/08/2023	1,434	2,641,619	1842.122	104,080			36,862		18,602			(13,010)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/08/2022	12/08/2023	4,333	13,581,766	3134.84	358,352			253,833		246,307			(89,588)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/10/2021	12/11/2023	396	729,878	1842.122	28,757			10,185		5,202			(3,595)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/10/2021	12/12/2023	280	515,074	1842.122	20,294			7,187		3,686			(2,537)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/12/2022	12/12/2023	3,034	9,527,391	3140.25	251,626			178,235		164,535			(62,907)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/13/2021	12/13/2023	752	1,386,206	1842.736	54,062			19,147		9,830			(6,758)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/14/2022	12/14/2023	4,277	7,727,198	1806.81	136,934			96,995		95,121			(34,233)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/14/2021	12/14/2023	1,239	2,279,552	1839.858	89,017			31,527		17,234			(11,127)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/14/2022	12/14/2023	5,531	17,370,228	3140.74	520,042			368,363		371,437			(130,011)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/16/2022	12/15/2023	6,595	11,820,016	1792.17	217,968			154,394		188,169			(54,492)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/15/2022	12/15/2023	1,898	3,409,753	1796.8	62,769			44,461		51,503			(15,692)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/15/2021	12/15/2023	541	998,184	1845.071	38,330			13,575		6,793			(4,791)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/15/2022	12/15/2023	5,600	17,493,594	3123.69	468,221			331,656		369,191			(117,055)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/16/2022	12/18/2023	3,667	6,572,074	1792.17	122,369			86,678		106,483			(30,592)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/19/2022	12/19/2023	2,040	3,652,828	1790.27	73,114			51,789		65,179			(18,278)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/19/2022	12/19/2023	2,674	8,324,947	3113.87	237,352			168,124		209,806			(59,338)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/20/2021	12/20/2023	728	1,332,311	1828.978	50,628			17,931		12,791			(6,328)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/20/2022	12/20/2023	8,864	33,873,951	3821.62	405,969			287,561		541,104			(101,492)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/21/2022	12/21/2023	4,382	7,869,056	1795.9	136,290			96,539		114,200			(34,072)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/21/2021	12/21/2023	834	1,531,136	1835.156	58,643			20,769		13,063			(7,330)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/21/2022	12/21/2023	3,545	11,075,389	3124.43	333,538			236,256		281,116			(83,385)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/22/2022	12/22/2023	1,940	3,477,470	1792.83	61,521			43,577		53,859			(15,380)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/23/2022	12/22/2023	5,789	10,392,684	1795.31	196,844			139,431		163,470			(49,211)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/22/2021	12/22/2023	296	543,594	1838.506	21,091			7,470		4,352			(2,636)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/23/2021	12/22/2023	1,108	2,041,387	1842.373	79,818			28,269		15,104			(9,977)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/22/2022	12/22/2023	5,637	17,583,110	3119.48	455,595			322,713		384,949			(113,899)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/23/2022	12/22/2023	7,155	22,352,994	3124.18	583,924			413,613		474,976			(145,981)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/22/2022	12/22/2023	10,587	40,469,013	3822.39	481,023			340,725		802,481			(120,256)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/23/2022	12/26/2023	825	1,481,336	1795.31	31,701			22,455		26,213			(7,925)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/23/2021	12/26/2023	420	774,286	1842.373	30,275			10,722		5,815			(3,784)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/23/2022	12/26/2023	1,351	4,220,998	3124.18	118,598			84,007		98,660			(29,649)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/27/2022	12/27/2023	2,221	3,989,829	1796.35	74,189			52,550		62,183			(18,547)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/27/2022	12/27/2023	2,316	7,241,784	3127.52	212,880			150,790		175,541			(53,220)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/28/2022	12/28/2023	4,047	7,244,612	1790.28	111,242			78,796		102,374			(27,810)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/30/2022	12/29/2023	7,898	14,156,854	1792.36	279,242			197,796		244,397			(69,811)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/31/2021	12/29/2023	1,172	2,175,907	1856.306	87,254			30,902		12,353			(10,907)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/30/2022	01/02/2024	2,396	4,294,717	1792.36	78,622			55,690		70,515			(19,655)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/31/2021	01/02/2024	635	1,178,054	1856.306	47,240			16,731		6,804			(5,905)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/03/2023	01/03/2024	2,329	4,174,579	1792.66		78,208		61,915		69,183			(16,293)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/05/2023	01/05/2024	3,077	5,511,448	1791.07		107,219		84,882		97,666			(22,337)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/06/2023	01/05/2024	5,628	10,142,550	1802.15		186,740		147,836		144,676			(38,904)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/06/2022	01/05/2024	685	1,270,711	1855.247	48,020			19,008		7,601			(6,003)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/07/2022	01/05/2024	1,209	2,243,350	1855.661	86,181			34,113		13,302			(10,773)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/05/2022	01/05/2024	3,297	6,122,631	1857.24	234,497			92,822		35,109			(29,312)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/05/2023	01/05/2024	5,215	16,280,040	3121.78		438,740		347,336		375,913			(91,404)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/06/2023	01/08/2024	3,333	6,006,423	1802.15		111,286		88,101		86,849			(23,185)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/07/2022	01/08/2024	444	823,488	1855.661	31,672			12,537		4,944			(3,959)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/09/2023	01/09/2024	1,498	2,696,741	1799.78		51,863		41,058		41,314			(10,805)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/07/2022	01/09/2024	652	1,209,186	1855.661	46,518			18,414		7,289			(5,815)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/10/2022	01/10/2024	691	1,279,248	1850.286	47,844			18,938		8,651			(5,980)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/11/2023	01/11/2024	4,919	8,891,423	1807.44		159,326		126,133		114,755			(33,193)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/11/2022	01/11/2024	812	1,506,086	1854.357	57,099			22,602		9,404			(7,137)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/13/2023	01/12/2024	10,004	18,093,459	1808.7		326,655		258,602		230,137			(68,053)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/14/2022	01/12/2024	3,032	5,610,056	1850.38	210,938			83,496		38,153			(26,367)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/13/2022	01/12/2024	758	1,404,902	1853.577	54,791			21,688		8,950			(6,849)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/12/2022	01/12/2024	554	1,027,340	1854.6	39,244			15,534		6,408			(4,906)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/12/2023	01/12/2024	5,011	15,791,911	3151.76		402,555		318,690		284,185			(83,866)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/13/2023	01/12/2024	9,959	31,425,913	3155.62		819,948		649,125		563,302			(170,822)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/13/2023	01/16/2024	2,547	4,606,502	1808.7		85,340		67,561		60,888			(17,779)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/14/2022	01/16/2024	480	888,357	1850.38	33,402			13,222		6,133			(4,175)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/13/2023	01/16/2024	1,378	4,348,166	3155.62		134,774		106,696		96,831			(28,078)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/17/2023	01/17/2024	2,169	3,918,927	1806.5		78,561		62,194		57,171			(16,367)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/14/2022	01/17/2024	237	438,395	1850.38	16,484			6,525		3,038			(2,060)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/17/2023	01/17/2024	5,730	22,867,452	3990.97		309,547		245,058		230,481			(64,489)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/18/2022	01/18/2024	263	484,692	1843.01	18,273			7,233		3,898			(2,284)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/19/2023	01/19/2024	3,769	6,750,739	1791.06		108,901		86,213		103,487			(22,688)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/20/2023	01/19/2024	5,011	9,011,365	1798.29		162,803		128,886		138,061			(33,917)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/21/2022	01/19/2024	933	1,699,943	1821.746	64,428			25,503		20,311			(8,053)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/20/2022	01/19/2024	200	365,034	1828.522	14,017			5,549		3,865			(1,752)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/19/2022	01/19/2024	412	756,863	1838.307	28,382			11,235		6,683			(3,548)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/19/2023	01/19/2024	4,686	14,654,258	3127.16		408,343		323,271		371,601			(85,071)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/20/2023	01/22/2024	3,208	5,769,193	1798.29		113,147		89,575		95,935			(23,572)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/21/2022	01/22/2024	606	1,104,714	1821.746	41,979			16,617		13,300			(5,247)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/21/2022	01/23/2024	1,241	2,261,534	1821.746	85,938			34,017		27,295			(10,742)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/24/2022	01/24/2024	455	829,618	1823.596	32,272			12,774		9,719			(4,034)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/25/2023	01/25/2024	3,063	5,513,015	1800.12		94,364		74,705		79,182			(19,659)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/25/2022	01/25/2024	360	654,521	1817.361	24,741			9,793		8,561			(3,093)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/27/2023	01/26/2024	6,976	12,557,955	1800.06		238,665		188,943		198,020			(49,722)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/26/2023	01/26/2024	2,756	4,962,294	1800.64		79,457		62,903		66,474			(16,554)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/26/2022	01/26/2024	1,292	2,339,273	1810.296		89,828		35,557		34,507			(11,229)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/27/2022	01/26/2024	661	1,197,697	1811.39		45,632		18,063		17,352			(5,704)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/28/2022	01/26/2024	1,014	1,844,146	1819.345		70,815		28,031		23,371			(8,852)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/27/2023	01/26/2024	6,294	19,799,833	3145.97		510,779		404,367		406,389			(106,412)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/26/2023	01/26/2024	3,628	11,417,000	3146.59		309,019		244,640		248,478			(64,379)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/27/2023	01/29/2024	2,751	4,951,429	1800.06		93,861		74,307		78,687			(19,554)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/28/2022	01/29/2024	818	1,489,116	1819.345	57,182			22,635		19,007			(7,148)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/27/2023	01/29/2024	3,021	9,504,607	3145.97		265,121		209,887		214,373			(55,233)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/28/2022	01/30/2024	548	997,090	1819.345	38,288			15,156		12,757			(4,786)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/31/2023	01/31/2024	3,440	6,212,021	1805.89		117,956		93,382		90,607			(24,574)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/31/2022	01/31/2024	844	1,540,839	1825.99	60,247			23,848		17,621			(7,531)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/31/2023	01/31/2024	3,048	9,625,797	3157.71		270,297		213,985		201,794			(56,312)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/01/2023	02/01/2024	3,436	6,218,132	1809.9		109,393		95,719		79,290			(13,674)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/01/2022	02/01/2024	419	767,162	1829.53	30,149			13,190		8,264			(3,769)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/03/2023	02/02/2024	6,882	12,459,043	1810.28		240,606		210,530		172,259			(30,076)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/04/2022	02/02/2024	678	1,234,229	1820.86	49,739			21,761		15,498			(6,217)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/03/2023	02/05/2024	3,195	5,783,305	1810.28		111,341		97,423		80,267			(13,918)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/04/2022	02/05/2024	334	609,042	1820.86	24,544			10,738		7,702			(3,068)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/06/2023	02/06/2024	1,405	2,537,805	1806.55		53,040		46,410		40,655			(6,630)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/04/2022	02/06/2024	377	685,931	1820.86	27,643			12,094		8,695			(3,455)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/06/2023	02/06/2024	2,906	9,185,479	3161.29		272,874		238,765		195,601			(34,109)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/07/2023	02/07/2024	2,792	5,050,162	1808.48		92,489		80,928		69,606			(11,561)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/07/2023	02/07/2024	2,724	8,620,746	3165.09		240,925		210,809		164,613			(30,116)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/07/2023	02/07/2024	5,808	24,185,744	4164		356,765		312,170		159,053			(44,596)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/08/2022	02/08/2024	526	959,570	1824.69	37,711			16,499		11,450			(4,714)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/08/2023	02/08/2024	7,685	31,646,812	4117.86		517,634		452,930		354,269			(64,704)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/09/2023	02/09/2024	2,401	4,317,341	1797.92		82,682		72,347		72,850			(10,335)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/11/2022	02/09/2024	967	1,753,310	1813.8	70,834			30,990		25,154			(8,854)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/09/2022	02/09/2024	624	1,143,251	1832.28	45,044			19,707		11,983			(5,631)				

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SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/09/2023	02/09/2024	4,536	14,275,839	3147.43		400,258		350,225		318,713			(50,032)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/11/2022	02/12/2024	550	998,065	1813.8	40,322			17,641		14,409			(5,040)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/11/2022	02/13/2024	387	702,382	1813.8	28,376			12,415		10,161			(3,547)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/14/2023	02/14/2024	2,923	5,276,438	1804.99		90,379		79,081		73,672			(11,297)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/14/2022	02/14/2024	452	816,977	1808.68	31,699			13,868		12,851			(3,962)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/14/2023	02/14/2024	2,161	6,833,466	3161.85		207,966		181,971		150,164			(25,996)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/14/2023	02/14/2024	4,985	20,617,511	4136.13		298,617		261,290		98,592			(37,327)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/15/2023	02/15/2024	5,840	10,556,354	1807.46		186,899		163,537		145,744			(23,362)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/15/2022	02/15/2024	719	1,304,498	1814.36	50,223			21,973		18,780			(6,278)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/16/2022	02/16/2024	478	868,670	1815.83	33,791			14,784		12,237			(4,224)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/21/2023	02/21/2024	2,090	3,750,228	1794.3		70,852		61,996		66,694			(8,857)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/21/2023	02/21/2024	2,568	8,078,237	3145.99		248,871		217,762		204,264			(31,109)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/24/2022	02/23/2024	335	601,244	1792.78	22,306			9,759		12,205			(2,788)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/23/2023	02/23/2024	2,411	4,328,930	1795.15		76,445		66,890		71,698			(9,556)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/25/2022	02/23/2024	617	1,118,187	1812.41	42,827			18,737		16,877			(5,353)				

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/23/2023	02/23/2024	4,492	14,143,160	3148.3		389,814		341,087		312,186			(48,727)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/25/2022	02/26/2024	631	1,143,489	1812.41	43,796			19,161		17,360			(5,474)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/25/2022	02/27/2024	258	466,818	1812.41	17,879			7,822		7,101			(2,235)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/28/2023	02/28/2024	6,927	27,499,478	3970.15		375,760		328,790		519,057			(46,970)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/01/2023	03/01/2024	4,614	8,253,944	1789.08		141,476		135,581		143,564			(5,895)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/02/2023	03/01/2024	4,135	7,419,549	1794.21		139,389		133,581		132,304			(5,808)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/03/2023	03/01/2024	3,968	7,141,880	1800.01		130,958		125,501		115,809			(5,457)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/03/2023	03/01/2024	2,758	8,716,859	3160.11		258,986		248,195		193,149			(10,791)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/02/2023	03/01/2024	700	2,785,346	3981.35		27,296		26,159		28,131			(1,137)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/03/2023	03/04/2024	3,375	6,074,126	1800.01		114,140		109,384		101,279			(4,756)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/04/2022	03/04/2024	465	842,266	1812.35	30,658			14,691		12,972			(3,832)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/03/2023	03/04/2024	2,847	8,997,011	3160.11		273,911		262,498		205,853			(11,413)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/03/2023	03/05/2024	3,940	7,091,717	1800.01		129,284		123,897		114,660			(5,387)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/04/2022	03/05/2024	431	781,266	1812.35	28,438			13,627		12,055			(3,555)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/03/2023	03/05/2024	1,790	5,655,006	3160.11		167,864		160,870		124,933			(6,994)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/06/2023	03/06/2024	2,074	3,729,981	1798.26		79,076		75,781		71,233			(3,295)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/04/2022	03/06/2024	299	542,084	1812.35	19,786			9,481		8,380			(2,473)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/07/2023	03/07/2024	3,215	5,752,350	1789.42		102,687		98,408		104,965			(4,279)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/07/2022	03/07/2024	508	915,536	1803.44	33,783			16,188		16,230			(4,223)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/10/2023	03/08/2024	5,133	9,101,992	1773.19		164,374		157,525		206,934			(6,849)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/08/2023	03/08/2024	5,274	9,440,283	1790.06		161,146		154,432		162,881			(6,714)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/08/2022	03/08/2024	541	971,783	1797.18	35,956			17,229		18,909			(4,494)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/10/2022	03/08/2024	646	1,163,168	1801.91	42,107			20,176		21,126			(5,263)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/09/2022	03/08/2024	920	1,659,912	1803.71	57,599			27,599		29,356			(7,200)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/08/2023	03/08/2024	8,022	32,021,987	3992.01		524,032		502,197		714,872			(21,835)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/10/2023	03/11/2024	2,654	4,705,242	1773.19		91,930		88,100		117,279			(3,830)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/11/2022	03/11/2024	815	1,465,791	1797.65	53,355			25,566		28,458			(6,669)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/10/2023	03/12/2024	3,489	6,187,029	1773.19		111,024		106,398		139,756			(4,626)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/11/2022	03/12/2024	402	722,472	1797.65	26,370			12,636		14,048			(3,296)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/13/2023	03/13/2024	1,680	2,978,912	1772.98		59,698		57,210		76,105			(2,487)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/11/2022	03/13/2024	322	579,035	1797.65	21,135			10,127		11,276			(2,642)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/14/2023	03/14/2024	2,710	4,818,571	1777.98		85,150		81,602		101,366			(3,548)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/14/2022	03/14/2024	651	1,172,062	1799.5	43,132			20,667		22,259			(5,391)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/15/2023	03/15/2024	5,188	9,197,338	1772.96		166,741		159,793		208,272			(6,948)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/15/2022	03/15/2024	632	1,141,955	1806.2	41,796			20,027		19,692			(5,224)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/16/2022	03/15/2024	1,639	2,967,710	1810.74	103,534			49,610		46,919			(12,942)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/17/2022	03/15/2024	1,413	2,567,130	1816.45	93,444			44,775		37,885			(11,680)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/17/2023	03/15/2024	916	3,587,240	3916.64		35,155		33,690		37,108			(1,465)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/18/2022	03/18/2024	1,207	2,194,684	1818.06	80,106			38,384		31,772			(10,013)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/17/2023	03/18/2024	541	2,117,985	3916.64		20,756		19,891		21,895			(865)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/18/2022	03/19/2024	599	1,088,152	1818.06	39,826			19,083		15,784			(4,978)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/17/2023	03/19/2024	377	1,476,457	3916.64		14,469		13,866		15,260			(603)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/18/2022	03/20/2024	800	1,454,604	1818.06	53,239			25,510		21,140			(6,655)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/20/2023	03/20/2024	514	2,032,184	3951.57		20,119		19,280		20,711			(838)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/21/2022	03/21/2024	294	533,906	1819.07	19,648			9,415		7,653			(2,456)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/21/2023	03/21/2024	2,764	8,656,145	3131.85		221,763		212,523		246,740			(9,240)				

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S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/21/2023	03/21/2024	6,977	27,929,550	4002.87		347,726		333,238		498,245			(14,489)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/23/2022	03/22/2024	1,020	1,853,432	1816.91	67,650			32,416		27,524			(8,456)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/24/2022	03/22/2024	1,251	2,279,433	1821.69	81,604			39,102		31,425			(10,200)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/22/2022	03/22/2024	473	861,547	1821.81	31,791			15,233		11,855			(3,974)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/22/2023	03/22/2024	3,818	11,893,335	3115.41		360,938		345,899		446,291			(15,039)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/22/2023	03/22/2024	8,660	34,094,092	3936.97		499,406		478,598		706,305			(20,809)				
S&P Digital		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/23/2023	03/22/2024	581	2,294,364	3948.72		22,714		21,768		23,401			(946)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/24/2023	03/24/2024	6,514	25,865,264	3970.99		324,820		311,286		508,420			(13,534)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/25/2022	03/25/2024	980	1,790,591	1827.21	64,640			30,973		22,758			(8,080)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/24/2023	03/25/2024	7,572	30,070,164	3970.99		384,551		368,528		603,314			(16,023)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/25/2022	03/26/2024	577	1,054,592	1827.21	38,176			18,293		13,432			(4,772)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/24/2023	03/26/2024	5,921	23,510,997	3970.99		293,750		281,510		463,633			(12,240)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/27/2023	03/27/2024	3,960	7,038,378	1777.16		124,247		119,070		148,823			(5,177)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/25/2022	03/27/2024	435	794,705	1827.21	28,848			13,823		10,143			(3,606)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/27/2023	03/27/2024	5,775	22,969,898	3977.53		287,961		275,962		435,252			(11,998)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/28/2023	03/28/2024	2,184	3,886,485	1779.42		73,856		70,779		86,233			(3,077)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/31/2023	03/28/2024	3,074	5,517,500	1794.75		106,234		101,808		102,829			(4,426)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/31/2022	03/28/2024	650	1,187,142	1826.43	42,262			20,251		15,374			(5,283)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/30/2022	03/28/2024	1,729	3,170,193	1833.94	109,643			52,537		36,066			(13,705)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/29/2022	03/28/2024	1,226	2,249,305	1834.78	79,176			37,938		25,455			(9,897)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/29/2023	03/29/2024	6,715	27,046,476	4027.81		436,125		417,953		581,152			(18,172)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/31/2023	03/31/2024	7,396	30,392,138	4109.31		404,744		387,880		513,412			(16,864)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/31/2023	04/01/2024	4,082	7,326,313	1794.75		137,781		132,040		134,518			(5,741)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/01/2022	04/01/2024	1,328	2,432,376	1831.48	85,863			44,720		29,307			(10,733)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/31/2023	04/01/2024	6,759	27,773,032	4109.31		373,977		358,395		473,972			(15,582)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/31/2023	04/02/2024	2,019	3,623,028	1794.75		71,784		68,793		69,887			(2,991)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/01/2022	04/02/2024	836	1,531,196	1831.48	54,051			28,152		18,489			(6,756)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/31/2023	04/02/2024	5,776	23,736,842	4109.31		326,332		312,735		411,925			(13,597)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/01/2022	04/03/2024	797	1,459,330	1831.48	51,660			26,906		17,660			(6,458)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/05/2022	04/05/2024	419	766,051	1828.93	27,348			14,244		9,696			(3,419)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/06/2022	04/05/2024	1,046	1,916,838	1831.99	66,186			34,472		22,849			(8,273)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/12/2022	04/12/2024	949	1,737,791	1831.08	60,823			31,678		21,577			(7,603)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/19/2022	04/19/2024	321	589,888	1838.01	20,410			10,630		6,659			(2,551)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/22/2022	04/22/2024	961	1,754,843	1826.07	59,665			31,075		24,032			(7,458)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/22/2022	04/23/2024	820	1,497,230	1826.07	50,906			26,513		20,544			(6,363)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/22/2022	04/24/2024	706	1,289,885	1826.07	43,856			22,842		17,733			(5,482)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/25/2022	04/25/2024	476	870,299	1826.74	29,068			15,140		11,866			(3,633)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/26/2022	04/26/2024	416	756,204	1816.49	25,711			13,391		12,034			(3,214)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/27/2022	04/26/2024	1,001	1,821,212	1819.48	51,947			27,056		26,230			(6,493)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/28/2022	04/26/2024	1,010	1,843,319	1824.29	59,539			31,010		26,132			(7,442)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/02/2022	05/02/2024	740	1,334,661	1803.93	42,976			24,174		25,612			(5,372)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/03/2022	05/03/2024	1,169	2,112,105	1807.52	68,432			38,493		38,624			(8,554)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/05/2022	05/03/2024	617	1,117,068	1809.26	35,634			20,044		19,937			(4,454)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/04/2022	05/03/2024	1,233	2,244,648	1821.05	71,986			40,492		33,529			(8,998)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/06/2022	05/06/2024	822	1,485,870	1808.1	47,696			26,829		27,075			(5,962)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/06/2022	05/07/2024	959	1,734,002	1808.1	55,661			31,310		31,643			(6,958)				

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

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/06/2022	05/08/2024	459	829,471	1808.1	26,709			15,024		15,159			(3,339)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/09/2022	05/09/2024	1,086	1,957,464	1802.34	62,835			35,344		38,766			(7,854)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/11/2022	05/10/2024	529	949,307	1796.22	27,360			15,390		19,250			(3,420)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/12/2022	05/10/2024	682	1,226,391	1798.99	38,754			21,799		25,438			(4,844)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/10/2022	05/10/2024	587	1,056,064	1799.14	33,688			18,950		21,862			(4,211)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/13/2022	05/13/2024	873	1,575,499	1804.26	50,101			28,182		30,570			(6,263)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/13/2022	05/14/2024	576	1,038,830	1804.26	33,139			18,641		20,185			(4,142)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/13/2022	05/15/2024	570	1,027,671	1804.26	32,783			18,440		19,996			(4,098)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/16/2022	05/16/2024	685	1,236,450	1804.77	39,814			22,395		23,926			(4,977)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/19/2022	05/17/2024	579	1,035,554	1788.82	32,413			18,232		24,722			(4,052)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/18/2022	05/17/2024	730	1,307,213	1791.76	41,569			23,383		30,061			(5,196)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/17/2022	05/17/2024	1,021	1,848,084	1810.27	60,063			33,785		33,218			(7,508)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/20/2022	05/20/2024	767	1,372,981	1789.95	43,798			24,636		32,423			(5,475)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/20/2022	05/21/2024	469	839,765	1789.95	26,789			15,069		19,854			(3,349)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/20/2022	05/22/2024	849	1,519,710	1789.95	48,479			27,269		35,970			(6,060)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/23/2022	05/23/2024	458	821,688	1794.68	26,294			14,790		18,331			(3,287)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/24/2022	05/24/2024	449	806,244	1796.22	25,800			14,512		17,654			(3,225)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/25/2022	05/24/2024	643	1,155,676	1797.75	37,213			20,932		24,808			(4,652)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/26/2022	05/24/2024	800	1,443,086	1803.11	46,900			26,381		28,867			(5,863)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/27/2022	05/24/2024	1,202	2,175,295	1809.89	70,697			39,767		39,711			(8,837)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/27/2022	05/28/2024	253	458,765	1809.89	14,910			8,387		8,424			(1,864)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/27/2022	05/29/2024	572	1,034,911	1809.89	33,635			18,919		19,030			(4,204)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/01/2022	05/31/2024	1,077	1,939,231	1800.83	63,025			38,078		40,344			(7,878)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/31/2022	05/31/2024	613	1,106,234	1805.75	34,736			19,539		21,567			(4,342)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/02/2022	05/31/2024	680	1,227,914	1806.23	40,153			24,259		23,786			(5,019)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/09/2022	06/07/2024	454	815,685	1795.14	25,939			15,671		18,416			(3,242)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/08/2022	06/07/2024	1,544	2,783,392	1802.58	89,625			54,149		57,107			(11,203)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/07/2022	06/07/2024	636	1,149,477	1807.56	37,358			22,570		22,086			(4,670)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/10/2022	06/10/2024	702	1,254,080	1786.59	41,134			24,852		31,593			(5,142)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/10/2022	06/11/2024	352	628,547	1786.59	20,616			12,456		15,851			(2,577)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/10/2022	06/12/2024	296	528,863	1786.59	17,400			10,512		13,351			(2,175)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/13/2022	06/13/2024	366	649,805	1773.88	20,859			12,602		19,088			(2,607)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/14/2022	06/14/2024	702	1,242,336	1769.77	39,879			24,094		38,281			(4,985)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/15/2022	06/14/2024	1,131	2,004,071	1771.98	62,727			37,898		60,220			(7,841)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/17/2022	06/17/2024	1,079	1,901,463	1762.31	58,375			35,268		63,814			(7,297)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/17/2022	06/18/2024	919	1,619,200	1762.31	49,709			30,033		54,381			(6,214)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/21/2022	06/21/2024	524	927,777	1769.32	28,668			17,320		28,898			(3,584)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/22/2022	06/21/2024	738	1,306,119	1769.92	38,222			23,093		38,593			(4,778)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/23/2022	06/21/2024	645	1,143,970	1773.7	35,921			21,702		33,907			(4,490)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/24/2022	06/24/2024	657	1,171,171	1783.92	37,126			22,430		30,900			(4,641)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/24/2022	06/25/2024	592	1,056,796	1783.92	33,500			20,240		27,910			(4,188)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/24/2022	06/26/2024	740	1,320,619	1783.92	41,864			25,293		34,911			(5,233)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/27/2022	06/27/2024	328	584,247	1783.82	18,462			11,154		15,478			(2,308)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/30/2022	06/28/2024	941	1,670,697	1776.39	54,131			32,704		48,309			(6,766)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/29/2022	06/28/2024	769	1,367,747	1778.03	44,452			26,856		38,809			(5,556)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/28/2022	06/28/2024	608	1,082,093	1778.59	34,194			20,659		30,506			(4,274)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/01/2022	07/01/2024	627	1,117,730	1781.32	36,885			23,822		30,610			(4,611)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/01/2022	07/02/2024	514	915,947	1781.32	30,318			19,580		25,107			(3,790)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/01/2022	07/03/2024	266	473,208	1781.32	15,663			10,116		12,983			(1,958)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/05/2022	07/05/2024	500	889,794	1778.59	29,630			19,136		25,242			(3,704)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/07/2022	07/05/2024	319	568,305	1782.4	18,754			12,112		15,426			(2,344)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/08/2022	07/08/2024	660	1,174,939	1779.89	37,598			24,282		32,925			(4,700)				

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

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/08/2022	07/09/2024	321	570,965	1779.89	18,328			11,837		16,014			(2,291)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/08/2022	07/10/2024	740	1,316,964	1779.89	42,275			27,302		36,971			(5,284)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/11/2022	07/11/2024	323	574,654	1778.8	18,504			11,950		16,349			(2,313)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/14/2022	07/12/2024	506	897,722	1772.94	29,445			19,017		27,312			(3,681)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/13/2022	07/12/2024	594	1,054,960	1775	33,864			21,871		31,364			(4,233)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/12/2022	07/12/2024	471	836,228	1776.89	27,010			17,444		24,336			(3,376)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/15/2022	07/15/2024	496	882,460	1778.27	28,680			18,522		25,347			(3,585)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/15/2022	07/16/2024	402	714,549	1778.27	23,294			15,044		20,542			(2,912)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/15/2022	07/17/2024	592	1,051,859	1778.27	34,291			22,146		30,265			(4,286)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/22/2022	07/22/2024	1,015	1,815,476	1788.59	61,000			39,396		46,582			(7,625)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/22/2022	07/24/2024	442	789,707	1788.59	26,534			17,137		20,302			(3,317)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/25/2022	07/25/2024	288	515,271	1790.41	16,540			10,682		12,979			(2,068)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/26/2022	07/26/2024	271	485,509	1789.93	15,682			10,128		12,311			(1,960)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/27/2022	07/26/2024	433	777,371	1794.77	24,954			16,116		18,611			(3,119)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/29/2022	07/29/2024	513	925,002	1804.67	29,878			19,296		19,692			(3,735)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/29/2022	07/30/2024	447	807,583	1804.67	26,166			16,899		17,213			(3,271)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/29/2022	07/31/2024	579	1,045,208	1804.67	33,865			21,871		22,303			(4,233)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/01/2022	08/01/2024	545	983,599	1804.55	32,065			22,045		21,044			(4,008)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/02/2022	08/02/2024	847	1,524,946	1799.88	49,256			33,863		34,584			(6,157)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/04/2022	08/02/2024	913	1,644,790	1801.73	53,127			36,525		36,471			(6,641)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/05/2022	08/05/2024	658	1,186,955	1802.99	38,101			26,195		26,004			(4,763)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/05/2022	08/06/2024	748	1,349,197	1802.99	43,309			29,775		29,592			(5,414)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/05/2022	08/07/2024	236	424,881	1802.99	13,681			9,406		9,329			(1,710)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/09/2022	08/09/2024	1,341	2,417,386	1803.29	78,565			54,013		53,005			(9,821)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/15/2022	08/15/2024	243	442,619	1824.01	13,898			9,555		7,529			(1,737)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/17/2022	08/16/2024	725	1,321,905	1823.8	40,582			27,900		22,578			(5,073)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/18/2022	08/16/2024	1,044	1,904,514	1824.07	60,754			41,768		32,415			(7,594)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/19/2022	08/19/2024	763	1,387,644	1819	42,739			29,383		25,315			(5,342)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/19/2022	08/20/2024	610	1,109,300	1819	34,166			23,489		20,263			(4,271)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/19/2022	08/21/2024	512	931,458	1819	28,782			19,788		17,037			(3,598)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/22/2022	08/22/2024	308	557,623	1809.98	17,286			11,884		11,433			(2,161)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/29/2022	08/29/2024	518	931,751	1798.29	28,418			19,538		22,154			(3,552)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/02/2022	08/30/2024	492	878,538	1786.1	27,586			20,115		24,044			(3,448)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/30/2022	08/30/2024	686	1,229,737	1792.64	37,138			25,532		31,251			(4,642)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/02/2022	09/04/2024	777	1,387,973	1786.1	43,582			31,779		38,152			(5,448)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/02/2022	09/05/2024	480	857,420	1786.1	26,923			19,631		23,589			(3,365)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/06/2022	09/06/2024	796	1,420,274	1785.24	44,739			32,622		39,483			(5,592)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/07/2022	09/06/2024	590	1,059,506	1796.18	31,641			23,071		24,933			(3,955)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/09/2022	09/09/2024	382	688,575	1802.92	21,621			15,765		15,681			(2,703)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/09/2022	09/10/2024	437	787,976	1802.92	24,742			18,041		17,963			(3,093)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/09/2022	09/11/2024	385	693,773	1802.92	21,784			15,885		15,832			(2,723)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/12/2022	09/12/2024	266	480,183	1805.85	15,126			11,029		10,596			(1,891)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/15/2022	09/13/2024	524	932,435	1778.97	29,092			21,213		27,920			(3,636)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/16/2022	09/16/2024	568	1,009,393	1776.81	31,493			22,964		31,003			(3,937)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/16/2022	09/18/2024	627	1,113,622	1776.81	34,856			25,416		34,256			(4,357)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/22/2022	09/20/2024	604	1,065,687	1764.5	33,036			24,089		37,307			(4,130)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/21/2022	09/20/2024	2,647	4,681,093	1768.61	142,635			104,005		154,127			(17,829)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/20/2022	09/20/2024	459	813,863	1774.37	25,311			18,456		25,728			(3,164)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/23/2022	09/23/2024	721	1,269,337	1759.37	38,969			28,415		46,871			(4,871)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/23/2022	09/24/2024	472	829,811	1759.37	25,475			18,576		30,660			(3,184)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/29/2022	09/27/2024	466	816,150	1751.24	25,709			18,746		32,701			(3,214)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/27/2022	09/27/2024	1,026	1,796,272	1751.35	55,325			40,341		71,895			(6,916)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/28/2022	09/27/2024	490	862,491	1758.96	26,823			19,559		32,054			(3,353)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/30/2022	09/30/2024	390	680,115	1745.47	20,880			15,225		28,827			(2,610)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/30/2022	10/01/2024	524	914,361	1745.47	28,071			20,468		38,775			(3,509)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/30/2022	10/02/2024	553	965,880	1745.47	29,749			21,692		40,979			(3,719)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/06/2022	10/04/2024	412	726,720	1761.89	22,383			17,254		26,345			(2,798)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/05/2022	10/04/2024	1,156	2,043,226	1766.74	63,544			48,982		70,557			(7,943)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/04/2022	10/04/2024	438	775,372	1768.87	24,269			18,707		26,202			(3,034)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/07/2022	10/07/2024	917	1,608,015	1754.09	49,848			38,425		63,026			(6,231)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/07/2022	10/08/2024	351	614,921	1754.09	19,063			14,694		24,115			(2,383)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/07/2022	10/09/2024	936	1,641,518	1754.09	51,051			39,352		64,410			(6,381)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/12/2022	10/11/2024	744	1,304,081	1751.99	40,427			31,162		52,266			(5,053)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/14/2022	10/11/2024	783	1,372,813	1752.96	41,734			32,170		54,514			(5,217)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/11/2022	10/11/2024	989	1,735,914	1755.52	53,640			41,347		67,258			(6,705)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/14/2022	10/15/2024	834	1,462,517	1752.96	44,461			34,272		58,203			(5,558)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/14/2022	10/16/2024	547	959,031	1752.96	29,155			22,473		38,187			(3,644)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/20/2022	10/18/2024	1,414	2,486,458	1758.26	75,588			58,266		94,195			(9,449)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/19/2022	10/18/2024	772	1,361,031	1763.21	41,784			32,208		49,122			(5,223)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/21/2022	10/21/2024	796	1,406,675	1766.38	42,763			32,963		49,290			(5,345)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/21/2022	10/22/2024	405	715,733	1766.38	21,830			16,827		25,096			(2,729)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/21/2022	10/23/2024	365	645,385	1766.38	19,684			15,173		22,643			(2,461)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/25/2022	10/25/2024	519	920,823	1775.83	28,177			21,720		29,402			(3,522)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/26/2022	10/25/2024	1,588	2,822,854	1777.81	84,390			65,051		86,644			(10,549)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/27/2022	10/25/2024	805	1,432,451	1778.54	43,403			33,457		44,476			(5,425)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/28/2022	10/28/2024	1,163	2,078,463	1786.64	62,977			48,545		59,404			(7,872)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/28/2022	10/29/2024	827	1,476,942	1786.64	44,899			34,610		42,246			(5,612)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/28/2022	10/30/2024	644	1,150,624	1786.64	34,979			26,963		32,938			(4,372)				

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

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/03/2022	11/01/2024	664	1,179,346	1775.39	35,380			28,747		38,014			(4,423)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/02/2022	11/01/2024	1,635	2,904,156	1776.06	87,706			71,261		92,973			(10,963)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/01/2022	11/01/2024	728	1,298,818	1784.06	39,354			31,975		38,269			(4,919)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/04/2022	11/04/2024	893	1,590,862	1781.91	47,885			38,907		48,051			(5,986)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/04/2022	11/05/2024	818	1,457,735	1781.91	43,878			35,651		44,063			(5,485)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/04/2022	11/06/2024	545	971,579	1781.91	29,245			23,761		29,390			(3,656)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/07/2022	11/07/2024	1,014	1,810,639	1785.59	54,138			43,987		52,743			(6,767)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/09/2022	11/08/2024	1,000	1,782,650	1781.95	52,669			42,794		52,971			(6,584)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/08/2022	11/08/2024	489	873,929	1787.74	26,305			21,373		24,906			(3,288)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/11/2022	11/11/2024	602	1,086,748	1804.21	33,363			27,108		25,959			(4,170)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/11/2022	11/12/2024	1,029	1,857,038	1804.21	57,011			46,321		44,401			(7,126)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/14/2022	11/14/2024	329	593,144	1801.03	17,794			14,458		14,718			(2,224)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/17/2022	11/15/2024	358	644,417	1799.92	19,719			16,022		16,201			(2,465)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/16/2022	11/15/2024	1,012	1,823,500	1801.5	54,637			44,392		44,426			(6,830)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/15/2022	11/15/2024	542	977,595	1803.56	30,110			24,464		23,610			(3,764)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/18/2022	11/18/2024	1,022	1,841,515	1802.74	56,903			46,234		45,005			(7,113)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/18/2022	11/19/2024	1,254	2,261,354	1802.74	69,876			56,774		55,317			(8,734)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/18/2022	11/20/2024	715	1,289,830	1802.74	39,985			32,488		31,581			(4,998)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/25/2022	11/25/2024	233	422,585	1810.23	12,847			10,438		9,564			(1,606)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/25/2022	11/27/2024	1,057	1,913,970	1810.23	58,567			47,586		43,403			(7,321)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/30/2022	11/29/2024	1,572	2,848,268	1811.32	88,011			71,509		63,929			(11,001)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/01/2022	11/29/2024	719	1,302,521	1812.15	40,899			34,935		28,963			(5,112)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/07/2022	12/06/2024	1,453	2,619,618	1802.76	80,946			69,142		65,061			(10,118)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/06/2022	12/06/2024	1,599	2,883,177	1802.9	89,955			76,837		71,498			(11,244)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/08/2022	12/06/2024	244	439,984	1804.59	13,684			11,688		10,712			(1,710)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/15/2022	12/13/2024	1,552	2,788,563	1796.8	85,888			73,362		74,280			(10,736)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/14/2022	12/13/2024	1,612	2,911,711	1806.81	89,912			76,800		69,614			(11,239)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/16/2022	12/16/2024	379	679,078	1792.17	21,595			18,445		19,037			(2,699)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/16/2022	12/17/2024	819	1,467,909	1792.17	46,680			39,872		41,183			(5,835)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/16/2022	12/18/2024	979	1,755,365	1792.17	55,996			47,830		49,286			(7,000)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/19/2022	12/19/2024	366	654,509	1790.27	20,617			17,610		18,757			(2,577)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/22/2022	12/20/2024	804	1,442,297	1792.83	44,855			38,314		40,282			(5,607)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/21/2022	12/20/2024	989	1,776,734	1795.9	55,001			46,980		48,026			(6,875)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/23/2022	12/23/2024	329	591,422	1795.31	18,393			15,711		16,134			(2,299)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/23/2022	12/24/2024	727	1,304,346	1795.31	40,565			34,649		35,611			(5,071)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/28/2022	12/27/2024	608	1,087,637	1790.28	34,261			29,264		31,357			(4,283)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/27/2022	12/27/2024	860	1,544,038	1796.35	47,248			40,357		41,800			(5,906)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/30/2022	12/30/2024	743	1,332,431	1792.36	41,172			35,168		37,687			(5,147)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/30/2022	12/31/2024	599	1,073,545	1792.36	33,280			28,427		30,388			(4,160)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/05/2023	01/03/2025	202	362,244	1791.07		11,085		9,930		10,414			(1,155)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/06/2023	01/06/2025	607	1,093,818	1802.15		34,237		30,670		28,089			(3,566)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/06/2023	01/07/2025	491	884,707	1802.15		27,780		24,886		22,738			(2,894)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/06/2023	01/08/2025	751	1,353,769	1802.15		42,508		38,080		34,823			(4,428)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/09/2023	01/09/2025	805	1,448,868	1799.78		45,350		40,626		38,241			(4,724)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/11/2023	01/10/2025	892	1,611,485	1807.44		50,278		45,041		39,250			(5,237)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/13/2023	01/13/2025	433	783,249	1808.7		24,594		22,032		18,871			(2,562)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/13/2023	01/14/2025	321	579,769	1808.7		18,263		16,360		13,981			(1,902)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/13/2023	01/15/2025	835	1,509,762	1808.7		47,558		42,604		36,440			(4,954)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/13/2023	01/16/2025	647	1,171,064	1808.7		37,006		33,151		28,290			(3,855)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/19/2023	01/17/2025	751	1,344,925	1791.06		41,424		37,109		39,075			(4,315)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/17/2023	01/17/2025	466	842,167	1806.5		26,444		23,689		20,846			(2,755)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/20/2023	01/20/2025	920	1,654,199	1798.29		51,446		46,087		44,736			(5,359)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/20/2023	01/21/2025	231	415,027	1798.29		12,907		11,563		11,233			(1,345)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/20/2023	01/22/2025	971	1,746,369	1798.29		54,312		48,655		47,304			(5,658)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/25/2023	01/24/2025	1,051	1,891,534	1800.12		58,448		52,360		50,355			(6,088)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/26/2023	01/24/2025	661	1,190,631	1800.64		36,790		32,958		31,526			(3,832)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/27/2023	01/27/2025	417	750,543	1800.06		23,342		20,910		20,041			(2,431)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/27/2023	01/28/2025	696	1,252,565	1800.06		38,955		34,897		33,472			(4,058)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/27/2023	01/29/2025	900	1,620,493	1800.06		50,559		45,293		43,339			(5,267)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/31/2023	01/31/2025	1,029	1,859,131	1805.89		58,005		51,963		46,870			(6,042)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/01/2023	01/31/2025	1,191	2,155,854	1809.9		67,478		63,261		52,099			(4,217)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/03/2023	02/03/2025	606	1,097,399	1810.28		34,349		32,202		26,482			(2,147)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/03/2023	02/04/2025	1,028	1,860,948	1810.28		58,248		54,607		44,947			(3,640)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/03/2023	02/05/2025	1,670	3,023,845	1810.28		94,949		89,014		73,098			(5,934)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/06/2023	02/06/2025	496	895,361	1806.55		28,025		26,273		22,530			(1,752)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/09/2023	02/07/2025	552	993,223	1797.92		30,790		28,866		27,343			(1,924)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/07/2023	02/07/2025	1,165	2,107,752	1808.48		65,551		61,454		52,019			(4,097)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/14/2023	02/14/2025	573	1,033,897	1804.99		31,224		29,272		26,617			(1,951)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/15/2023	02/14/2025	1,686	3,047,413	1807.46		92,337		86,566		76,465			(5,771)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/21/2023	02/21/2025	1,134	2,035,535	1794.3		62,084		58,204		58,726			(3,880)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/23/2023	02/21/2025	488	876,612	1795.15		26,298		24,655		25,077			(1,644)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/01/2023	02/28/2025	1,664	2,976,430	1789.08		90,186		88,307		90,851			(1,879)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/02/2023	02/28/2025	1,228	2,204,020	1794.21		66,341		64,959		63,964			(1,382)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/03/2023	03/03/2025	1,118	2,011,604	1800.01		60,147		58,894		55,216			(1,253)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/03/2023	03/04/2025	536	964,807	1800.01		28,944		28,341		26,502			(603)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/03/2023	03/05/2025	1,310	2,358,201	1800.01		70,746		69,272		64,827			(1,474)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/06/2023	03/06/2025	608	1,094,110	1798.26		33,152		32,461		30,632			(691)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/07/2023	03/07/2025	1,355	2,424,859	1789.42		73,716		72,180		74,120			(1,536)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/08/2023	03/07/2025	2,371	4,244,450	1790.06		129,031		126,343		128,933			(2,688)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/10/2023	03/10/2025	1,087	1,926,627	1773.19		58,762		57,538		68,801			(1,224)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/10/2023	03/11/2025	640	1,134,838	1773.19		34,613		33,891		40,549			(721)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/10/2023	03/12/2025	1,070	1,897,582	1773.19		58,066		56,856		67,841			(1,210)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/13/2023	03/13/2025	1,104	1,957,433	1772.98		60,485		59,225		70,155			(1,260)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/15/2023	03/14/2025	1,303	2,310,033	1772.96		72,535		71,024		82,854			(1,511)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/14/2023	03/14/2025	950	1,689,780	1777.98		52,214		51,126		57,853			(1,088)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/27/2023	03/27/2025	973	1,728,535	1777.16		54,276		53,145		60,087			(1,131)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/28/2023	03/28/2025	563	1,002,464	1779.42		31,377		30,723		34,145			(654)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/31/2023	03/31/2025	508	912,273	1794.75		28,372		27,781		26,913			(591)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/31/2023	04/01/2025	448	804,649	1794.75		25,025		24,503		23,754			(521)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/31/2023	04/02/2025	1,170	2,099,282	1794.75		65,288		63,928		62,016			(1,360)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	01/25/2023	01/25/2024	633	2,543,851	4016.22		26,298		20,820		25,436			(5,479)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	01/25/2023	01/25/2024	169	5,690,190	33743.84		107,127		84,809		82,464			(22,318)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	01/26/2023	01/26/2024	665	2,698,234	4060.43		27,927		22,109		26,352			(5,818)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	01/27/2023	01/26/2024	808	3,287,175	4070.56		34,187		27,064		31,922			(7,122)				

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Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/26/2023	01/26/2024	94	3,207,109	33949.41		59,152		46,829		44,622			(12,323)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/27/2023	01/26/2024	90	3,058,327	33978.08		55,518		43,952		43,614			(11,566)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/27/2023	01/27/2024	1,799	7,321,751	4070.56		149,394		118,270		144,088			(31,124)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/27/2023	01/27/2024	39	1,308,242	33978.08		22,161		17,544		14,898			(4,617)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/27/2023	01/28/2024	1,505	6,126,781	4070.56		111,912		88,597		109,673			(23,315)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/27/2023	01/28/2024	14	477,875	33978.08		5,298		4,194		3,553			(1,104)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/27/2023	01/29/2024	1,505	6,125,496	4070.56		115,827		91,697		112,597			(24,131)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/27/2023	01/29/2024	113	3,827,730	33978.08		62,426		49,421		46,386			(13,005)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/30/2023	01/30/2024	1,414	5,680,440	4017.77		97,190		76,942		103,552			(20,248)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	01/30/2023	01/30/2024	34	1,140,954	33717.09		22,275		17,635		18,382			(4,641)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/01/2023	02/01/2024	389	1,601,716	4119.21		16,658		14,576		15,102			(2,082)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/01/2023	02/01/2024	216	7,374,807	34092.96		141,999		124,249		96,509			(17,750)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/02/2023	02/02/2024	109	3,708,667	34053.94		74,126		64,860		55,123			(9,266)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/06/2023	02/06/2024	498	2,047,229	4111.08		21,291		18,630		19,399			(2,661)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/07/2023	02/07/2024	57	1,931,222	34156.69		35,324		30,909		26,626			(4,416)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/08/2023	02/08/2024	2,513	10,346,923	4117.86		223,350		195,431		201,726			(27,919)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/09/2023	02/09/2024	2,379	9,711,786	4081.5		174,899		153,037		168,626			(21,862)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/10/2023	02/09/2024	755	3,089,695	4090.46		31,824		27,846		29,633			(3,978)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/09/2023	02/09/2024	79	2,661,371	33699.88		54,622		47,794		44,593			(6,828)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/10/2023	02/12/2024	457	1,871,158	4090.46		19,273		16,864		17,943			(2,409)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/13/2023	02/13/2024	501	2,072,009	4137.29		21,342		18,674		19,315			(2,668)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/14/2023	02/14/2024	412	1,705,076	4136.13		17,733		15,516		15,906			(2,217)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/14/2023	02/14/2024	39	1,335,653	34089.27		28,359		24,814		20,565			(3,545)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/15/2023	02/15/2024	1,997	8,284,799	4147.6		164,363		143,818		136,833			(20,545)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/17/2023	02/16/2024	1,405	5,730,680	4079.09		57,880		50,645		55,290			(7,235)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/16/2023	02/16/2024	58	1,966,225	33696.85		34,116		29,852		27,686			(4,265)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/17/2023	02/16/2024	142	4,819,565	33826.69		88,753		77,659		72,111			(11,094)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/17/2023	02/17/2024	38	1,288,091	33826.69		23,657		20,700		17,172			(2,957)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/17/2023	02/18/2024	18	603,806	33826.69		6,902		6,039		4,895			(863)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/17/2023	02/19/2024	50	1,675,370	33826.69		28,390		24,841		20,632			(3,549)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/17/2023	02/20/2024	419	1,708,179	4079.09		17,253		15,096		16,476			(2,157)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/17/2023	02/20/2024	52	1,754,502	33826.69		33,349		29,180		26,268			(4,169)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/22/2023	02/22/2024	125	4,142,849	33045.09		81,402		71,227		75,969			(10,175)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/23/2023	02/23/2024	1,943	7,797,130	4012.32		145,468		127,284		157,745			(18,183)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/23/2023	02/23/2024	73	2,425,588	33153.91		48,286		42,250		42,909			(6,036)				

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S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	02/27/2023	02/27/2024	1,923	7,657,446	3982.24		140,661		123,078		161,352			(17,583)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	02/27/2023	02/27/2024	74	2,435,858	32889.09		52,751		46,157		50,068			(6,594)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	02/28/2023	02/28/2024	10,660	42,323,128	3970.15		1,295,712		1,133,748		1,455,492			(161,964)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	02/28/2023	02/28/2024	110	3,585,781	32656.7		83,645		73,189		80,773			(10,456)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	03/01/2023	03/01/2024	606	2,395,693	3951.39		24,436		23,418		24,508			(1,018)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	03/03/2023	03/01/2024	9,026	36,517,332	4045.64		1,129,818		1,082,742		1,162,475			(47,076)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	03/03/2023	03/01/2024	86	2,875,373	33390.97		56,316		53,970		49,281			(2,347)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	03/03/2023	03/03/2024	1,555	6,290,716	4045.64		151,275		144,972		165,493			(6,303)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	03/03/2023	03/03/2024	60	2,011,693	33390.97		39,750		38,094		36,455			(1,656)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	03/03/2023	03/04/2024	9,555	38,655,910	4045.64		1,013,835		971,591		1,052,511			(42,243)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	03/03/2023	03/04/2024	130	4,338,386	33390.97		74,361		71,263		64,329			(3,098)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	03/03/2023	03/05/2024	9,432	38,158,662	4045.64		1,021,960		979,378		1,062,775			(42,582)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	03/03/2023	03/05/2024	108	3,594,159	33390.97		64,289		61,610		56,332			(2,679)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	03/07/2023	03/07/2024	523	2,085,893	3986.37		21,380		20,490		21,000			(891)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	03/13/2023	03/13/2024	7,806	30,097,571	3855.76		1,015,047		972,754		1,322,456			(42,294)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	03/14/2023	03/14/2024	11,236	44,036,198	3919.29		1,311,279		1,256,643		1,569,143			(54,637)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	03/15/2023	03/15/2024	485	1,889,175	3891.93		18,816		18,032		19,730			(784)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	03/16/2023	03/15/2024	422	1,669,515	3960.28		16,845		16,144		16,970			(702)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	03/17/2023	03/15/2024	81	2,577,713	31861.98		51,789		49,632		53,946			(2,158)				
Dow Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	03/17/2023	03/17/2024	51	1,614,694	31861.98		29,502		28,273		36,161			(1,229)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	03/17/2023	03/18/2024	104	3,323,771	31861.98		65,005		62,297		72,093			(2,709)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	03/17/2023	03/19/2024	104	3,301,862	31861.98		57,996		55,580		64,215			(2,417)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	03/23/2023	03/22/2024	9,131	36,054,760	3948.72		1,201,169		1,151,120		1,379,929			(50,049)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	03/24/2023	03/22/2024	9,220	36,612,199	3970.99		1,020,997		978,456		1,140,200			(42,542)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	03/22/2023	03/22/2024	210	6,726,007	32030.11		139,431		133,622		154,383			(5,810)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	03/24/2023	03/25/2024	8,279	32,877,424	3970.99		957,581		917,681		1,079,563			(39,899)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	03/24/2023	03/26/2024	8,006	31,791,586	3970.99		1,083,631		1,038,480		1,235,817			(45,151)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	03/27/2023	03/27/2024	358	1,424,036	3977.53		14,562		13,955		14,343			(607)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	03/28/2023	03/28/2024	1,535	6,097,714	3971.27		125,534		120,304		156,445			(5,231)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	03/29/2023	03/28/2024	615	2,478,527	4027.81		25,405		24,346		24,435			(1,059)				
S&P Digital		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	03/30/2023	03/28/2024	455	1,843,370	4050.83		18,836		18,051		17,984			(785)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	03/31/2023	03/28/2024	9,174	37,697,083	4109.31		1,037,061		993,850		1,024,695			(43,211)				
Dow Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	03/28/2023	03/28/2024	108	3,505,819	32394.25		62,638		60,028		64,148			(2,610)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T30BM4LN29	03/31/2023	04/01/2024	9,361	38,468,265	4109.31		1,157,137		1,108,923		1,139,576			(48,214)				

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S&P 500 Index Option PTPT		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	03/31/2023	04/02/2024	7,269	29,871,858	4109.31		1,074,156		1,029,399		1,057,337			(44,756)				
S&P 500 Index Option MAV		N/A	Equity/Index	MIZU 549300Y6K4T3QBM4LN29	02/08/2023	02/08/2025	26	107,293	4117.86		4,937		4,628		3,943			(309)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/07/2022	04/07/2023	6,668	30,006,144	4500.21	440,664			18,361					(110,166)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/13/2022	04/13/2023	3,360	6,164,150	1834.52	116,793			4,866		205			(29,198)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/13/2022	04/13/2023	4,812	15,114,957	3141.05	245,707			10,238		3,847			(61,427)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/19/2022	04/19/2023	6,185	27,597,607	4462.21	389,134			16,214					(97,284)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/26/2022	04/26/2023	6,025	25,155,486	4175.2	342,203			14,258					(85,551)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/28/2022	04/28/2023	6,636	28,451,897	4287.5	397,489			16,562					(99,372)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/02/2022	05/02/2023	310	1,289,892	4155.38	18,316			2,290		14,562			(4,579)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/03/2022	05/03/2023	6,771	28,271,119	4175.48	366,638			45,830					(91,660)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/05/2022	05/05/2023	348	1,443,939	4146.87	20,648			2,581		17,199			(5,162)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/11/2022	05/11/2023	9,714	38,225,434	3935.18	480,526			60,066					(120,131)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/17/2022	05/17/2023	8,814	36,038,027	4088.85	445,823			55,728					(111,456)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/18/2022	05/18/2023	8,615	33,802,748	3923.68	438,075			54,759					(109,519)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/25/2022	05/25/2023	5,469	21,759,645	3978.73	298,381			37,298					(74,595)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/27/2022	05/27/2023	6,597	27,431,078	4158.24	353,364			44,171					(88,341)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/27/2022	05/28/2023	5,886	24,473,409	4158.24	307,290			38,411					(76,823)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/27/2022	05/29/2023	6,053	25,169,840	4158.24	307,083			38,385					(76,771)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/27/2022	05/30/2023	4,595	19,107,259	4158.24	247,054			30,882					(61,764)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/31/2022	05/31/2023	5,126	21,183,172	4132.15	254,597			31,825					(63,649)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/08/2022	06/08/2023	8,476	34,883,389	4115.77	485,427			101,131					(121,357)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/09/2022	06/09/2023	7,551	30,339,904	4017.82	386,712			80,565					(96,678)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/13/2022	06/13/2023	8,515	31,929,452	3749.63	385,077			80,224					(96,269)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/22/2022	06/22/2023	8,622	32,416,054	3759.89	426,544			88,863					(106,636)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/23/2022	06/23/2023	6,921	26,271,732	3795.73	318,055			66,261					(79,514)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/28/2022	06/28/2023	6,365	24,324,239	3821.55	289,813			60,378					(72,453)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/18/2022	07/18/2023	7,846	30,058,118	3830.85	349,497			101,937					(87,374)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/19/2022	07/19/2023	6,553	25,797,974	3936.69	300,922			87,769					(75,230)				

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S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/27/2022	07/27/2023	7,032	28,292,200	4023.61	385,171			112,342					(96,293)				
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			2,304		2,482			(1,975)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/04/2022	08/04/2023	6,687	27,762,838	4151.94	358,130			134,299					(89,533)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/08/2022	08/08/2023	4,609	19,081,263	4140.06	247,140			92,677					(61,785)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/15/2022	08/15/2023	6,699	28,787,683	4297.14	372,701			139,763					(93,175)				
SPXDSUN Index Option PTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/23/2022	08/23/2023	2,663	8,286,705	3112.18	182,747			68,530		107,786			(45,687)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/23/2022	08/23/2023	7,300	30,138,064	4128.73	374,529			140,448					(93,632)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/25/2022	08/25/2023	6,590	27,673,596	4199.12	356,116			133,543					(89,029)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/29/2022	08/29/2023	4,846	19,533,999	4030.61	224,064			84,024		22			(56,016)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/30/2022	08/30/2023	388	1,546,141	3986.16	22,264			8,349		24,579			(5,566)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/02/2022	09/02/2023	4,593	18,026,084	3924.26	219,140			100,439					(54,785)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/02/2022	09/03/2023	4,805	18,856,073	3924.26	208,579			95,599					(52,145)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/02/2022	09/04/2023	6,472	25,397,090	3924.26	286,669			131,390		233			(71,667)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/02/2022	09/05/2023	5,376	21,095,814	3924.26	250,402			114,768		866			(62,601)				
SPXDSUN Index Option PTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/06/2022	09/06/2023	2,702	8,308,810	3074.77	199,850			91,598		189,025			(49,963)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/12/2022	09/12/2023	265	1,090,169	4110.41	15,698			7,195		15,580			(3,925)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/19/2022	09/19/2023	7,747	30,210,680	3899.89	330,870			151,649		31,381			(82,717)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/21/2022	09/21/2023	8,836	33,486,365	3789.93	425,009			194,796		656,134			(106,252)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/22/2022	09/22/2023	442	1,661,520	3757.99	15,784			7,235		19,684			(3,946)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/28/2022	09/28/2023	8,112	30,169,308	3719.04	373,016			170,966		183,114			(93,254)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/03/2022	10/03/2023	403	1,481,316	3678.43	14,221			7,703		17,999			(3,555)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/05/2022	10/05/2023	8,110	30,682,244	3783.28	399,389			216,336		119,062			(99,847)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/06/2022	10/06/2023	816	3,055,124	3744.52	27,802			15,059		36,129			(6,950)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/10/2022	10/10/2023	512	1,848,797	3612.39	17,194			9,313		22,883			(4,298)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/14/2022	10/13/2023	1,129	4,044,809	3583.07	35,594			19,280		50,449			(8,899)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/14/2022	10/16/2023	428	1,533,433	3583.07	13,494			7,309		19,091			(3,374)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/24/2022	10/24/2023	5,138	19,511,008	3797.34	186,325			100,926		98,269			(46,581)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/28/2022	10/28/2023	7,660	29,880,682	3901.06	303,908			164,617		73,247			(75,977)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/28/2022	10/29/2023	7,686	29,982,724	3901.06	291,047			157,650		266,829			(72,762)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/28/2022	10/30/2023	6,242	24,352,278	3901.06	245,390			132,919		104,067			(61,347)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/08/2022	11/08/2023	6,766	25,899,908	3828.11	275,710			172,319		252,013			(68,928)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/21/2022	11/21/2023	5,864	23,163,993	3949.94	260,067			162,542		411,238			(65,017)				

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S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/22/2022	11/22/2023	6,397	25,609,296	4003.58	306,188			191,368		114,413			(76,547)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/28/2022	11/28/2023	244	966,982	3963.94	9,090			5,681		10,066			(2,272)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/08/2022	12/08/2023	7,721	30,603,571	3963.51	378,071			267,800		218,663			(94,518)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/12/2022	12/12/2023	6,580	26,258,409	3990.56	305,422			216,340		118,869			(76,355)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/15/2022	12/15/2023	8,365	32,586,375	3895.75	387,435			274,433		214,772			(96,859)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/19/2022	12/19/2023	7,329	27,980,725	3817.66	312,234			221,166		347,313			(78,059)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/21/2022	12/21/2023	9,876	38,305,153	3878.44	530,160			375,530		1,090,430			(132,540)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/27/2022	12/27/2023	6,451	24,700,790	3829.25	319,389			226,234		374,813			(79,847)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/28/2022	12/28/2023	13,390	50,658,973	3783.22	661,189			468,342		750,831			(165,297)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/30/2022	12/30/2023	10,941	42,006,917	3839.5	474,040			335,778		871,746			(118,510)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/30/2022	12/31/2023	7,672	29,455,069	3839.5	356,069			252,216		440,132			(89,017)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/30/2022	01/02/2024	4,260	16,357,868	3839.5	190,540			134,966		127,077			(47,635)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/03/2023	01/03/2024	4,963	18,977,950	3824.14		217,082		171,857		277,801			(45,225)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/04/2023	01/04/2024	9,589	36,944,507	3852.97		500,821		396,484		608,489			(104,338)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/06/2023	01/06/2024	6,066	23,627,860	3895.08		286,741		227,003		387,661			(59,738)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/06/2023	01/07/2024	7,104	27,671,060	3895.08		348,609		275,982		249,046			(72,627)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/06/2023	01/08/2024	7,070	27,536,773	3895.08		327,261		259,082		324,266			(68,179)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/19/2023	01/19/2024	8,444	32,922,058	3898.85		460,365		364,456		344,682			(95,909)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/23/2023	01/23/2024	2,350	7,397,471	3147.59		205,772		162,903		160,330			(42,869)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/26/2023	01/26/2024	6,362	25,830,718	4060.43		386,204		305,745		293,214			(80,459)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/30/2023	01/30/2024	5,154	20,706,899	4017.77		289,717		229,360		349,938			(60,358)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/01/2023	02/01/2024	3,556	11,254,076	3165.11		344,804		301,704		249,984			(43,101)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/01/2023	02/01/2024	6,107	25,157,703	4119.21		424,057		371,050		228,799			(53,007)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/03/2023	02/02/2024	907	3,751,601	4136.48		38,266		33,483		34,982			(4,783)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/03/2023	02/05/2024	452	1,869,101	4136.48		19,065		16,682		17,429			(2,383)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/07/2023	02/07/2024	343	1,426,581	4164		14,551		12,732		13,059			(1,819)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/09/2023	02/09/2024	7,660	31,263,554	4081.5		422,956		370,086		230,483			(52,869)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/16/2023	02/16/2024	5,600	22,904,258	4090.41		326,451		285,645		218,686			(40,806)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/21/2023	02/21/2024	5,542	22,152,470	3997.34		297,438		260,258		413,214			(37,180)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/22/2023	02/22/2024	8,715	34,782,929	3991.05		570,261		498,978		589,812			(71,283)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/24/2023	02/23/2024	924	3,668,027	3970.04		37,047		32,416		37,278			(4,631)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/23/2023	02/23/2024	5,598	22,460,892	4012.32		314,879		275,519		316,807			(39,360)				

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S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/24/2023	02/26/2024	713	2,830,919	3970.04		28,592		25,018		28,754			(3,574)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/01/2023	03/01/2024	7,990	31,571,455	3951.39		496,854		476,152		716,431			(20,702)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/06/2023	03/06/2024	2,703	8,536,727	3158.28		272,730		261,366		213,483			(11,364)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/06/2023	03/06/2024	540	2,186,300	4048.42		22,300		21,371		21,397			(929)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/07/2023	03/07/2024	5,586	22,269,326	3986.37		317,625		304,390		451,313			(13,234)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/08/2023	03/08/2024	534	2,130,831	3992.01		21,521		20,625		21,396			(897)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/09/2023	03/09/2024	6,697	26,239,010	3918.32		385,780		369,706		576,966			(16,074)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/14/2023	03/14/2024	7,226	28,319,250	3919.29		363,208		348,074		570,426			(15,134)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/16/2023	03/16/2024	7,966	31,547,831	3960.28		423,409		405,767		641,594			(17,642)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/20/2023	03/20/2024	2,792	8,726,238	3125.45		229,841		220,264		277,925			(9,577)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/24/2023	03/22/2024	442	1,754,135	3970.99		17,717		16,979		17,730			(738)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/24/2023	03/25/2024	416	1,653,324	3970.99		16,699		16,003		16,703			(696)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/24/2023	03/26/2024	334	1,326,673	3970.99		13,399		12,841		13,400			(558)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/29/2023	03/28/2024	3,328	10,463,755	3144.02		299,712		287,224		315,119			(12,488)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/28/2023	03/28/2024	702	2,787,345	3971.27		28,431		27,246		28,142			(1,185)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/31/2023	03/28/2024	657	2,698,036	4109.31		27,520		26,373		25,568			(1,147)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/31/2023	04/01/2024	667	2,741,486	4109.31		27,963		26,798		25,979			(1,165)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/31/2023	04/02/2024	359	1,475,291	4109.31		15,048		14,421		13,980			(627)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/13/2022	04/12/2024	1,214	2,226,728	1834.52	74,974			39,049		26,175			(9,372)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	04/07/2022	04/06/2023	5,400	1,867,536	345.84	155,656			6,486		91			(38,914)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	04/07/2022	04/06/2023	(2,353)	(830,016)	352.76	(57,491)			(2,395)					14,373				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	04/07/2022	04/06/2023	(2,885)	(1,037,520)	359.67	(60,374)			(2,516)					15,094				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	04/07/2022	04/07/2023	2,900	1,002,936	345.84	44,595			1,858					(11,149)				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	04/07/2022	04/07/2023	(1,081)	(380,424)	351.89	(13,078)			(545)					3,270				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	04/07/2022	04/07/2023	(1,731)	(622,512)	359.67	(15,790)			(658)					3,948				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	04/13/2022	04/13/2023	19,300	6,671,045	345.65	509,341			21,223		2,268			(127,335)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	04/13/2022	04/13/2023	(985)	(345,650)	350.83	(29,631)			(1,235)		(34)			7,408				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	04/13/2022	04/13/2023	(6,486)	(2,281,290)	351.7	(158,162)			(6,590)		(104)			39,540				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	04/13/2022	04/13/2023	900	318,861	354.29	11,531			480					(2,883)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	04/13/2022	04/13/2023	1,200	429,300	357.75	30,009			1,250		2			(7,502)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	04/13/2022	04/13/2023	(8,558)	(3,076,285)	359.48	(171,953)			(7,165)		(4)			42,988				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	04/13/2022	04/13/2023	(2,679)	(967,820)	361.2	(27,810)			(1,159)					6,953				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	04/13/2022	04/13/2023	(1,968)	(748,161)	380.22	(20,806)			(867)					5,201				

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Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	04/18/2022	04/18/2023	8,200	2,821,784	344.12	223,940			9,331		3,374			(55,985)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	04/18/2022	04/18/2023	(1,078)	(378,532)	351	(30,065)			(1,253)		(108)			7,516				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	04/18/2022	04/18/2023	(4,231)	(1,514,128)	357.88	(103,333)			(4,306)		(43)			25,833				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	04/18/2022	04/18/2023	(2,584)	(929,124)	359.61	(27,438)			(1,143)					6,860				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	05/02/2022	05/02/2023	10,400	3,438,448	330.62	289,156			36,144		42,386			(72,289)				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	05/02/2022	05/02/2023	(1,081)	(363,682)	336.41	(18,974)			(2,372)					4,744				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	05/02/2022	05/02/2023	(3,137)	(1,057,984)	337.23	(74,395)			(9,299)		(6,234)			18,599				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	05/02/2022	05/02/2023	(3,750)	(1,289,418)	343.84	(101,224)			(12,653)		(6,004)			25,306				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	05/02/2022	05/02/2023	(2,105)	(727,364)	345.5	(30,123)			(3,765)					7,531				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	05/03/2022	05/03/2023	9,400	3,114,126	331.29	271,672			33,959		48,804			(67,918)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	05/03/2022	05/03/2023	(1,667)	(563,193)	337.92	(48,543)			(6,068)		(6,285)			12,136				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	05/03/2022	05/03/2023	(6,250)	(2,153,385)	344.54	(142,101)			(17,763)		(7,155)			35,525				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	05/03/2022	05/03/2023	(1,148)	(397,548)	346.2	(14,352)			(1,794)					3,588				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	05/05/2022	05/05/2023	8,800	2,903,824	329.98	300,452			37,556		38,279			(75,113)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	05/05/2022	05/05/2023	(2,850)	(956,942)	335.75	(91,201)			(11,400)		(8,016)			22,800				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	05/05/2022	05/05/2023	(4,231)	(1,451,912)	343.18	(134,285)			(16,786)		(5,743)			33,571				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	05/05/2022	05/05/2023	(1,435)	(494,970)	344.83	(22,578)			(2,822)					5,644				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	05/09/2022	05/09/2023	11,100	3,579,306	322.46	336,723			42,090		121,947			(84,181)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	05/09/2022	05/09/2023	(1,675)	(548,182)	327.3	(53,252)			(6,657)		(18,428)			13,313				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	05/09/2022	05/09/2023	(3,137)	(1,031,872)	328.91	(79,351)			(9,919)		(18,437)			19,838				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	05/09/2022	05/09/2023	(4,038)	(1,354,332)	335.36	(115,520)			(14,440)		(23,903)			28,880				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	05/09/2022	05/09/2023	(1,914)	(644,920)	336.97	(26,645)			(3,331)					6,661				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	05/17/2022	05/17/2023	7,800	2,547,090	326.55	204,068			25,508		51,685			(51,017)				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	05/17/2022	05/17/2023	(1,471)	(489,825)	333.08	(21,933)			(2,742)					5,483				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	05/17/2022	05/17/2023	(6,058)	(2,057,265)	339.61	(129,700)			(16,212)		(18,643)			32,425				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	05/26/2022	05/26/2023	7,600	2,480,412	326.37	197,855			24,732		60,849			(49,464)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	05/26/2022	05/26/2023	(1,078)	(359,007)	332.9	(30,318)			(3,790)		(9,790)			7,580				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	05/26/2022	05/26/2023	(6,250)	(2,121,405)	339.42	(117,400)			(14,675)		(18,231)			29,350				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	06/15/2022	06/15/2023	25,000	7,667,250	306.69	633,332			131,944		641,551			(158,333)				

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Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	06/15/2022	06/15/2023	(1,478)	(460,035)	311.29	(44,946)			(9,364)		(40,134)			11,237				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	06/15/2022	06/15/2023	(5,307)	(1,656,126)	312.06	(112,516)			(23,441)		(107,812)			28,129				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	06/15/2022	06/15/2023	(6,471)	(2,024,154)	312.82	(137,734)			(28,695)		(129,187)			34,434				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	06/15/2022	06/15/2023	600	188,616	314.36	7,931			1,652		8,078			(1,983)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	06/15/2022	06/15/2023	1,300	412,646	317.42	33,913			7,065		28,223			(8,478)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	06/15/2022	06/15/2023	(9,615)	(3,066,900)	318.96	(194,625)			(40,547)		(152,955)			48,656				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	06/15/2022	06/15/2023	(1,435)	(460,035)	320.49	(16,653)			(3,469)		(10,857)			4,163				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	06/15/2022	06/15/2023	(1,782)	(601,262)	337.36	(24,323)			(5,067)		(10,519)			6,081				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	06/22/2022	06/22/2023	9,500	2,895,885	304.83	264,612			55,127		275,471			(66,153)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	06/22/2022	06/22/2023	(1,867)	(579,177)	310.16	(55,907)			(11,647)		(53,520)			13,977				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	06/22/2022	06/22/2023	1,000	312,450	312.45	13,132			2,736		14,441			(3,283)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	06/22/2022	06/22/2023	(6,154)	(1,950,912)	317.02	(136,297)			(28,395)		(118,477)			34,074				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	06/22/2022	06/22/2023	(1,148)	(365,796)	318.55	(13,212)			(2,753)		(9,880)			3,303				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	06/22/2022	06/22/2023	(932)	(312,450)	335.31	(6,308)			(1,314)		(4)			1,577				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	06/28/2022	06/28/2023	7,500	2,321,025	309.47	182,985			38,122		179,168			(45,746)				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	06/28/2022	06/28/2023	(1,471)	(464,205)	315.66	(20,238)			(4,216)		(18,262)			5,059				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	06/28/2022	06/28/2023	(5,769)	(1,856,820)	321.85	(115,616)			(24,087)		(88,424)			28,904				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	07/06/2022	07/06/2023	17,800	5,524,764	310.38	425,286			124,042		414,350			(106,322)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	07/06/2022	07/06/2023	(2,850)	(900,102)	315.81	(56,490)			(16,476)		(51,287)			14,122				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	07/06/2022	07/06/2023	(4,510)	(1,427,748)	316.59	(83,050)			(24,223)		(74,637)			20,763				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	07/06/2022	07/06/2023	400	127,256	318.14	4,943			1,442		4,389			(1,236)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	07/06/2022	07/06/2023	900	289,116	321.24	22,788			6,647		18,212			(5,697)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	07/06/2022	07/06/2023	(7,500)	(2,420,964)	322.8	(163,253)			(47,615)		(122,409)			40,813				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	07/06/2022	07/06/2023	(2,392)	(775,950)	324.35	(24,206)			(7,060)		(12,980)			6,051				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	07/06/2022	07/06/2023	(1,220)	(416,372)	341.42	(15,874)			(4,630)		(6,814)			3,969				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	08/03/2022	08/03/2023	18,800	6,168,844	328.13	455,478			170,804		223,294			(113,869)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	08/03/2022	08/03/2023	(1,081)	(360,943)	333.87	(28,393)			(10,647)		(14,971)			7,098				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	08/03/2022	08/03/2023	(8,235)	(2,756,292)	334.69	(166,989)			(62,621)		(67,662)			41,747				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	08/03/2022	08/03/2023	900	302,697	336.33	10,352			3,882		290			(2,588)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	08/03/2022	08/03/2023	400	135,844	339.61	8,874			3,328		4,148			(2,218)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	08/03/2022	08/03/2023	(6,442)	(2,198,471)	341.26	(129,690)			(48,634)		(51,440)			32,422				

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Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI6SLYGKNHA04	08/03/2022	08/03/2023	(2,488)	(853,138)	342.9	(22,626)			(8,485)		(35)			5,656				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI6SLYGKNHA04	08/03/2022	08/03/2023	(1,215)	(438,541)	360.94	(8,513)			(3,192)		(1,046)			2,128				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI6SLYGKNHA04	08/18/2022	08/18/2023	11,200	3,807,888	339.99	291,830			109,436		76,095			(72,957)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI6SLYGKNHA04	08/18/2022	08/18/2023	(4,226)	(1,461,957)	345.94	(92,419)			(34,657)		(19,686)			23,105				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI6SLYGKNHA04	08/18/2022	08/18/2023	(6,635)	(2,345,931)	353.59	(130,448)			(48,918)		(22,956)			32,612				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI6SLYGKNHA04	08/24/2022	08/24/2023	21,000	6,923,490	329.69	490,639			183,990		205,487			(122,660)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI6SLYGKNHA04	08/24/2022	08/24/2023	(3,440)	(1,153,915)	335.46	(72,561)			(27,211)		(26,640)			18,140				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI6SLYGKNHA04	08/24/2022	08/24/2023	(6,373)	(2,142,985)	336.28	(132,822)			(49,808)		(48,046)			33,206				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI6SLYGKNHA04	08/24/2022	08/24/2023	500	168,965	337.93	6,116			2,293		207			(1,529)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI6SLYGKNHA04	08/24/2022	08/24/2023	900	307,107	341.23	21,978			8,242		9,732			(5,495)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI6SLYGKNHA04	08/24/2022	08/24/2023	(7,692)	(2,637,520)	342.88	(142,689)			(53,509)		(45,152)			35,672				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI6SLYGKNHA04	08/24/2022	08/24/2023	(2,871)	(989,070)	344.53	(29,587)			(11,095)		(110)			7,397				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI6SLYGKNHA04	08/24/2022	08/24/2023	(475)	(168,965)	356.07	(1,349)			(506)					337				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI6SLYGKNHA04	08/24/2022	08/24/2023	(847)	(307,107)	362.66	(12,258)			(4,597)		(2,736)			3,064				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI6SLYGKNHA04	08/25/2022	08/25/2023	9,700	3,229,324	332.92	247,813			92,930		100,110			(61,953)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI6SLYGKNHA04	08/25/2022	08/25/2023	(3,833)	(1,298,388)	338.75	(85,313)			(31,992)		(29,794)			21,328				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI6SLYGKNHA04	08/25/2022	08/25/2023	(5,577)	(1,930,936)	346.24	(106,106)			(39,790)		(30,481)			26,527				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI6SLYGKNHA04	08/30/2022	08/30/2023	10,200	3,242,682	317.91	277,423			104,034		226,300			(69,356)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI6SLYGKNHA04	08/30/2022	08/30/2023	(1,474)	(476,865)	323.47	(41,451)			(15,544)		(33,075)			10,363				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI6SLYGKNHA04	08/30/2022	08/30/2023	(2,353)	(762,984)	324.27	(47,110)			(17,666)		(33,601)			11,778				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI6SLYGKNHA04	08/30/2022	08/30/2023	(6,058)	(2,002,833)	330.63	(127,338)			(47,752)		(85,238)			31,834				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI6SLYGKNHA04	08/31/2022	08/31/2023	14,100	4,442,910	315.1	317,786			119,170		294,338			(79,446)				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI6SLYGKNHA04	08/31/2022	08/31/2023	(1,278)	(409,630)	320.61	(17,356)			(6,509)		(14,383)			4,339				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI6SLYGKNHA04	08/31/2022	08/31/2023	(3,922)	(1,260,400)	321.4	(70,354)			(26,383)		(58,737)			17,589				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI6SLYGKNHA04	08/31/2022	08/31/2023	1,000	322,980	322.98	12,622			4,733		(12,702)			(3,155)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI6SLYGKNHA04	08/31/2022	08/31/2023	900	293,517	326.13	21,717			8,144		18,253			(5,429)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI6SLYGKNHA04	08/31/2022	08/31/2023	(5,769)	(1,890,600)	327.7	(120,968)			(45,363)		(93,551)			30,242				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI6SLYGKNHA04	08/31/2022	08/31/2023	(2,679)	(882,280)	329.28	(27,810)			(10,429)		9,336			6,953				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI6SLYGKNHA04	08/31/2022	08/31/2023	(1,779)	(616,497)	346.61	(17,968)			(6,738)		(7,803)			4,492				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI6SLYGKNHA04	09/01/2022	09/01/2023	7,200	2,279,232	316.56	186,022			85,260		156,099			(46,506)				

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Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	09/01/2022	09/01/2023	(2,260)	(728,088)	322.1	(48,050)			(22,023)		(37,066)			12,013				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	09/01/2022	09/01/2023	(4,712)	(1,551,144)	329.22	(95,501)			(43,771)		(63,396)			23,875				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	09/07/2022	09/07/2023	11,200	3,537,072	315.81	264,953			121,437		245,406			(66,238)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	09/07/2022	09/07/2023	(4,608)	(1,484,307)	322.13	(87,923)			(40,298)		(74,824)			21,981				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	09/07/2022	09/07/2023	1,200	388,452	323.71	14,808			6,787		11,159			(3,702)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	09/07/2022	09/07/2023	1,500	490,290	326.86	35,559			16,298		30,293			(8,890)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	09/07/2022	09/07/2023	(4,615)	(1,515,888)	328.44	(96,377)			(44,173)		(75,687)			24,094				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	09/07/2022	09/07/2023	(1,627)	(536,877)	330.02	(16,596)			(7,606)		(7,810)			4,149				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	09/07/2022	09/07/2023	(2,530)	(878,742)	347.39	(26,737)			(12,254)		(13,048)			6,684				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	09/08/2022	09/08/2023	8,300	2,637,325	317.75	222,710			102,075		185,404			(55,677)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	09/08/2022	09/08/2023	(1,966)	(635,500)	323.31	(56,250)			(25,781)		(45,347)			14,062				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	09/08/2022	09/08/2023	(6,058)	(2,001,825)	330.46	(116,535)			(53,412)		(73,982)			29,134				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	09/22/2022	09/22/2023	12,700	3,819,779	300.77	323,506			148,273		459,642			(80,876)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	09/22/2022	09/22/2023	(4,226)	(1,293,311)	306.03	(99,280)			(45,504)		(139,096)			24,820				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	09/22/2022	09/22/2023	(8,077)	(2,526,468)	312.8	(153,990)			(70,579)		(213,495)			38,497				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	09/27/2022	09/27/2023	15,500	4,515,925	291.35	404,426			185,362		711,083			(101,106)				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	09/27/2022	09/27/2023	(1,867)	(553,565)	296.45	(26,946)			(12,350)		(69,101)			6,737				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	09/27/2022	09/27/2023	(2,059)	(611,835)	297.18	(60,658)			(27,802)		(92,473)			15,164				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	09/27/2022	09/27/2023	(8,750)	(2,651,285)	303	(206,440)			(94,618)		(338,408)			51,610				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	09/27/2022	09/27/2023	(2,297)	(699,240)	304.46	(26,501)			(12,146)		(68,898)			6,625				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	10/03/2022	10/03/2023	12,800	3,774,848	294.91	336,807			182,437		549,904			(84,202)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	10/03/2022	10/03/2023	(5,307)	(1,592,514)	300.07	(122,413)			(66,307)		(206,352)			30,603				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	10/03/2022	10/03/2023	(5,769)	(1,769,460)	306.71	(132,024)			(71,513)		(202,923)			33,006				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	10/03/2022	10/03/2023	(1,340)	(412,874)	308.18	(15,192)			(8,229)		(36,799)			3,798				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	10/04/2022	10/04/2023	16,200	4,911,192	303.16	414,831			224,700		576,852			(103,708)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	10/04/2022	10/04/2023	(2,457)	(757,900)	308.47	(53,748)			(29,114)		(76,524)			13,437				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	10/04/2022	10/04/2023	(3,333)	(1,030,744)	309.22	(80,327)			(43,510)		(106,851)			20,082				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	10/04/2022	10/04/2023	(8,365)	(2,637,492)	315.29	(172,298)			(93,328)		(225,024)			43,075				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	10/04/2022	10/04/2023	(1,531)	(485,056)	316.8	(17,572)			(9,518)		(30,169)			4,393				

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Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	10/05/2022	10/05/2023	18,900	5,721,786	302.74	524,813			284,273		684,946			(131,203)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	10/05/2022	10/05/2023	(1,572)	(484,384)	308.04	(49,816)			(26,983)		(56,800)			12,454				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	10/05/2022	10/05/2023	(6,079)	(1,876,988)	308.79	(150,558)			(81,552)		(193,966)			37,639				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	10/05/2022	10/05/2023	1,100	341,341	310.31	15,005			8,128		27,222			(3,751)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	10/05/2022	10/05/2023	700	219,338	313.34	19,616			10,626		21,971			(4,904)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	10/05/2022	10/05/2023	(8,558)	(2,694,386)	314.85	(193,750)			(104,948)		(236,490)			48,438				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	10/05/2022	10/05/2023	(2,105)	(666,028)	316.36	(24,645)			(13,349)		(41,117)			6,161				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	10/05/2022	10/05/2023	(1,044)	(341,341)	326.96	(8,634)			(4,677)		(11,251)			2,159				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	10/05/2022	10/05/2023	(659)	(219,338)	333.01	(12,570)			(6,809)		(12,492)			3,142				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	11/21/2022	11/21/2023	6,500	2,190,500	337	213,312			133,320		102,625			(53,328)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	11/21/2022	11/21/2023	(4,029)	(1,381,700)	342.9	(111,903)			(69,939)		(46,797)			27,976				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	11/21/2022	11/21/2023	(2,308)	(808,800)	350.48	(67,907)			(42,442)		(27,104)			16,977				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	11/28/2022	11/28/2023	4,800	1,624,752	338.49	142,308			88,942		61,667			(35,577)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	11/28/2022	11/28/2023	(2,885)	(1,015,470)	352.03	(82,994)			(51,871)		(32,918)			20,749				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	11/28/2022	11/28/2023	(1,722)	(609,282)	353.72	(20,308)			(12,693)		(1,176)			5,077				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	12/14/2022	12/14/2023	19,200	6,521,472	339.66	509,364			360,800		220,571			(127,341)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	12/14/2022	12/14/2023	(2,266)	(781,218)	344.75	(73,243)			(51,880)		(34,904)			18,311				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	12/14/2022	12/14/2023	(2,457)	(849,150)	345.6	(58,688)			(41,571)		(23,262)			14,672				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	12/14/2022	12/14/2023	(4,804)	(1,664,334)	346.45	(72,139)			(51,099)		(15,263)			18,035				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	12/14/2022	12/14/2023	900	313,335	348.15	27,531			19,501		12,166			(6,883)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	12/14/2022	12/14/2023	(7,788)	(2,751,246)	353.25	(179,177)			(126,917)		(64,408)			44,794				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	12/14/2022	12/14/2023	(1,340)	(475,524)	354.94	(15,094)			(10,691)		(1,532)			3,773				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	12/14/2022	12/14/2023	(839)	(313,335)	373.63	(15,786)			(11,182)		(4,293)			3,946				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	01/23/2023	01/23/2024	6,200	2,085,060	336.3		153,047		121,162		99,760			(31,885)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	01/23/2023	01/23/2024	(3,538)	(1,210,680)	342.19		(75,523)		(59,789)		(47,738)			15,734				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	01/23/2023	01/23/2024	(1,176)	(403,560)	343.03		(14,724)		(11,657)		(6,815)			3,068				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	01/23/2023	01/23/2024	(1,346)	(470,820)	349.75		(31,785)		(25,163)		(20,518)			6,622				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	01/24/2023	01/24/2024	7,300	2,462,582	337.34		186,910		147,971		122,133			(38,940)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	01/24/2023	01/24/2024	(2,752)	(944,552)	343.24		(56,948)		(45,084)		(35,364)			11,864				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	01/24/2023	01/24/2024	(3,077)	(1,079,488)	350.83		(71,023)		(56,227)		(45,445)			14,797				

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Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI6SLYGKNHA04	01/24/2023	01/24/2024	(1,244)	(438,542)	352.52		(11,103)		(8,790)		(3,287)			2,313				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/01/2022	04/01/2023	2,357	10,714,402	4545.86	216,161			9,007					(54,040)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/01/2022	04/02/2023	1,823	8,285,271	4545.86	146,990			6,125					(36,748)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/01/2022	04/03/2023	1,498	6,810,378	4545.86	138,669			5,778					(34,667)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/04/2022	04/04/2023	1,893	8,676,994	4582.64	161,370			6,724					(40,343)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/08/2022	04/06/2023	204	7,070,838	34721.12	126,822			5,284		139			(31,706)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/08/2022	04/08/2023	61	2,101,447	34721.12	36,032			1,501					(9,008)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/08/2022	04/09/2023	64	2,225,201	34721.12	33,427			1,393					(8,357)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/08/2022	04/10/2023	76	2,636,918	34721.12	49,073			2,045		262			(12,268)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/11/2022	04/11/2023	7,119	31,413,196	4412.53	969,953			40,415		245			(242,488)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/12/2022	04/12/2023	1,935	8,510,531	4397.45	163,588			6,816					(40,897)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/13/2022	04/13/2023	3,398	15,109,878	4446.59	323,562			13,482					(80,891)				
UST 1.875% 02/15/32 Total Return Options		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/13/2022	04/14/2023	76,338	7,481,150	98	104,000			4,333		171,822			(26,000)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/18/2022	04/18/2023	7,310	32,105,308	4391.69	992,175			41,341		4,351			(248,044)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/20/2022	04/20/2023	12,702	56,643,036	4459.45	1,475,461			61,478		2,314			(368,865)				
UST 1.875% 02/15/32 Total Return Options		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/20/2022	04/21/2023	115,843	11,352,657	98	140,000			5,833		177,166			(35,000)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/22/2022	04/22/2023	2,001	8,547,207	4271.78	173,830			7,243					(43,458)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/22/2022	04/23/2023	2,170	9,271,052	4271.78	199,598			8,317					(49,900)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/22/2022	04/24/2023	2,237	9,557,293	4271.78	173,494			7,229					(43,374)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/29/2022	04/28/2023	624	2,576,542	4131.93	36,793			1,533		31,731			(9,198)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/28/2022	04/28/2023	439	1,880,264	4287.5	27,264			1,136		6,764			(6,816)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/29/2022	04/29/2023	2,151	8,886,058	4131.93	187,465			7,811					(46,866)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/29/2022	04/30/2023	1,854	7,660,145	4131.93	161,686			6,737					(40,422)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/29/2022	05/01/2023	2,415	9,980,083	4131.93	198,958			8,290		29,088			(49,739)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/02/2022	05/02/2023	8,598	35,727,198	4155.38	1,098,102			137,263		373,933			(274,525)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/03/2022	05/03/2023	513	2,142,138	4175.48	30,418			3,802		21,952			(7,605)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/04/2022	05/04/2023	497	2,138,249	4300.17	30,577			3,822		8,174			(7,644)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/06/2022	05/05/2023	615	2,537,865	4123.34	36,190			4,524		33,130			(9,047)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/05/2022	05/05/2023	2,257	9,359,791	4146.87	198,599			24,825					(49,650)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/06/2022	05/05/2023	159	5,232,127	32899.37	87,187			10,898		78,241			(21,797)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/06/2022	05/06/2023	30	978,125	32899.37	22,938			2,867		19			(5,735)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/06/2022	05/07/2023	86	2,838,637	32899.37	33,574			4,197		164			(8,394)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/06/2022	05/08/2023	324	1,337,226	4123.34	19,082			2,385		17,565			(4,771)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/06/2022	05/08/2023	120	3,952,601	32899.37	66,412			8,301		32,053			(16,603)				

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S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/11/2022	05/11/2023	531	2,088,033	3935.18	28,982			3,623		38,318			(7,245)				
UST 1.875% 02/15/32 Total Return Options		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/11/2022	05/12/2023	152,558	14,950,699	98	182,000			22,750		187,201			(45,500)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/12/2022	05/12/2023	9,150	35,960,723	3930.08	883,765			110,471		962,619			(220,941)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/16/2022	05/16/2023	1,980	7,935,212	4008.01	159,906			19,988		196			(39,976)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/17/2022	05/17/2023	351	1,435,599	4088.85	20,285			2,536		20,935			(5,071)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/19/2022	05/19/2023	9,981	38,933,946	3900.79	903,597			112,950		1,042,979			(225,899)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/19/2022	05/19/2023	104	3,260,070	31253.13	58,682			7,335		83,385			(14,671)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/20/2022	05/20/2023	2,689	10,490,700	3901.36	232,042			29,005		132,260			(58,010)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/20/2022	05/21/2023	2,046	7,981,035	3901.36	154,357			19,295		115,939			(38,589)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/20/2022	05/22/2023	2,547	9,936,687	3901.36	201,807			25,226		111,646			(50,452)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/23/2022	05/23/2023	9,592	38,114,524	3973.75	1,120,357			140,045		839,256			(280,089)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/24/2022	05/24/2023	9,383	36,984,828	3941.48	1,205,635			150,704		1,131,377			(301,409)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/24/2022	05/24/2023	85	2,701,709	31928.62	49,970			6,246		60,168			(12,493)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/26/2022	05/26/2023	343	1,393,018	4057.84	19,614			2,452		21,573			(4,903)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/27/2022	05/26/2023	1,047	4,353,821	4158.24	60,910			7,614		53,582			(15,227)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/27/2022	05/30/2023	259	1,076,060	4158.24	15,065			1,883		13,393			(3,766)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/31/2022	05/31/2023	263	1,085,497	4132.15	15,273			1,909		14,529			(3,818)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/31/2022	05/31/2023	80	2,630,820	32990.12	48,670			6,084		29,402			(12,168)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/01/2022	06/01/2023	3,161	12,962,685	4101.23	289,330			60,277		48			(72,332)				
UST 2.875% 05/15/32 Total Return Options		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/01/2022	06/02/2023	116,619	11,428,645	98	150,000			31,250		173,408			(37,500)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/06/2022	06/06/2023	285	1,175,161	4121.43	16,734			3,486		16,226			(4,184)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/06/2022	06/06/2023	79	2,601,390	32915.78	44,800			9,333		27,821			(11,200)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/07/2022	06/07/2023	362	1,506,897	4160.68	21,338			4,445		18,968			(5,334)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/08/2022	06/08/2023	189	6,223,381	32910.9	105,027			21,881		55,880			(26,257)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/10/2022	06/09/2023	820	3,197,213	3900.86	44,122			9,192		57,377			(11,030)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/10/2022	06/09/2023	182	5,707,091	31392.79	100,745			20,989		130,283			(25,186)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/10/2022	06/10/2023	77	2,408,796	31392.79	41,530			8,652		69,226			(10,382)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/10/2022	06/11/2023	45	1,424,691	31392.79	24,885			5,184		41,543			(6,221)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/10/2022	06/12/2023	497	1,936,928	3900.86	26,730			5,569		34,621			(6,682)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/10/2022	06/12/2023	130	4,082,124	31392.79	73,097			15,229		107,517			(18,274)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/13/2022	06/13/2023	375	1,406,894	3749.63	19,457			4,054		27,386			(4,864)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/15/2022	06/15/2023	12,362	46,852,339	3789.99	700,649			145,968		303,911			(175,162)				
UST 2.875% 05/15/32 Total Return Options		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/15/2022	06/16/2023	132,215	12,957,104	98	173,000			36,042		80,904			(43,250)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/16/2022	06/16/2023	317	1,164,109	3666.77	16,251			3,386		23,379			(4,063)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/17/2022	06/16/2023	1,426	5,239,359	3674.84	72,513			15,107		104,897			(18,128)				

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/16/2022	06/16/2023	123	3,671,057	29927.07	65,398			13,625		104,769			(16,350)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/17/2022	06/17/2023	1,988	7,305,071	3674.84	170,261			35,471		273,161			(42,565)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/17/2022	06/18/2023	2,701	9,925,311	3674.84	183,974			38,328		311,618			(45,994)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/17/2022	06/19/2023	2,647	9,727,926	3674.84	193,963			40,409		307,743			(48,491)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/17/2022	06/20/2023	2,275	8,359,657	3674.84	161,420			33,629		256,321			(40,355)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/21/2022	06/21/2023	2,625	9,884,159	3764.79	197,087			41,060		304,037			(49,272)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/22/2022	06/22/2023	430	1,617,405	3759.89	22,611			4,711		30,922			(5,653)				
UST 2.875% 05/15/32 Total Return Options		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/22/2022	06/23/2023	102,733	10,273,286	100	178,000			37,083		143,431			(44,500)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/23/2022	06/23/2023	2,292	8,700,750	3795.73	188,166			39,201		252,598			(47,042)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/24/2022	06/23/2023	121	3,810,907	31500.68	71,210			14,835		91,111			(17,803)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/24/2022	06/24/2023	37	1,167,285	31500.68	20,610			4,294		32,597			(5,153)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/24/2022	06/25/2023	69	2,159,367	31500.68	34,170			7,119		55,243			(8,542)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/24/2022	06/26/2023	167	5,253,794	31500.68	83,404			17,376		116,580			(20,851)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/27/2022	06/27/2023	305	1,191,290	3900.11	16,738			3,487		20,960			(4,184)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/29/2022	06/29/2023	224	6,965,216	31029.31	121,833			25,382		179,875			(30,458)				
UST 2.875% 05/15/32 Total Return Options		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/29/2022	06/30/2023	151,862	14,882,509	98	184,000			38,333		172,948			(46,000)				
UST 2.875% 05/15/32 Total Return Options		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/29/2022	06/30/2023	92,850	9,284,978	100	179,000			37,292		125,138			(44,750)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/30/2022	06/30/2023	9,404	35,596,138	3785.38	839,368			174,868		1,098,479			(209,842)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/01/2022	06/30/2023	151	4,681,702	31097.26	75,989			22,163		101,918			(18,997)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/01/2022	07/01/2023	2,482	9,493,167	3825.33	197,291			57,543		256,566			(49,323)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/01/2022	07/01/2023	65	2,028,806	31097.26	29,157			8,504		50,399			(7,289)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/01/2022	07/02/2023	2,147	8,211,377	3825.33	169,498			49,437		220,457			(42,375)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/01/2022	07/02/2023	59	1,844,216	31097.26	27,765			8,098		47,758			(6,941)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/01/2022	07/03/2023	1,372	5,248,192	3825.33	89,182			26,011		115,248			(22,295)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/01/2022	07/03/2023	79	2,451,292	31097.26	38,735			11,298		57,922			(9,684)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/05/2022	07/05/2023	1,179	4,516,136	3831.39	101,537			29,615		139,449			(25,384)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/08/2022	07/07/2023	16,364	63,808,389	3899.38	1,632,846			476,247		1,774,129			(408,212)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/07/2022	07/07/2023	2,103	8,209,021	3902.62	187,521			54,694		175,738			(46,880)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/08/2022	07/10/2023	8,409	32,789,046	3899.38	889,758			259,513		946,509			(222,440)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/11/2022	07/11/2023	2,061	7,944,526	3854.43	140,515			40,984		172,884			(35,129)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/11/2022	07/11/2023	90	2,796,467	31173.84	55,065			16,061		81,561			(13,766)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/12/2022	07/12/2023	2,199	8,396,271	3818.8	153,558			44,788		221,928			(38,390)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/13/2022	07/13/2023	9,419	35,808,790	3801.78	955,173			278,592		1,190,622			(238,793)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/18/2022	07/18/2023	2,096	8,027,785	3830.85	150,050			43,765		192,501			(37,513)				

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S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/19/2022	07/19/2023	10,517	41,400,411	3936.69	1,209,613			352,804		1,193,628			(302,403)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/20/2022	07/20/2023	204	6,513,715	31874.84	119,697			34,912		141,819			(29,924)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/22/2022	07/21/2023	149	4,737,725	31899.29	75,496			22,020		88,726			(18,874)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/22/2022	07/22/2023	40	1,287,583	31899.29	23,160			6,755		30,018			(5,790)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/22/2022	07/23/2023	62	1,973,080	31899.29	26,497			7,728		35,531			(6,624)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/22/2022	07/24/2023	69	2,199,386	31899.29	40,647			11,855		49,491			(10,162)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/25/2022	07/25/2023	1,844	7,313,829	3966.84	149,534			43,614		93,558			(37,384)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/26/2022	07/26/2023	9,084	35,617,128	3921.05	1,120,960			326,947		1,159,130			(280,240)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/27/2022	07/27/2023	194	6,231,488	32197.59	110,327			32,179		115,601			(27,582)				
UST 2.875% 05/15/32 Total Return Options		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/27/2022	07/28/2023	149,846	14,684,879	98	172,000			50,167		240,608			(43,000)				
UST 2.875% 05/15/32 Total Return Options		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/27/2022	07/28/2023	102,110	10,211,017	100	199,000			58,042		82,983			(49,750)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/28/2022	07/28/2023	8,476	34,518,873	4072.43	798,092			232,777		734,132			(199,523)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/29/2022	07/28/2023	716	2,956,810	4130.29	42,519			12,401		41,099			(10,630)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/28/2022	07/28/2023	119	3,876,199	32529.63	73,215			21,354		71,028			(18,304)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/29/2022	07/31/2023	463	1,913,324	4130.29	27,514			8,025		26,605			(6,878)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/03/2022	08/03/2023	3,102	12,888,798	4155.17	255,580			95,842		2,263			(63,895)				
UST 2.875% 05/15/32 Total Return Options		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/03/2022	08/04/2023	132,376	12,972,800	98	160,000			60,000		215,814			(40,000)				
UST 2.875% 05/15/32 Total Return Options		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/03/2022	08/04/2023	98,052	9,805,224	100	191,000			71,625		83,148			(47,750)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/05/2022	08/04/2023	135	4,436,586	32803.47	78,899			29,587		78,668			(19,725)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/05/2022	08/05/2023	2,473	10,252,845	4145.19	200,782			75,293		3,325			(50,195)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/05/2022	08/05/2023	46	1,507,428	32803.47	25,024			9,384		15,617			(6,256)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/05/2022	08/06/2023	1,731	7,174,834	4145.19	139,183			52,194		2,176			(34,796)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/05/2022	08/06/2023	38	1,260,662	32803.47	17,027			6,385		11,782			(4,257)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/05/2022	08/07/2023	1,365	5,658,367	4145.19	118,828			44,561		1,815			(29,707)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/05/2022	08/07/2023	102	3,358,216	32803.47	50,296			18,861		44,331			(12,574)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/08/2022	08/08/2023	322	1,334,855	4140.06	19,262			7,223		18,339			(4,815)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/08/2022	08/08/2023	82	2,680,599	32832.54	45,870			17,201		39,452			(11,468)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/09/2022	08/09/2023	1,661	6,848,940	4122.47	141,725			53,147		3,629			(35,431)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/10/2022	08/10/2023	7,626	32,109,227	4210.24	464,492			174,184		17,364			(116,123)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/10/2022	08/10/2023	196	6,517,802	33309.51	117,523			44,071		62,641			(29,381)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/16/2022	08/16/2023	1,709	7,356,641	4305.2	160,137			60,051		10,862			(40,034)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/16/2022	08/16/2023	116	3,946,845	34152.01	80,499			30,187		38,529			(20,125)				

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

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S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/17/2022	08/17/2023	3,061	13,082,308	4274.04	275,242			103,216		21,229			(68,811)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/17/2022	08/17/2023	154	5,217,014	33980.32	102,806			38,552		36,958			(25,702)				
UST 2.75% 08/15/32 Total Return Options		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/17/2022	08/18/2023	135,406	13,269,814	98	150,000			56,250		187,411			(37,500)				
UST 2.75% 08/15/32 Total Return Options		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/17/2022	08/18/2023	105,417	10,541,730	100	211,000			79,125		109,800			(52,750)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/19/2022	08/18/2023	131	4,404,477	33706.74	82,260			30,848		66,019			(20,565)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/19/2022	08/19/2023	1,887	7,977,793	4228.48	161,062			60,398		684			(40,266)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/19/2022	08/19/2023	35	1,165,358	33706.74	20,064			7,524		1,247			(5,016)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/19/2022	08/20/2023	1,620	6,849,053	4228.48	133,783			50,169		662			(33,446)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/19/2022	08/20/2023	37	1,233,276	33706.74	18,645			6,992		1,498			(4,661)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/19/2022	08/21/2023	2,025	8,561,710	4228.48	176,185			66,069		888			(44,046)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/19/2022	08/21/2023	118	3,987,553	33706.74	68,578			25,717		32,822			(17,145)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/23/2022	08/23/2023	108	3,555,371	32909.59	65,416			24,531		55,467			(16,354)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/24/2022	08/24/2023	2,785	11,532,233	4140.77	235,491			88,309		31,264			(58,873)				
UST 2.75% 08/15/32 Total Return Options		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/24/2022	08/25/2023	120,610	11,819,783	98	148,000			55,500		133,202			(37,000)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/25/2022	08/25/2023	472	1,982,880	4199.12	29,129			10,923		25,174			(7,282)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/29/2022	08/29/2023	120	3,861,978	32098.99	68,141			25,553		77,330			(17,035)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/30/2022	08/30/2023	2,032	8,100,390	3986.16	189,158			70,934		114,883			(47,289)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/31/2022	08/31/2023	2,915	11,526,999	3955	230,825			86,559		197,574			(57,706)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/02/2022	09/01/2023	193	6,042,657	31318.44	95,435			43,741		116,293			(23,859)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/02/2022	09/02/2023	43	1,344,914	31318.44	23,850			10,931		36,484			(5,963)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/02/2022	09/03/2023	45	1,396,235	31318.44	24,198			11,091		37,268			(6,050)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/02/2022	09/04/2023	31	975,651	31318.44	10,215			4,682		15,486			(2,554)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/02/2022	09/05/2023	77	2,423,786	31318.44	49,007			22,461		68,686			(12,252)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/07/2022	09/07/2023	363	1,443,057	3979.87	20,520			9,405		22,972			(5,130)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/08/2022	09/08/2023	2,318	9,284,878	4006.18	196,326			89,983		129,255			(49,082)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/09/2022	09/08/2023	16,662	67,771,447	4067.36	1,640,354			751,829		1,494,210			(410,089)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/09/2022	09/09/2023	2,641	10,740,835	4067.36	209,625			96,078		55,189			(52,406)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/09/2022	09/10/2023	1,912	7,776,453	4067.36	164,823			75,544		48,705			(41,206)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/09/2022	09/11/2023	9,396	38,215,151	4067.36	979,628			448,996		768,367			(244,907)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/12/2022	09/12/2023	1,338	5,501,281	4110.41	114,377			52,423		23,081			(28,594)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/13/2022	09/13/2023	397	1,560,673	3932.69	22,193			10,172		25,533			(5,548)				
UST 2.75% 08/15/32 Total Return Options		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/14/2022	09/15/2023	143,679	14,080,551	98	167,000			76,542		109,746			(41,750)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/16/2022	09/15/2023	1,147	4,443,088	3873.33	42,609			19,529		50,029			(10,652)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/15/2022	09/15/2023	2,718	10,605,356	3901.35	205,851			94,348		227,664			(51,463)				

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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			804					(439)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/16/2022	09/18/2023	449	1,737,309	3873.33	16,661			7,636		19,537			(4,165)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/20/2022	09/20/2023	3,009	11,603,501	3855.93	250,511			114,818		313,952			(62,628)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/21/2022	09/21/2023	2,861	10,841,971	3789.93	247,625			113,495		352,207			(61,906)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/21/2022	09/21/2023	168	5,083,470	30183.78	98,759			45,265		153,129			(24,690)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/23/2022	09/22/2023	1,295	4,783,847	3693.23	44,968			20,610		58,160			(11,242)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/23/2022	09/22/2023	135	3,993,843	29590.41	65,221			29,893		90,578			(16,305)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/23/2022	09/23/2023	38	1,131,538	29590.41	17,562			8,049		30,206			(4,390)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/23/2022	09/24/2023	68	2,026,607	29590.41	29,352			13,453		50,061			(7,338)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/23/2022	09/25/2023	622	2,295,351	3693.23	21,576			9,889		27,860			(5,394)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/23/2022	09/25/2023	115	3,409,716	29590.41	59,986			27,493		92,214			(14,996)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/26/2022	09/26/2023	1,748	6,387,734	3655.04	132,673			60,808		217,012			(33,168)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/26/2022	09/26/2023	100	2,919,751	29260.81	60,908			27,916		95,849			(15,227)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/27/2022	09/27/2023	3,096	11,292,095	3647.29	226,642			103,877		366,849			(56,660)				
UST 2.75% 08/15/32 Total Return Options		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/28/2022	09/29/2023	146,153	14,322,984	98	165,000			75,625		65,043			(41,250)				
UST 2.75% 08/15/32 Total Return Options		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/28/2022	09/29/2023	116,624	11,662,408	100	217,000			99,458		249,304			(54,250)				
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			11,920		22,038			(6,502)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/29/2022	09/29/2023	873	3,178,275	3640.47	29,812			13,664		39,232			(7,453)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/30/2022	09/29/2023	161	4,615,964	28725.51	80,473			36,883		116,519			(20,118)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/30/2022	09/30/2023	2,914	10,449,285	3585.62	221,038			101,309		398,960			(55,259)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/30/2022	09/30/2023	67	1,923,569	28725.51	30,855			14,142		53,666			(7,714)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/30/2022	10/01/2023	2,652	9,507,427	3585.62	216,729			99,334		396,934			(54,182)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/30/2022	10/01/2023	75	2,149,227	28725.51	40,380			18,507		71,484			(10,095)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/30/2022	10/02/2023	2,343	8,401,142	3585.62	169,050			77,481		304,052			(42,262)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/30/2022	10/02/2023	98	2,813,006	28725.51	42,404			19,435		62,930			(10,601)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/04/2022	10/04/2023	3,286	12,456,292	3790.93	255,434			138,360		373,684			(63,858)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/05/2022	10/05/2023	3,271	12,374,660	3783.28	260,101			140,888		386,966			(65,025)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/07/2022	10/06/2023	27,177	98,915,428	3639.66	2,577,083			1,395,920		3,700,333			(644,271)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/07/2022	10/06/2023	239	7,002,767	29296.79	128,348			69,522		180,188			(32,087)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/07/2022	10/07/2023	87	2,561,489	29296.79	52,379			28,372		91,841			(13,095)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/07/2022	10/08/2023	44	1,285,699	29296.79	20,667			11,194		35,496			(5,167)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/07/2022	10/09/2023	51	1,494,096	29296.79	27,559			14,928		47,813			(6,890)				

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S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/11/2022	10/11/2023	3,153	11,314,428	3588.84	238,974			129,444		427,334			(59,743)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/12/2022	10/12/2023	188	5,505,059	29210.85	92,113			49,895		146,209			(23,028)				
UST 2.75% 08/15/32 Total Return Options		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/12/2022	10/13/2023	144,109	14,122,691	98	179,000			96,958		49,466			(44,750)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/13/2022	10/13/2023	581	2,132,318	3669.91	19,916			10,788		25,825			(4,979)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/13/2022	10/13/2023	111	3,320,236	30038.72	60,296			32,660		86,458			(15,074)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/17/2022	10/17/2023	360	1,325,159	3677.95	12,642			6,848		15,964			(3,161)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/18/2022	10/18/2023	12,338	45,895,622	3719.98	1,177,879			638,018		1,589,004			(294,470)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/21/2022	10/20/2023	17,864	67,040,769	3752.75	1,508,220			816,953		1,979,730			(377,055)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/21/2022	10/20/2023	153	4,767,146	31082.56	78,219			42,369		96,754			(19,555)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/21/2022	10/21/2023	64	1,987,638	31082.56	32,759			17,745		51,358			(8,190)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/21/2022	10/22/2023	44	1,364,753	31082.56	20,274			10,982		31,363			(5,068)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/21/2022	10/23/2023	8,595	32,253,938	3752.75	869,621			471,045		1,113,936			(217,405)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/21/2022	10/23/2023	83	2,575,902	31082.56	46,131			24,988		65,190			(11,533)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/26/2022	10/26/2023	170	5,405,986	31839.11	111,938			60,633		138,455			(27,985)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/27/2022	10/27/2023	10,455	39,806,444	3807.3	1,029,331			557,554		1,287,808			(257,333)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/28/2022	10/27/2023	155	5,084,243	32861.8	86,543			46,878		85,867			(21,636)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/28/2022	10/28/2023	47	1,530,950	32861.8	23,901			12,946		24,319			(5,975)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/28/2022	10/29/2023	40	1,309,128	32861.8	19,345			10,479		20,300			(4,836)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/28/2022	10/30/2023	107	3,507,331	32861.8	59,232			32,084		60,483			(14,808)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/31/2022	10/31/2023	77	2,509,605	32732.95	44,967			24,357		47,385			(11,242)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/03/2022	11/03/2023	101	3,235,432	32001.25	55,969			34,981		69,506			(13,992)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/04/2022	11/03/2023	128	4,153,571	32403.22	71,803			44,877		75,451			(17,951)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/04/2022	11/04/2023	34	1,092,516	32403.22	16,664			10,415		21,153			(4,166)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/04/2022	11/05/2023	39	1,250,809	32403.22	17,289			10,806		21,581			(4,322)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/04/2022	11/06/2023	121	3,915,184	32403.22	65,237			40,773		72,234			(16,309)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/07/2022	11/07/2023	77	2,541,376	32827	46,345			28,966		45,942			(11,586)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/08/2022	11/08/2023	121	4,023,154	33160.83	66,993			41,871		64,039			(16,748)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/09/2022	11/09/2023	195	6,340,856	32513.94	121,666			76,041		130,823			(30,416)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/10/2022	11/10/2023	2,674	10,578,393	3956.37	230,882			144,301		232,818			(57,721)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/10/2022	11/10/2023	117	3,934,824	33715.37	68,406			42,754		53,320			(17,101)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/11/2022	11/10/2023	140	4,714,384	33747.86	82,133			51,333		70,485			(20,533)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/11/2022	11/11/2023	29	978,435	33747.86	16,425			10,266		10,104			(4,106)				

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Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/11/2022	11/12/2023	53	1,792,815	33747.86	29,560			18,475		19,211			(7,390)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/11/2022	11/13/2023	100	3,368,971	33747.86	62,486			39,054		48,838			(15,621)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/14/2022	11/14/2023	6,606	26,141,238	3957.25	330,593			206,620		275,687			(82,648)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/15/2021	11/15/2023	475	880,163	1854.363	32,531			10,166		4,221			(4,066)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/16/2021	11/16/2023	251	466,834	1856.276	17,273			5,398		2,150			(2,159)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/16/2022	11/16/2023	2,453	9,711,514	3958.79	201,394			125,872		219,442			(50,349)				
UST 4.125% 11/15/2032 Total Return Options		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/16/2022	11/17/2023	136,208	13,348,413	98	170,000			106,250		89,896			(42,500)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/18/2021	11/17/2023	460	849,778	1848.301	31,476			9,836		4,750			(3,934)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/21/2022	11/21/2023	7,723	30,504,802	3949.94	860,821			538,013		889,845			(215,205)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/22/2021	11/22/2023	249	460,639	1850.345	16,721			5,225		2,517			(2,090)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/22/2022	11/22/2023	2,648	10,601,847	4003.58	182,233			113,896		175,490			(45,558)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/22/2022	11/22/2023	103	3,509,723	34098.1	63,231			39,520		44,431			(15,808)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/23/2022	11/23/2023	7,442	29,968,859	4027.26	426,405			266,503		121,083			(106,601)				
UST 4.125% 11/15/2032 Total Return Options		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/23/2022	11/24/2023	172,194	16,874,992	98	204,000			127,500		114,137			(51,000)				
UST 4.125% 11/15/2032 Total Return Options		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/23/2022	11/24/2023	139,743	13,974,331	100	291,000			181,875		302,427			(72,750)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/23/2022	11/24/2023	5,406	21,772,963	4027.26	278,132			173,832		89,482			(69,533)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/25/2022	11/25/2023	8,671	34,911,330	4026.12	473,092			295,682		217,904			(118,273)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/25/2022	11/26/2023	4,253	17,122,786	4026.12	175,847			109,905		43,730			(43,962)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/25/2022	11/27/2023	5,939	23,911,888	4026.12	316,966			198,103		102,019			(79,241)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/29/2021	11/29/2023	762	1,400,674	1838.385	51,013			15,941		10,299			(6,377)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/29/2022	11/29/2023	2,282	9,030,809	3957.63	173,670			108,544		187,336			(43,418)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/30/2022	11/30/2023	7,510	30,641,358	4080.11	413,579			258,487		143,946			(103,395)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/30/2022	11/30/2023	212	7,334,129	34589.77	135,143			84,464		73,317			(33,786)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/02/2022	12/01/2023	1,008	4,104,219	4071.7	40,960			29,013		40,061			(10,240)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/01/2022	12/01/2023	1,153	4,701,331	4076.57	46,825			33,168		45,739			(11,706)				

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Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/01/2022	12/01/2023	154	5,296,674	34395.01	103,548			73,347		63,278			(25,887)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/02/2022	12/01/2023	169	5,828,898	34429.88	95,692			67,782		70,373			(23,923)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/02/2022	12/02/2023	43	1,464,067	34429.88	23,307			16,509		9,194			(5,827)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/02/2022	12/03/2023	34	1,156,193	34429.88	16,451			11,652		6,997			(4,113)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/02/2022	12/04/2023	515	2,097,366	4071.7	20,932			14,827		20,465			(5,233)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/02/2022	12/04/2023	111	3,816,470	34429.88	65,565			46,442		37,398			(16,391)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/05/2022	12/05/2023	2,037	8,147,105	3998.84	129,620			91,814		130,771			(32,405)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/05/2022	12/05/2023	79	2,686,297	33947.1	40,537			28,714		32,338			(10,134)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/07/2022	12/07/2023	11,288	44,406,911	3933.92	1,420,181			1,005,961		1,567,129			(355,045)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/07/2022	12/07/2023	205	6,891,656	33597.92	132,948			94,172		106,897			(33,237)				
UST 4.125% 11/15/2032 Total Return Options		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/07/2022	12/08/2023	148,920	14,594,131	98	187,000			132,458		134,428			(46,750)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/09/2022	12/08/2023	18,701	73,575,950	3934.38	1,737,644			1,230,831		1,901,201			(434,411)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/08/2022	12/08/2023	656	2,601,384	3963.51	25,598			18,132		27,005			(6,399)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/09/2022	12/08/2023	147	4,912,426	33476.46	80,181			56,795		71,085			(20,045)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/09/2022	12/09/2023	39	1,310,919	33476.46	21,097			14,944		16,426			(5,274)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/09/2022	12/10/2023	32	1,087,664	33476.46	17,729			12,558		13,825			(4,432)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/09/2022	12/11/2023	8,679	34,148,348	3934.38	954,649			676,210		1,019,699			(238,662)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/09/2022	12/11/2023	114	3,821,962	33476.46	56,113			39,747		47,251			(14,028)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/12/2022	12/12/2023	492	1,964,474	3990.56	19,311			13,678		20,084			(4,828)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/12/2022	12/12/2023	112	3,810,099	34005.04	63,361			44,881		45,283			(15,840)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/13/2022	12/13/2023	101	3,459,093	34108.64	67,331			47,693		45,661			(16,833)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/14/2022	12/14/2023	14,736	58,875,627	3995.32	1,530,158			1,083,862		1,597,296			(382,539)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/16/2022	12/15/2023	18,558	71,490,954	3852.36	1,870,144			1,324,686		2,227,097			(467,536)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/15/2022	12/15/2023	14,037	54,683,110	3895.75	1,277,757			905,078		1,496,015			(319,439)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/16/2022	12/15/2023	134	4,409,441	32920.46	71,688			50,779		70,569			(17,922)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/16/2022	12/16/2023	2,803	10,797,011	3852.36	193,630			137,155		258,468			(48,407)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/16/2022	12/16/2023	67	2,211,160	32920.46	31,581			22,370		32,771			(7,895)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/16/2022	12/17/2023	2,227	8,577,350	3852.36	165,918			117,525		220,923			(41,479)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/16/2022	12/17/2023	55	1,808,077	32920.46	33,790			23,935		33,911			(8,447)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/16/2022	12/18/2023	11,935	45,976,744	3852.36	1,316,126			932,256		1,557,071			(329,031)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/16/2022	12/18/2023	150	4,950,096	32920.46	64,904			45,973		64,403			(16,226)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/19/2022	12/19/2023	8,767	33,468,351	3817.66	1,060,661			751,301		1,321,637			(265,165)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/21/2022	12/21/2023	2,915	11,305,996	3878.44	230,291			163,123		298,561			(57,573)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/21/2022	12/21/2023	216	7,216,436	33376.48	145,133			102,803		121,517			(36,283)				

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S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/22/2022	12/22/2023	2,538	9,702,524	3822.39	216,932			153,660		300,592			(54,233)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/23/2022	12/22/2023	134	4,457,616	33203.93	74,524			52,788		66,758			(18,631)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/23/2022	12/23/2023	49	1,642,715	33203.93	27,151			19,232		23,414			(6,788)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/23/2022	12/24/2023	14	466,673	33203.93	5,035			3,567		4,485			(1,259)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/23/2022	12/26/2023	43	1,418,125	33203.93	20,165			14,284		17,985			(5,041)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/27/2022	12/27/2023	1,814	6,947,924	3829.25	144,752			102,533		200,855			(36,188)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/27/2022	12/27/2023	121	4,026,441	33241.56	76,355			54,085		68,553			(19,089)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/28/2022	12/28/2023	18,665	70,614,439	3783.22	1,967,349			1,393,539		2,600,311			(491,837)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/28/2022	12/28/2023	283	9,301,770	32875.71	157,395			111,488		147,699			(39,349)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/30/2021	12/29/2023	959	1,777,823	1854.264	69,460			24,600		10,545			(8,682)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/30/2022	12/29/2023	22,053	84,670,697	3839.5	2,321,686			1,644,528		2,845,167			(580,422)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/29/2022	12/29/2023	21,091	81,185,039	3849.28	1,679,000			1,189,292		2,162,900			(419,750)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/30/2022	12/29/2023	227	7,508,647	33147.25	124,914			88,480		114,301			(31,228)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/30/2022	12/30/2023	3,043	11,683,312	3839.5	234,759			166,287		318,651			(58,690)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/30/2022	12/30/2023	63	2,099,393	33147.25	33,826			23,960		30,099			(8,456)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/30/2022	12/31/2023	2,777	10,660,546	3839.5	195,782			138,679		271,509			(48,945)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/30/2022	12/31/2023	41	1,359,430	33147.25	24,531			17,376		22,242			(6,133)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/30/2022	01/02/2024	6,776	26,016,942	3839.5	823,802			583,527		1,019,411			(205,951)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/30/2022	01/02/2024	61	2,037,985	33147.25	42,356			30,002		38,606			(10,589)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/03/2023	01/03/2024	8,574	32,789,063	3824.14		941,157		745,083		1,197,792			(196,074)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/04/2023	01/04/2024	1,040	4,007,816	3852.97		38,555		30,523		43,406			(8,032)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/04/2023	01/04/2024	254	8,436,540	33269.77		151,743		120,130		135,152			(31,613)				
UST 4.125% 11/15/2032 Total Return Options		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/04/2023	01/05/2024	114,293	11,200,749	98		154,000		121,917		81,479			(32,083)				
UST 4.125% 11/15/2032 Total Return Options		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/04/2023	01/05/2024	85,819	8,581,917	100		171,000		135,375		160,629			(35,625)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/05/2023	01/05/2024	746	2,840,802	3808.1		27,329		21,635		31,322			(5,693)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/09/2023	01/09/2024	883	3,434,903	3892.09		82,084		64,983		106,953			(17,101)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/10/2023	01/10/2024	10,500	41,153,986	3919.25		1,115,905		883,425		1,298,746			(232,480)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/11/2023	01/11/2024	10,778	42,784,644	3969.61		680,120		538,428		471,586			(141,692)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/11/2023	01/11/2024	196	6,644,230	33973.01		119,299		94,445		84,371			(24,854)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/13/2023	01/12/2024	1,638	6,551,677	3999.09		65,910		52,179		66,238			(13,731)				

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S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/13/2023	01/13/2024	1,534	6,135,990	3999.09		128,186		101,481		138,414			(26,705)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/13/2023	01/14/2024	1,830	7,316,731	3999.09		142,105		112,500		159,284			(29,605)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/13/2023	01/15/2024	1,919	7,672,627	3999.09		147,343		116,646		159,353			(30,696)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/13/2023	01/16/2024	861	3,442,481	3999.09		62,689		49,629		67,492			(13,060)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/17/2023	01/17/2024	6,670	26,619,318	3990.97		793,627		628,288		855,282			(165,339)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/17/2023	01/17/2024	65	2,208,768	33910.85		32,435		25,677		25,032			(6,757)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/18/2023	01/18/2024	232	912,090	3928.86		9,249		7,322		9,519			(1,927)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/20/2023	01/20/2024	1,216	4,829,031	3972.61		105,345		83,398		119,569			(21,947)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/20/2023	01/21/2024	1,473	5,852,094	3972.61		112,447		89,021		127,454			(23,427)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/20/2023	01/22/2024	1,338	5,315,992	3972.61		97,760		77,393		109,851			(20,367)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/23/2023	01/23/2024	5,902	23,723,348	4019.81		757,263		599,500		783,008			(157,763)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/24/2023	01/24/2024	563	2,263,138	4016.95		23,356		18,490		22,625			(4,866)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/25/2023	01/25/2024	12,395	49,779,558	4016.22		1,563,422		1,237,709		1,654,652			(325,713)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/26/2023	01/26/2024	10,451	42,436,039	4060.43		1,014,865		803,435		1,018,056			(211,430)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/26/2022	01/26/2024	107	464,281	4349.93	17,327			6,859		12,977			(2,166)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/30/2023	01/30/2024	6,670	26,800,128	4017.77		891,111		705,463		939,121			(185,648)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/31/2023	01/31/2024	1,776	7,238,482	4076.6		130,664		103,442		124,843			(27,222)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/01/2023	02/01/2024	12,798	52,717,777	4119.21		1,682,583		1,472,260		1,557,657			(210,323)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/02/2023	02/02/2024	542	2,266,024	4179.76		23,771		20,799		20,501			(2,971)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/07/2023	02/07/2024	1,212	5,046,323	4164		98,018		85,766		76,413			(12,252)				
UST 4.125% 11/15/2032 Total Return Options		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/08/2023	02/09/2024	109,185	10,700,121	98		129,000		112,875		82,950			(16,125)				
UST 4.125% 11/15/2032 Total Return Options		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/08/2023	02/09/2024	94,000	9,400,037	100		206,000		180,250		179,386			(25,750)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/10/2023	02/09/2024	14,402	58,910,686	4090.46		1,566,581		1,370,758		1,510,104			(195,823)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/10/2023	02/10/2024	1,557	6,370,571	4090.46		116,083		101,572		107,856			(14,510)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/10/2023	02/11/2024	1,446	5,913,764	4090.46		125,187		109,539		114,989			(15,648)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/10/2023	02/12/2024	9,747	39,867,978	4090.46		1,217,097		1,064,960		1,149,464			(152,137)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/13/2023	02/13/2024	1,246	5,153,394	4137.29		92,150		80,631		77,432			(11,519)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/14/2023	02/14/2024	1,354	5,600,247	4136.13		95,405		83,479		82,008			(11,926)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/15/2023	02/15/2024	188	6,412,848	34128.05		105,647		92,441		72,901			(13,206)				
UST 3.50% 02/15/23 Total Return Options		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/15/2023	02/16/2024	100,162	9,815,902	98		120,000		105,000		59,193			(15,000)				
UST 3.50% 02/15/23 Total Return Options		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/15/2023	02/16/2024	95,070	9,507,013	100		193,000		168,875		187,507			(24,125)				

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S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/16/2023	02/16/2024	1,818	7,437,130	4090.41		139,372		121,950		134,576			(17,421)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/17/2023	02/17/2024	1,389	5,664,696	4079.09		121,947		106,703		116,292			(15,243)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/17/2023	02/18/2024	1,403	5,721,169	4079.09		100,696		88,109		97,191			(12,587)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/17/2023	02/19/2024	1,496	6,103,358	4079.09		117,412		102,735		114,320			(14,676)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/17/2023	02/20/2024	856	3,493,129	4079.09		78,396		68,596		75,297			(9,799)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/21/2023	02/21/2024	6,308	25,214,444	3997.34		739,663		647,205		787,259			(92,458)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/21/2023	02/21/2024	53	1,761,952	33129.59		25,822		22,594		22,719			(3,228)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/22/2023	02/22/2024	2,460	9,817,527	3991.05		195,788		171,315		223,712			(24,474)				
UST 3.50% 02/15/23 Total Return Options		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/22/2023	02/23/2024	103,311	10,124,498	98		124,000		108,500		54,300			(15,500)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/24/2023	02/23/2024	15,502	61,545,343	3970.04		1,636,509		1,431,946		1,810,099			(204,564)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/24/2023	02/24/2024	1,622	6,440,138	3970.04		133,144		116,501		158,946			(16,643)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/24/2023	02/25/2024	1,753	6,958,214	3970.04		139,229		121,826		166,336			(17,404)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/24/2023	02/26/2024	9,980	39,620,641	3970.04		1,155,160		1,010,765		1,295,512			(144,395)				
UST 3.50% 02/15/23 Total Return Options		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/01/2023	03/01/2024	134,695	13,200,110	98		151,000		144,708		64,879			(6,292)				
UST 3.50% 02/15/23 Total Return Options		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/01/2023	03/01/2024	86,677	8,667,694	100		183,000		175,375		189,172			(7,625)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/01/2023	03/01/2024	202	6,593,821	32661.84		110,268		105,674		106,152			(4,595)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/02/2023	03/02/2024	1,924	7,661,146	3981.35		163,735		156,913		196,711			(6,822)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/06/2023	03/06/2024	1,265	5,123,189	4048.42		102,261		98,000		111,554			(4,261)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/07/2023	03/07/2024	9,218	36,747,429	3986.37		1,142,724		1,095,110		1,267,874			(47,613)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/10/2023	03/08/2024	723	2,793,712	3861.59		27,770		26,612		29,568			(1,157)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/09/2023	03/08/2024	7,431	29,115,133	3918.32		858,284		822,522		1,003,956			(35,762)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/08/2023	03/08/2024	2,026	8,087,335	3992.01		174,276		167,014		208,928			(7,261)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/09/2023	03/09/2024	1,659	6,499,984	3918.32		145,702		139,631		193,592			(6,071)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/10/2023	03/11/2024	457	1,763,901	3861.59		17,533		16,803		18,654			(731)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/10/2023	03/12/2024	372	1,437,328	3861.59		14,287		13,692		15,196			(595)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/16/2022	03/15/2024	63	273,611	4357.86	23,184			11,109		11,664			(2,898)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/15/2023	03/15/2024	235	7,500,020	31874.57		145,265		139,212		161,369			(6,053)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/16/2023	03/16/2024	1,613	6,386,999	3960.28		152,511		146,156		188,156			(6,355)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/17/2023	03/17/2024	1,808	7,081,220	3916.64		155,005		148,546		202,139			(6,459)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/17/2023	03/18/2024	2,111	8,267,331	3916.64		192,653		184,626		252,931			(8,027)				

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S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/17/2023	03/19/2024	1,822	7,136,988	3916.64		137,913		132,166		179,467			(5,746)				
UST 3.50% 02/15/23 Total Return Options		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/22/2023	03/22/2024	146,057	14,313,621	98		182,000		174,417		113,711			(7,583)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/22/2023	03/22/2024	15,520	61,101,934	3936.97		2,060,440		1,974,588		2,444,452			(85,852)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/24/2023	03/24/2024	2,306	9,158,890	3970.99		220,650		211,456		269,022			(9,194)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/24/2023	03/25/2024	1,590	6,315,352	3970.99		148,788		142,588		181,868			(6,199)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/24/2023	03/26/2024	2,314	9,187,831	3970.99		194,123		186,035		235,308			(8,088)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/27/2023	03/27/2024	2,017	8,023,648	3977.53		177,175		169,793		217,872			(7,382)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/29/2023	03/28/2024	11,968	48,206,015	4027.81		1,951,301		1,869,996		2,099,236			(81,304)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/30/2023	03/30/2024	1,579	6,395,149	4050.83		148,187		142,012		164,503			(6,174)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/31/2023	03/31/2024	2,255	9,267,804	4109.31		204,759		196,228		204,037			(8,532)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/31/2023	04/01/2024	2,239	9,200,737	4109.31		188,880		181,010		194,592			(7,870)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/31/2023	04/02/2024	1,652	6,789,402	4109.31		134,863		129,244		138,770			(5,619)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/20/2022	04/19/2024	88	391,424	4459.45	35,499			18,489		13,902			(4,437)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/01/2022	06/01/2024	41	169,230	4101.23	7,856			4,746		967			(982)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/13/2022	07/12/2024	54	204,868	3801.78	4,317			2,788		5,212			(540)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/24/2022	08/24/2024	30	124,613	4140.77	5,980			4,111		1,311			(748)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/21/2022	10/21/2024	101	380,569	3752.75	7,771			5,990		9,608			(971)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/07/2022	12/06/2024	206	812,012	3933.92	46,009			39,300		47,390			(5,751)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/14/2022	12/13/2024	205	818,741	3995.32	83,881			71,649		83,422			(10,485)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/28/2022	12/27/2024	145	549,017	3783.22	11,469			9,796		13,499			(1,434)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/28/2022	12/28/2024	54	204,000	3783.22	10,341			8,833		15,212			(1,293)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/25/2023	01/24/2025	343	1,377,907	4016.22		47,076		42,172		48,172			(4,904)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/26/2023	01/24/2025	65	265,697	4060.43		28,321		25,371		28,547			(2,950)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/01/2023	01/31/2025	291	1,200,457	4119.21		51,999		48,749		49,254			(3,250)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/22/2023	03/21/2025	265	1,043,305	3936.97		46,790		45,815		51,882			(975)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/22/2023	03/22/2025	33	128,474	3936.97		5,918		5,794		8,071			(123)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/29/2023	03/28/2025	382	1,540,202	4027.81		88,881		87,029		91,412			(1,852)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/26/2022	01/26/2027	26	111,439	4349.93	13,769			10,442		12,324			(688)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	04/04/2022	04/04/2023	3,254	1,186,453	364.66	27,170			1,132					(6,792)				
Bespoke Index Option		N/A	Equity/Index	SG O2RNE8IBXP4ROTD8PU41	04/05/2022	04/05/2023	8,006	2,911,208	363.64	66,667			2,778					(16,667)				

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Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/08/2022	04/06/2023	4,016	1,452,678	361.68	33,121			1,380					(8,280)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/06/2022	04/06/2023	5,346	1,935,141	362	44,315			1,846					(11,079)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/07/2022	04/06/2023	6,187	2,241,167	362.21	51,323			2,138					(12,831)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/06/2021	04/06/2023	4,697	1,815,810	386.61	60,103			1,252					(7,513)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/07/2021	04/06/2023	9,117	3,531,195	387.32	116,529			2,428					(14,566)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/09/2021	04/06/2023	6,474	2,508,440	387.44	82,779			1,725					(10,347)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/08/2021	04/06/2023	1,696	657,587	387.78	21,700			452					(2,713)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/07/2021	04/06/2023	292	520,134	1779.807	19,505			406		4,542			(2,438)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/06/2021	04/06/2023	247	440,006	1783.202	16,456			343		3,101			(2,057)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/07/2022	04/06/2023	2,817	5,171,671	1836.09	107,958			4,498		2			(26,990)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/08/2022	04/06/2023	5,815	10,685,945	1837.75	220,968			9,207		2			(55,242)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/08/2022	04/10/2023	1,250	2,297,031	1837.75	44,884			1,870		12			(11,221)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/11/2022	04/11/2023	1,038	374,135	360.31	8,568			357					(2,142)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/11/2022	04/11/2023	1,206	2,209,290	1831.7	52,139			2,172		62			(13,035)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/12/2022	04/12/2023	6,204	2,234,258	360.12	51,165			2,132					(12,791)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/12/2021	04/12/2023	1,696	657,468	387.68	21,762			453					(2,720)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/13/2022	04/13/2023	6,079	2,191,790	360.56	50,192			2,091					(12,548)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/13/2021	04/13/2023	3,441	1,333,460	387.56	44,138			920					(5,517)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/13/2021	04/13/2023	408	727,534	1782.379	27,210			567		6,040			(3,401)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/14/2022	04/14/2023	12,670	4,559,830	359.88	104,420			4,351		1			(26,105)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/14/2021	04/14/2023	4,125	1,598,133	387.39	52,898			1,102					(6,612)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/15/2021	04/14/2023	4,923	1,909,158	387.77	63,002			1,313					(7,875)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/16/2021	04/14/2023	3,609	1,399,626	387.84	46,188			962					(5,773)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/15/2021	04/14/2023	1,673	2,991,006	1787.831	112,761			2,349		18,624			(14,095)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/14/2022	04/14/2023	9,249	16,940,489	1831.58	340,847			14,202		1,181			(85,212)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/14/2022	04/17/2023	3,138	5,748,262	1831.58	126,018			5,251		737			(31,504)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/19/2022	04/19/2023	9,513	3,406,886	358.14	78,018			3,251		29			(19,504)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/19/2021	04/19/2023	6,479	2,504,877	386.63	82,911			1,727					(10,364)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/20/2022	04/20/2023	11,587	4,159,676	358.99	95,257			3,969		25			(23,814)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/20/2021	04/20/2023	2,596	1,001,113	385.64	33,137			690					(4,142)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/20/2021	04/20/2023	381	682,646	1791.967	25,872			539		3,811			(3,234)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/20/2022	04/20/2023	3,009	5,554,675	1845.92	99,721			4,155		182			(24,930)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/22/2022	04/21/2023	6,231	2,224,258	356.99	50,713			2,113		66			(12,678)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/21/2022	04/21/2023	7,314	2,621,283	358.41	59,765			2,490		31			(14,941)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/22/2021	04/21/2023	5,685	2,198,654	386.77	72,556			1,512					(9,069)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/21/2021	04/21/2023	3,875	1,499,330	386.88	49,628			1,034					(6,203)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/23/2021	04/21/2023	2,135	826,670	387.12	27,280			568					(3,410)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/22/2021	04/21/2023	2,259	4,055,833	1795.345	153,716			3,202		19,088			(19,215)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/25/2022	04/25/2023	2,389	855,354	358.02	19,502			813		28			(4,876)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/26/2022	04/26/2023	8,197	2,934,640	358.03	66,910			2,788		114			(16,727)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/26/2021	04/26/2023	703	271,801	386.81	8,997			187					(1,125)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/27/2022	04/27/2023	7,402	2,651,187	358.19	60,447			2,519		110			(15,112)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/27/2021	04/27/2023	5,521	2,130,496	385.86	70,519			1,469					(8,815)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/28/2022	04/28/2023	6,079	2,176,080	357.94	49,615			2,067		119			(12,404)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/30/2021	04/28/2023	6,870	2,634,321	383.48	86,933			1,811					(10,867)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/28/2021	04/28/2023	5,239	2,014,248	384.5	66,672			1,389					(8,334)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/06/2022	05/02/2023	19,080	6,751,710	353.87	153,264			19,158		3,340			(38,316)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/02/2022	05/02/2023	11,194	3,980,195	355.55	90,748			11,344		1,011			(22,687)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/06/2021	05/02/2023	10,001	3,881,051	388.07	128,075			8,005					(16,009)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/07/2021	05/02/2023	1,461	568,713	389.3	18,768			1,173					(2,346)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/03/2021	05/03/2023	961	1,737,914	1808.487	65,867			4,117		5,238			(8,233)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/04/2021	05/04/2023	376	680,775	1812.882	26,006			1,625		1,633			(3,251)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/09/2022	05/09/2023	2,726	961,693	352.75	21,927			2,741		1,014			(5,482)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/10/2022	05/10/2023	6,008	2,129,035	354.38	48,542			6,068		1,396			(12,135)				

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Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/10/2021	05/10/2023	2,710	1,050,513	387.64	34,772			2,173					(4,346)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/10/2021	05/10/2023	833	1,521,676	1827.243	57,976			3,623		1,840			(7,247)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/11/2022	05/11/2023	16,459	5,838,356	354.72	133,115			16,639		3,598			(33,279)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/11/2021	05/11/2023	11,326	4,359,788	384.93	144,309			9,019					(18,039)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/11/2021	05/11/2023	722	1,311,631	1817.683	50,104			3,132		2,928			(6,263)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/13/2022	05/12/2023	5,526	1,967,096	356	44,850			5,606		831			(11,212)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/12/2022	05/12/2023	4,250	1,514,000	356.25	34,519			4,315		587			(8,630)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/12/2021	05/12/2023	3,109	1,189,949	382.7	39,387			2,462					(4,923)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/13/2021	05/12/2023	1,743	667,307	382.86	22,021			1,376					(2,753)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/14/2021	05/12/2023	2,048	787,022	384.23	25,972			1,623					(3,246)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/14/2021	05/12/2023	1,467	2,670,889	1820.969	101,761			6,360		5,086			(12,720)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/14/2021	05/15/2023	358	651,499	1820.969	24,887			1,555		1,353			(3,111)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/16/2022	05/16/2023	3,420	1,216,051	355.54	27,726			3,466		732			(6,931)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/14/2021	05/16/2023	356	647,701	1820.969	24,742			1,546		1,383			(3,093)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/17/2022	05/17/2023	11,953	4,244,509	355.09	96,775			12,097		3,066			(24,194)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/17/2021	05/17/2023	1,840	706,253	383.78	23,377			1,461					(2,922)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/18/2022	05/18/2023	5,624	1,993,997	354.52	45,463			5,683		1,776			(11,366)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/18/2021	05/18/2023	6,698	2,572,828	384.12	85,161			5,323					(10,645)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/18/2021	05/18/2023	552	1,001,494	1814.122	38,157			2,385		3,195			(4,770)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/20/2022	05/19/2023	6,612	2,349,966	355.4	53,579			6,697		1,681			(13,395)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/19/2022	05/19/2023	4,387	1,560,267	355.66	35,574			4,447		1,032			(8,894)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/19/2021	05/19/2023	4,892	1,875,643	383.42	62,084			3,880					(7,760)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/20/2021	05/19/2023	3,049	1,171,996	384.41	38,676			2,417					(4,834)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/21/2021	05/19/2023	2,353	905,911	385.07	29,895			1,868					(3,737)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/23/2022	05/23/2023	3,091	1,099,968	355.81	25,079			3,135		817			(6,270)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/24/2022	05/24/2023	8,006	2,849,075	355.86	64,959			8,120		2,165			(16,240)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/24/2021	05/24/2023	1,040	1,891,145	1817.67	71,674			4,480		5,736			(8,959)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/25/2022	05/25/2023	9,875	3,522,180	356.67	80,306			10,038		2,205			(20,076)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/25/2021	05/25/2023	12,067	4,662,216	386.36	154,319			9,645					(19,290)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/25/2021	05/25/2023	507	921,317	1815.59	35,102			2,194		3,137			(4,388)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/27/2022	05/26/2023	4,778	1,703,968	356.63	38,850			4,856		1,121			(9,713)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/26/2022	05/26/2023	6,643	2,369,367	356.65	54,022			6,753		1,550			(13,505)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/27/2021	05/26/2023	1,781	689,473	387.22	22,753			1,422					(2,844)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/28/2021	05/26/2023	884	342,438	387.3	11,300			706					(1,413)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/26/2021	05/26/2023	4,538	1,759,085	387.63	58,226			3,639					(7,278)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/28/2021	05/26/2023	2,791	5,077,994	1819.178	193,979			12,124		14,913			(24,247)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/28/2021	05/30/2023	571	1,039,577	1819.178	39,816			2,488		3,289			(4,977)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/31/2022	05/31/2023	4,655	1,651,671	354.79	37,658			4,707		2,081			(9,415)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/28/2021	05/31/2023	401	728,684	1819.178	27,909			1,744		2,346			(3,489)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/01/2022	06/01/2023	10,028	3,551,176	354.14	80,967			16,868		5,382			(20,242)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/01/2021	06/01/2023	5,582	2,165,010	387.86	71,662			7,465					(8,958)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/01/2021	06/01/2023	273	497,102	1820.546	19,039			1,983		1,532			(2,380)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/03/2022	06/02/2023	3,591	1,266,466	352.63	28,749			5,989		2,781			(7,187)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/02/2022	06/02/2023	7,458	2,635,445	353.39	60,088			12,518		4,875			(15,022)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/03/2021	06/02/2023	1,655	642,321	388.2	21,197			2,208					(2,650)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/02/2021	06/02/2023	4,300	1,669,595	388.29	55,264			5,757					(6,908)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/04/2021	06/02/2023	4,914	1,911,174	388.91	63,069			6,570					(7,884)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/03/2022	06/02/2023	5,793	10,444,806	1803.15	206,732			43,069		64,591			(51,683)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/02/2021	06/02/2023	1,113	2,027,728	1821.855	77,459			8,069		6,000			(9,682)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/04/2021	06/02/2023	2,438	4,450,806	1825.404	170,021			17,710		11,198			(21,253)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/03/2022	06/03/2023	7,162	29,423,686	4108.54	367,684			76,601					(91,921)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/03/2022	06/04/2023	7,914	32,513,517	4108.54	412,028			85,839					(103,007)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/03/2022	06/05/2023	1,612	2,906,592	1803.15	62,218			12,962		18,870			(15,554)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/04/2021	06/05/2023	594	1,083,450	1825.404	41,496			4,323		2,885			(5,187)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/03/2022	06/05/2023	6,846	28,129,076	4108.54	367,615			76,586					(91,904)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/06/2022	06/06/2023	2,589	4,673,191	1804.84	99,866			20,805		28,820			(24,966)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/04/2021	06/06/2023	864	1,577,692	1825.404	60,426			6,294		4,278			(7,553)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/07/2022	06/07/2023	14,598	5,147,927	352.65	117,373			24,453		12,406			(29,343)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/07/2021	06/07/2023	4,897	1,911,174	390.31	63,260			6,590					(7,907)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/08/2022	06/08/2023	8,647	3,044,426	352.06	69,413			14,461		8,442			(17,353)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/08/2021	06/08/2023	3,626	1,416,934	390.79	46,901			4,885					(5,863)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/08/2021	06/08/2023	396	721,064	1822.668	28,194			2,937		2,280			(3,524)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/10/2022	06/09/2023	7,246	2,534,874	349.84	57,542			11,988		10,979			(14,385)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/09/2022	06/09/2023	4,101	1,439,892	351.13	32,686			6,809		4,884			(8,171)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/09/2021	06/09/2023	6,518	2,551,766	391.5	84,463			8,798					(10,558)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/10/2021	06/09/2023	536	209,992	391.74	6,930			722					(866)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/11/2021	06/09/2023	5,446	2,139,857	392.94	70,615			7,356					(8,827)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/13/2022	06/13/2023	4,172	1,445,814	346.57	32,820			6,837		11,326			(8,205)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/14/2022	06/14/2023	6,412	2,210,621	344.77	49,960			10,408		22,739			(12,490)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/14/2021	06/14/2023	5,517	2,166,591	392.71	71,714			7,470					(8,964)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/15/2022	06/15/2023	8,554	2,944,748	344.27	66,551			13,865		32,651			(16,638)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/15/2021	06/15/2023	5,490	2,152,529	392.08	71,249			7,422					(8,906)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/15/2021	06/15/2023	880	1,600,303	1818.858	62,252			6,485		6,534			(7,781)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/16/2022	06/16/2023	3,966	1,358,254	342.46	30,697			6,395		19,167			(7,674)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/17/2022	06/16/2023	4,721	1,623,909	343.99	36,700			7,646		18,800			(9,175)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/17/2021	06/16/2023	813	317,683	390.55	10,484			1,092					(1,310)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/18/2021	06/16/2023	4,048	1,582,308	390.86	52,216			5,439					(6,527)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/16/2021	06/16/2023	7,477	2,928,262	391.63	96,925			10,096					(12,116)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/16/2022	06/16/2023	2,367	4,173,718	1763	81,828			17,048		81,521			(20,457)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/17/2022	06/17/2023	9,897	36,371,411	3674.84	457,470			95,306					(114,367)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/17/2022	06/18/2023	7,240	26,605,081	3674.84	322,284			67,143					(80,571)				

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S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/17/2022	06/19/2023	9,757	35,857,235	3674.84	437,809			91,210					(109,452)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/17/2022	06/20/2023	7,406	27,216,532	3674.84	327,821			68,296					(81,955)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/21/2022	06/21/2023	11,573	3,982,228	344.09	89,998			18,750		46,634			(22,500)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/21/2021	06/21/2023	2,785	1,088,454	390.87	35,919			3,742					(4,490)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/22/2022	06/22/2023	9,265	3,194,183	344.77	72,189			15,039		34,353			(18,047)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/22/2021	06/22/2023	4,559	1,781,408	390.71	58,786			6,124					(7,348)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/23/2022	06/23/2023	5,195	1,797,120	345.92	40,795			8,499		16,598			(10,199)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/24/2022	06/23/2023	7,276	2,517,906	346.04	56,905			11,855		22,865			(14,226)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/23/2021	06/23/2023	2,679	1,046,306	390.63	34,528			3,597					(4,316)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/25/2021	06/23/2023	996	389,377	391.07	12,849			1,338					(1,606)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/24/2021	06/23/2023	4,007	1,567,854	391.29	51,739			5,389					(6,467)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/24/2021	06/23/2023	1,023	1,846,869	1804.968	71,474			7,445		13,351			(8,934)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/27/2022	06/27/2023	2,173	751,317	345.69	16,980			3,537		7,334			(4,245)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/28/2022	06/28/2023	10,211	3,523,599	345.09	79,633			16,590		37,471			(19,908)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/28/2021	06/28/2023	4,001	1,565,533	391.28	51,663			5,382					(6,458)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/28/2021	06/28/2023	823	1,487,014	1807.536	57,696			6,010		10,311			(7,212)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/29/2022	06/29/2023	5,226	1,805,192	345.4	40,797			8,499		18,522			(10,199)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/29/2021	06/29/2023	3,191	1,249,481	391.51	41,233			4,295					(5,154)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/29/2021	06/29/2023	260	469,502	1806.504	18,217			1,898		3,390			(2,277)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/30/2022	06/30/2023	4,272	1,479,958	346.43	33,447			6,968		13,285			(8,362)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/01/2022	06/30/2023	10,864	3,769,761	346.99	85,574			24,959		31,300			(21,393)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/01/2021	06/30/2023	3,861	1,508,370	390.63	49,776			7,259					(6,222)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/30/2021	06/30/2023	5,661	2,214,448	391.2	73,077			7,612					(9,135)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/02/2021	06/30/2023	3,256	1,279,235	392.9	42,215			6,156					(5,277)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/30/2021	06/30/2023	591	1,068,495	1808.479	41,671			4,341		7,307			(5,209)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/05/2022	07/05/2023	4,350	1,510,752	347.3	34,294			10,002		12,400			(8,574)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/06/2021	07/06/2023	2,220	874,122	393.69	28,846			4,207					(3,606)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/06/2022	07/06/2023	3,450	6,141,455	1779.91	122,318			35,676		89,289			(30,580)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/08/2022	07/07/2023	5,219	1,812,084	347.21	40,953			11,945		15,247			(10,238)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/07/2022	07/07/2023	12,865	4,467,780	347.29	100,972			29,450		37,183			(25,243)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/07/2021	07/07/2023	4,753	1,888,363	397.27	62,316			9,088					(7,789)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/09/2021	07/07/2023	2,830	1,124,958	397.52	37,124			5,414					(4,640)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/08/2021	07/07/2023	5,470	2,174,715	397.56	71,766			10,466					(8,971)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/07/2021	07/07/2023	642	1,165,741	1814.827	45,580			6,647		6,903			(5,698)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/12/2022	07/12/2023	4,676	1,626,888	347.95	36,768			10,724		12,758			(9,192)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/12/2021	07/12/2023	8,640	3,442,709	398.48	113,609			16,568					(14,201)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/13/2022	07/13/2023	4,738	1,647,053	347.66	37,223			10,857		13,518			(9,306)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/13/2021	07/13/2023	4,738	1,886,546	398.19	62,256			9,079					(7,782)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/14/2022	07/14/2023	7,441	2,584,052	347.28	58,400			17,033		22,442			(14,600)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/15/2022	07/14/2023	8,131	2,828,567	347.87	63,926			18,645		22,702			(15,981)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/16/2021	07/14/2023	6,667	2,644,757	396.67	87,277			12,728					(10,910)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/15/2021	07/14/2023	1,801	716,794	398.07	23,654			3,450					(2,957)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/14/2021	07/14/2023	3,993	1,592,192	398.76	52,542			7,662					(6,568)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/16/2021	07/14/2023	1,035	1,876,948	1812.716	73,764			10,757		12,549			(9,221)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/15/2021	07/14/2023	1,063	1,931,048	1815.772	75,890			11,067		11,759			(9,486)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/16/2021	07/17/2023	757	1,371,669	1812.716	54,044			7,881		9,375			(6,755)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/18/2022	07/18/2023	1,826	3,241,036	1774.46	67,258			19,617		56,210			(16,814)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/16/2021	07/18/2023	917	1,661,934	1812.716	65,480			9,549		11,440			(8,185)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/19/2022	07/19/2023	7,124	2,474,862	347.39	55,932			16,313		21,781			(13,983)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/19/2021	07/19/2023	2,107	827,037	392.57	27,292			3,980					(3,412)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/20/2022	07/20/2023	6,440	2,238,143	347.56	50,582			14,753		19,374			(12,646)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/20/2021	07/20/2023	3,384	1,337,058	395.17	44,123			6,435					(5,515)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/20/2022	07/20/2023	3,244	5,789,076	1784.62	107,974			31,492		75,604			(26,993)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/21/2022	07/21/2023	10,142	3,525,544	347.62	79,677			23,239		30,447			(19,919)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/22/2022	07/21/2023	8,717	3,049,439	349.82	68,917			20,101		19,586			(17,229)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/21/2021	07/21/2023	6,365	2,527,909	397.14	83,421			12,166					(10,428)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/25/2022	07/25/2023	1,810	632,796	349.7	14,301			4,171		4,245			(3,575)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/26/2022	07/26/2023	3,668	1,286,111	350.67	29,066			8,478		7,595			(7,267)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/26/2021	07/26/2023	7,793	3,114,360	399.66	102,774			14,988					(12,847)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/26/2021	07/26/2023	756	1,376,096	1820.536	54,218			7,907		7,962			(6,777)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/27/2022	07/27/2023	11,412	4,005,770	351	90,530			26,405		22,745			(22,633)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/27/2021	07/27/2023	6,169	2,458,567	398.55	81,133			11,832					(10,142)				

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Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/28/2022	07/28/2023	4,413	1,553,006	351.91	35,253			10,282		7,801			(8,813)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/29/2022	07/28/2023	5,018	1,767,154	352.16	39,938			11,648		8,561			(9,984)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/28/2021	07/28/2023	5,196	2,072,836	398.93	68,404			9,976					(8,550)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/30/2021	07/28/2023	4,813	1,920,407	398.99	63,373			9,242					(7,922)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/29/2021	07/28/2023	1,989	794,596	399.51	26,222			3,824					(3,278)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/01/2022	08/01/2023	1,563	551,594	352.82	12,466			4,675		2,507			(3,117)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/02/2022	08/02/2023	4,754	1,680,158	353.41	37,972			14,239		7,060			(9,493)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/02/2021	08/02/2023	2,762	1,103,279	399.38	36,408			6,827					(4,551)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/03/2022	08/03/2023	7,480	2,635,913	352.38	59,572			22,339		12,966			(14,893)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/03/2021	08/03/2023	3,816	1,527,682	400.3	50,414			9,453					(6,302)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/03/2022	08/03/2023	2,866	5,166,766	1802.64	105,251			39,469		49,582			(26,313)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/05/2022	08/04/2023	7,269	2,559,355	352.11	57,841			21,691		13,179			(14,460)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/04/2022	08/04/2023	5,209	1,837,817	352.82	41,535			15,575		8,555			(10,384)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/04/2021	08/04/2023	2,689	1,077,349	400.71	35,553			6,666					(4,444)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/06/2021	08/04/2023	2,717	1,090,936	401.54	36,001			6,750					(4,500)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/04/2021	08/04/2023	342	623,159	1821.464	24,802			4,650		3,750			(3,100)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/09/2022	08/09/2023	10,594	3,722,876	351.43	84,137			31,551		21,797			(21,034)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/12/2022	08/10/2023	12,742	4,494,684	352.75	101,130			37,924		22,117			(25,283)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/10/2022	08/10/2023	7,933	2,798,824	352.82	63,253			23,720		13,638			(15,813)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/10/2021	08/10/2023	10,933	4,388,473	401.39	144,820			27,154					(18,102)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/11/2021	08/10/2023	4,241	1,703,748	401.73	56,224			10,542					(7,028)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/12/2021	08/10/2023	2,249	904,461	402.16	29,847			5,596					(3,731)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/13/2021	08/10/2023	3,373	1,358,887	402.85	44,707			8,383					(5,588)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/10/2022	08/10/2023	4,564	8,270,401	1812.19	131,928			49,473		57,631			(32,982)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/10/2021	08/10/2023	477	873,283	1832.195	34,757			6,517		4,004			(4,345)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/15/2022	08/14/2023	1,843	651,147	353.3	14,716			5,518		3,057			(3,679)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/16/2022	08/16/2023	9,828	3,474,002	353.47	78,512			29,442		16,164			(19,628)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/16/2021	08/16/2023	2,924	1,180,670	403.78	38,962			7,305					(4,870)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/16/2022	08/16/2023	2,523	4,608,804	1826.77	92,040			34,515		24,528			(23,010)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/16/2022	08/16/2023	2,844	8,936,532	3141.86	196,613			73,730		74,790			(49,153)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/17/2022	08/17/2023	7,522	2,647,394	351.96	59,831			22,437		15,213			(14,958)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/17/2021	08/17/2023	6,329	2,556,214	403.89	84,355			15,817					(10,544)				
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			2,759		1,506			(1,839)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/19/2022	08/18/2023	7,080	2,482,149	350.6	55,848			20,943		17,102			(13,962)				

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Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/18/2022	08/18/2023	5,955	2,096,138	351.98	47,373			17,765		12,090			(11,843)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/18/2021	08/18/2023	6,783	2,737,298	403.58	90,331			16,937					(11,291)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/19/2021	08/18/2023	1,557	628,660	403.7	20,746			3,890					(2,593)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/20/2021	08/18/2023	4,810	1,942,079	403.73	64,089			12,017					(8,011)				
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			5,396		3,874			(3,598)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/22/2022	08/22/2023	5,204	1,814,475	348.68	41,007			15,378		16,109			(10,252)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/23/2022	08/23/2023	5,359	1,866,035	348.18	42,172			15,815		17,633			(10,543)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/23/2021	08/23/2023	2,320	934,937	402.92	30,853			5,785					(3,857)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/23/2022	08/23/2023	3,673	6,642,994	1808.66	129,392			48,522		57,703			(32,348)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/24/2022	08/24/2023	8,676	3,019,614	348.04	68,243			25,591		29,116			(17,061)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/24/2021	08/24/2023	6,193	2,496,761	403.18	82,393			15,449					(10,299)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/24/2022	08/24/2023	4,886	8,841,742	1809.76	152,538			57,202		71,362			(38,134)				
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			7,970		5,109			(5,314)				
SPXDSUN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/24/2022	08/24/2023	5,476	17,052,257	3114.27	399,904			149,964		237,950			(99,976)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/26/2022	08/25/2023	9,085	3,148,592	346.57	70,843			26,566		35,887			(17,711)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/25/2022	08/25/2023	5,571	1,944,971	349.12	43,956			16,484		16,624			(10,989)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/26/2021	08/25/2023	2,540	1,014,675	399.52	33,484			6,278					(4,186)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/27/2021	08/25/2023	2,138	854,797	399.85	28,208			5,289					(3,526)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/25/2021	08/25/2023	6,391	2,568,132	401.86	84,748			15,890					(10,594)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/26/2022	08/25/2023	6,770	12,185,032	1799.88	240,423			90,159		131,109			(60,106)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/26/2022	08/28/2023	2,292	4,125,744	1799.88	89,387			33,520		47,901			(22,347)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/29/2022	08/29/2023	1,662	574,391	345.53	12,924			4,846		7,406			(3,231)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/30/2022	08/30/2023	9,374	3,238,648	345.51	72,870			27,326		41,975			(18,217)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/30/2021	08/30/2023	7,869	3,161,059	401.7	104,315			19,559					(13,039)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/31/2022	08/31/2023	12,076	4,166,408	345.02	93,744			35,154		56,938			(23,436)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/31/2021	08/31/2023	7,834	3,145,785	401.54	103,811			19,465					(12,976)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/31/2022	08/31/2023	4,384	7,842,566	1789	141,332			53,000		102,809			(35,333)				
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			10,212		6,057			(6,808)				

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Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/01/2022	09/01/2023	4,523	1,557,323	344.31	35,040			16,060		22,910			(8,760)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/02/2022	09/01/2023	8,413	2,902,026	344.93	65,296			29,927		40,135			(16,324)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/03/2021	09/01/2023	3,856	1,542,651	400.08	50,907			11,666					(6,363)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/01/2021	09/01/2023	3,574	1,431,095	400.41	47,226			10,823					(5,903)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/02/2021	09/01/2023	2,742	1,098,965	400.75	36,266			8,311					(4,533)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/01/2022	09/01/2023	1,799	3,220,799	1790.24	62,911			28,834		43,431			(15,728)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/06/2022	09/06/2023	1,523	524,378	344.2	11,799			5,408		7,898			(2,950)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/07/2022	09/07/2023	8,261	2,848,796	344.83	64,098			29,378		40,452			(16,024)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/07/2021	09/07/2023	11,229	4,474,621	398.5	147,662			33,839		2			(18,458)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/07/2022	09/07/2023	3,185	9,854,576	3093.82	244,222			111,935		195,061			(61,056)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/08/2022	09/08/2023	12,857	4,433,892	344.86	99,763			45,725		62,941			(24,941)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/09/2022	09/08/2023	5,610	1,939,684	345.76	43,643			20,003		25,173			(10,911)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/08/2021	09/08/2023	10,692	4,255,252	397.99	140,423			32,180		3			(17,553)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/09/2021	09/08/2023	929	370,032	398.42	12,211			2,798					(1,526)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/12/2022	09/12/2023	3,614	1,253,419	346.82	28,202			12,926		14,778			(7,050)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/13/2022	09/13/2023	7,264	2,505,325	344.88	56,370			25,836		35,963			(14,092)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/13/2021	09/13/2023	2,826	1,124,070	397.72	37,094			8,501		1			(4,637)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/14/2022	09/14/2023	11,617	4,003,317	344.61	89,674			41,101		59,130			(22,419)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/14/2021	09/14/2023	8,922	3,547,534	397.63	117,069			26,828		3			(14,634)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/14/2022	09/14/2023	3,907	6,978,040	1786.22	120,824			55,378		98,133			(30,206)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/16/2022	09/15/2023	8,418	2,893,194	343.7	64,808			29,703		46,677			(16,202)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/15/2022	09/15/2023	5,464	1,881,049	344.28	42,135			19,312		28,741			(10,534)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/17/2021	09/15/2023	2,657	1,046,207	393.8	34,525			7,912		3			(4,316)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/16/2021	09/15/2023	6,237	2,469,924	396	81,507			18,679		4			(10,188)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/15/2021	09/15/2023	2,853	1,133,311	397.28	37,399			8,571		1			(4,675)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/19/2022	09/19/2023	3,947	12,116,795	3069.81	330,475			151,468		318,778			(82,619)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/20/2022	09/20/2023	13,029	4,455,818	341.99	99,810			45,746		84,686			(24,953)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/21/2022	09/21/2023	7,390	2,529,864	342.33	56,669			25,973		46,759			(14,167)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/21/2021	09/21/2023	10,090	3,984,976	394.94	131,504			30,136		10			(16,438)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/22/2022	09/22/2023	5,501	1,879,044	341.56	42,091			19,292		37,191			(10,523)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/24/2021	09/22/2023	5,167	2,025,819	392.04	66,649			15,274		11			(8,331)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/22/2021	09/22/2023	3,376	1,335,379	395.52	44,068			10,099		3			(5,508)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/26/2022	09/26/2023	9,336	3,164,687	338.98	70,889			32,491		77,790			(17,722)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/27/2022	09/27/2023	4,664	1,575,428	337.8	35,290			16,174		42,439			(8,822)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/27/2021	09/27/2023	2,432	951,555	391.3	31,401			7,196		7			(3,925)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/28/2022	09/28/2023	5,766	1,947,858	337.84	43,632			19,998		52,365			(10,908)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/28/2021	09/28/2023	5,119	1,987,184	388.18	65,577			15,028		32			(8,197)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/29/2022	09/29/2023	8,941	3,022,313	338.02	67,700			31,029		80,237			(16,925)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/30/2022	09/29/2023	8,746	2,968,177	339.38	66,487			30,473		70,961			(16,622)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/30/2021	09/29/2023	1,442	560,708	388.8	18,503			4,240		8			(2,313)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/29/2021	09/29/2023	5,558	2,167,582	389.96	71,530			16,392		24			(8,941)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/01/2021	09/29/2023	3,414	1,334,861	390.99	44,050			11,930		12			(5,506)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/04/2022	10/04/2023	6,954	2,379,080	342.13	53,291			28,866		45,771			(13,323)				

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Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/04/2021	10/04/2023	1,956	762,238	389.61	25,154			6,813		11			(3,144)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/05/2022	10/05/2023	11,235	3,828,794	340.79	85,765			46,456		82,435			(21,441)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/05/2021	10/05/2023	6,122	2,385,523	389.65	78,722			21,321		34			(9,840)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/07/2022	10/06/2023	9,838	3,325,574	338.03	74,160			40,170		88,839			(18,540)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/06/2022	10/06/2023	5,694	1,934,210	339.67	43,326			23,468		45,591			(10,832)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/08/2021	10/06/2023	2,999	1,164,223	388.26	38,303			10,374		23			(4,788)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/06/2021	10/06/2023	2,496	969,962	388.63	32,009			8,669		18			(4,001)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/07/2021	10/06/2023	2,915	1,135,727	389.58	37,479			10,151		17			(4,685)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/11/2022	10/11/2023	8,766	2,955,374	337.13	66,200			35,859		84,706			(16,550)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/11/2021	10/11/2023	5,312	2,056,904	387.24	67,878			18,384		58			(8,485)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/12/2022	10/12/2023	12,635	4,258,305	337.03	95,386			51,667		123,031			(23,847)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/12/2021	10/12/2023	7,076	2,737,892	386.95	90,350			24,470		84			(11,294)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/13/2022	10/13/2023	5,919	1,995,104	337.06	44,491			24,099		57,568			(11,123)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/14/2022	10/13/2023	8,929	3,014,241	337.56	67,218			36,410		83,903			(16,804)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/13/2021	10/13/2023	5,301	2,055,493	387.72	67,626			18,315		55			(8,453)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/15/2021	10/13/2023	10,470	4,068,119	388.55	133,841			36,249		92			(16,730)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/14/2021	10/13/2023	2,953	1,148,593	388.99	37,789			10,234		24			(4,724)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/15/2021	10/13/2023	1,722	3,128,596	1817.155	123,580			33,469		30,166			(15,447)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/15/2021	10/16/2023	540	980,603	1817.155	38,734			10,490		9,564			(4,842)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/17/2022	10/17/2023	1,351	456,059	337.66	10,170			5,509		12,649			(2,543)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/15/2021	10/17/2023	727	1,321,070	1817.155	52,314			14,168		12,933			(6,539)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/18/2022	10/18/2023	6,870	2,319,629	337.63	51,728			28,019		64,531			(12,932)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/18/2021	10/18/2023	4,222	1,636,382	387.54	53,837			14,581		52			(6,730)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/19/2022	10/19/2023	8,936	3,012,664	337.15	67,182			36,390		86,808			(16,796)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/19/2021	10/19/2023	8,563	3,315,795	387.24	109,090			29,545		114			(13,636)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/19/2021	10/19/2023	588	1,069,064	1818.921	42,014			11,379		10,153			(5,252)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/21/2022	10/20/2023	7,236	2,434,706	336.46	54,294			29,409		73,686			(13,573)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/20/2022	10/20/2023	7,837	2,638,485	336.65	58,838			31,871		78,806			(14,710)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/22/2021	10/20/2023	4,600	1,770,471	384.91	58,071			15,728		99			(7,259)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/21/2021	10/20/2023	2,859	1,104,352	386.28	36,333			9,840		47			(4,542)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/20/2021	10/20/2023	7,139	2,761,006	386.77	90,837			24,602		107			(11,355)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/21/2021	10/20/2023	969	1,767,411	1824.496	69,989			18,955		14,921			(8,749)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/24/2022	10/24/2023	1,198	403,850	336.97	9,006			4,878		11,833			(2,251)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/25/2022	10/25/2023	5,962	2,014,830	337.96	44,931			24,337		55,085			(11,233)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/25/2021	10/25/2023	2,846	1,096,826	385.37	36,086			9,773		63			(4,511)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/26/2022	10/26/2023	7,702	2,606,050	338.37	58,115			31,479		69,237			(14,529)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/26/2021	10/26/2023	7,169	2,766,521	385.88	91,019			24,651		146			(11,377)				

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/27/2022	10/27/2023	6,244	2,115,614	338.85	47,178			25,555		54,327			(11,795)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/28/2022	10/27/2023	13,211	4,476,768	338.86	99,832			54,076		114,876			(24,958)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/29/2021	10/27/2023	4,224	1,625,917	384.91	53,330			14,444		106			(6,666)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/28/2021	10/27/2023	2,490	962,864	386.72	31,582			8,553		44			(3,948)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/27/2021	10/27/2023	2,886	1,116,263	386.83	36,613			9,916		50			(4,577)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/28/2021	10/27/2023	1,009	1,849,019	1831.949	72,482			19,630		13,616			(9,060)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/01/2022	11/01/2023	10,235	3,468,990	338.93	77,358			48,349		89,011			(19,340)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/01/2021	11/01/2023	4,078	1,569,771	384.9	51,488			16,090		113			(6,436)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/04/2022	11/02/2023	17,021	5,743,391	337.42	127,503			79,690		164,272			(31,876)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/02/2022	11/02/2023	14,992	5,073,733	338.44	113,144			70,715		135,016			(28,286)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/02/2021	11/02/2023	11,717	4,540,432	387.5	149,380			46,681		204			(18,673)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/04/2021	11/02/2023	5,201	2,031,609	390.64	66,637			20,824		50			(8,330)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/05/2021	11/02/2023	2,545	1,001,487	393.54	32,849			10,265		14			(4,106)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/05/2021	11/03/2023	1,814	3,351,853	1847.707	132,398			41,374		17,683			(16,550)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/05/2021	11/06/2023	1,059	1,955,986	1847.707	77,457			24,205		10,484			(9,682)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/07/2022	11/07/2023	2,785	938,363	336.89	20,925			13,078		27,947			(5,231)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/08/2022	11/08/2023	5,505	1,855,930	337.16	41,387			25,867		54,306			(10,347)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/08/2021	11/08/2023	5,205	2,047,774	393.45	67,372			21,054		33			(8,421)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/09/2022	11/09/2023	9,723	3,283,874	337.76	73,230			45,769		92,262			(18,308)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/09/2021	11/09/2023	6,249	2,462,627	394.08	81,020			25,319		36			(10,128)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/10/2022	11/10/2023	4,980	1,695,757	340.49	37,815			23,635		39,157			(9,454)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/11/2022	11/10/2023	6,654	2,270,690	341.26	50,636			31,648		49,465			(12,659)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/11/2021	11/10/2023	2,927	1,145,022	391.25	37,557			11,736		30			(4,695)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/12/2021	11/10/2023	2,459	964,457	392.25	31,634			9,886		21			(3,954)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/10/2021	11/10/2023	3,693	1,451,489	393.08	47,609			14,878		26			(5,951)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/14/2022	11/14/2023	1,429	487,208	341.03	10,865			6,790		10,855			(2,716)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/15/2022	11/15/2023	8,312	2,839,565	341.63	63,322			39,576		60,522			(15,831)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/15/2021	11/15/2023	6,885	2,700,935	392.28	88,591			27,685		65			(11,074)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/16/2022	11/16/2023	6,457	2,202,316	341.05	49,112			30,695		49,113			(12,278)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/16/2021	11/16/2023	3,518	1,378,772	391.96	45,224			14,132		36			(5,653)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/17/2022	11/17/2023	4,030	1,374,439	341.04	30,650			19,156		30,711			(7,662)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/18/2022	11/17/2023	10,475	3,574,662	341.27	79,715			49,822		78,503			(19,929)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/17/2021	11/17/2023	5,470	2,149,582	392.96	70,506			22,033		47			(8,813)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/18/2021	11/17/2023	4,863	1,913,747	393.53	62,771			19,616		38			(7,846)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/19/2021	11/17/2023	1,591	628,810	395.19	20,625			6,445		9			(2,578)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/17/2021	11/17/2023	548	1,015,291	1851.991	40,104			12,532		5,207			(5,013)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/21/2022	11/21/2023	1,929	657,899	341.05	14,671			9,169		14,760			(3,668)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/22/2022	11/22/2023	7,615	2,601,166	341.6	58,006			36,254		56,069			(14,502)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/22/2021	11/22/2023	3,458	1,364,628	394.61	44,760			13,987		24			(5,595)				

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/26/2021	11/24/2023	19,052	7,480,161	392.61	245,349			76,672		205			(30,669)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/28/2022	11/28/2023	18,346	6,266,452	341.57	139,742			87,339		136,396			(34,935)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/29/2022	11/29/2023	5,256	1,795,380	341.58	40,037			25,023		39,097			(10,009)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/29/2022	11/29/2023	3,339	10,452,785	3130.49	322,431			201,520		228,170			(80,608)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/30/2022	11/30/2023	6,660	2,281,828	342.63	50,885			31,803		45,966			(12,721)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/30/2021	11/30/2023	5,395	2,127,396	394.34	69,991			21,872		48			(8,749)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/30/2022	11/30/2023	3,687	11,590,966	3143.77	356,217			222,635		227,670			(89,054)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/01/2022	12/01/2023	5,447	1,869,095	343.16	41,681			29,524		36,200			(10,420)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/02/2022	12/01/2023	11,466	3,937,682	343.43	87,810			62,199		74,684			(21,953)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/01/2021	12/01/2023	7,119	2,804,315	393.92	91,982			32,577		70			(11,498)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/02/2021	12/01/2023	1,227	484,196	394.61	15,882			5,625		11			(1,985)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/03/2021	12/01/2023	2,547	1,005,092	394.69	32,867			11,640		22			(4,108)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/05/2022	12/05/2023	2,484	851,836	342.87	18,996			13,455		16,963			(4,749)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/06/2022	12/06/2023	7,876	2,696,955	342.43	60,142			42,601		55,599			(15,036)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/06/2021	12/06/2023	1,986	786,168	395.88	25,786			9,133		15			(3,223)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/06/2022	12/06/2023	3,623	11,344,558	3131.22	334,632			237,031		241,612			(83,658)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/07/2022	12/07/2023	7,723	2,643,594	342.32	58,952			41,758		55,022			(14,738)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/07/2021	12/07/2023	8,423	3,339,264	396.45	109,528			38,791		59			(13,691)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/07/2022	12/07/2023	4,038	12,645,040	3131.3	390,896			276,884		290,539			(97,724)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/09/2022	12/08/2023	10,560	3,614,801	342.3	80,610			57,099		75,445			(20,153)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/08/2022	12/08/2023	4,203	1,439,455	342.49	32,100			22,737		29,619			(8,025)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/09/2021	12/08/2023	3,239	1,282,365	395.93	41,933			14,851		25			(5,242)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/08/2021	12/08/2023	3,866	1,530,755	395.95	50,056			17,728		30			(6,257)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/10/2021	12/08/2023	6,920	2,741,116	396.11	89,634			31,746		53			(11,204)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/09/2021	12/08/2023	555	1,020,761	1837.585	42,260			14,967		7,907			(5,282)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/09/2022	12/08/2023	5,773	18,068,486	3129.99	459,567			325,527		323,780			(114,892)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/09/2022	12/11/2023	3,170	9,921,838	3129.99	290,285			205,618		215,531			(72,571)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/13/2022	12/13/2023	8,205	2,814,497	343.04	62,763			44,457		55,932			(15,691)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/14/2022	12/14/2023	10,721	3,674,914	342.79	81,951			58,048		74,514			(20,488)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/14/2021	12/14/2023	6,388	2,530,182	396.09	82,990			29,392		55			(10,374)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/16/2022	12/15/2023	12,785	4,346,057	339.94	96,917			68,650		108,378			(24,229)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/15/2022	12/15/2023	7,620	2,596,678	340.77	57,906			41,017		61,081			(14,476)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/16/2021	12/15/2023	5,698	2,256,610	396.01	73,791			26,134		51			(9,224)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/15/2021	12/15/2023	6,263	2,480,569	396.05	81,363			28,816		56			(10,170)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/17/2021	12/15/2023	3,839	1,521,576	396.33	49,756			17,622		32			(6,219)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/17/2021	12/15/2023	1,005	1,846,357	1836.471	77,178			27,334		15,019			(9,647)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/16/2021	12/15/2023	593	1,094,789	1847.697	45,324			16,052		7,045			(5,666)				

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/16/2022	12/15/2023	8,279	25,796,529	3116.01	679,233			481,123		579,093			(169,808)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/17/2021	12/18/2023	699	1,283,388	1836.471	53,646			18,999		10,553			(6,706)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/16/2022	12/18/2023	3,702	11,536,525	3116.01	306,852			217,354		261,847			(76,713)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/19/2022	12/19/2023	2,716	922,808	339.74	20,579			14,577		23,421			(5,145)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/20/2022	12/20/2023	8,258	2,802,485	339.37	62,495			44,268		73,021			(15,624)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/20/2021	12/20/2023	4,931	1,953,876	396.21	64,087			22,698		47			(8,011)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/20/2022	12/20/2023	3,745	11,666,681	3114.9	335,671			237,767		297,693			(83,918)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/21/2022	12/21/2023	13,067	4,453,080	340.8	99,304			70,340		105,183			(24,826)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/21/2021	12/21/2023	12,200	4,818,564	394.95	158,049			55,976		148			(19,756)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/21/2022	12/21/2023	10,878	42,191,346	3878.44	1,457,973			1,032,731		1,713,949			(364,493)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/22/2022	12/22/2023	6,281	2,130,766	339.23	47,516			33,657		56,147			(11,879)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/23/2022	12/22/2023	4,087	1,387,383	339.43	30,939			21,915		36,066			(7,735)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/23/2021	12/22/2023	1,943	764,362	393.33	24,995			8,852		32			(3,124)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/22/2021	12/22/2023	5,364	2,110,113	393.42	69,001			24,438		86			(8,625)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/28/2022	12/28/2023	14,147	4,785,074	338.25	106,707			75,584		135,249			(26,677)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/28/2021	12/28/2023	13,997	5,508,768	393.58	180,137			63,798		243			(22,517)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/30/2022	12/29/2023	4,740	1,604,760	338.55	35,786			25,349		44,507			(8,947)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/29/2022	12/29/2023	5,468	1,856,867	339.57	41,408			29,331		48,111			(10,352)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/30/2021	12/29/2023	1,442	564,972	391.83	18,475			6,543		34			(2,309)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/29/2021	12/29/2023	1,425	559,237	392.41	18,287			6,477		31			(2,286)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/29/2022	12/29/2023	4,049	12,662,339	3127.34	338,337			239,655		272,843			(84,584)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/03/2023	01/03/2024	2,234	6,977,279	3123.78		212,531		168,253		184,692			(44,277)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/04/2023	01/04/2024	10,020	3,426,476	341.97		76,410		60,492		75,636			(15,919)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/04/2023	01/04/2024	5,221	16,356,110	3132.88		471,299		373,112		378,370			(98,187)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/05/2023	01/05/2024	16,698	5,695,055	341.07		127,000		100,541		134,041			(26,458)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/06/2023	01/05/2024	12,692	4,352,116	342.9		97,052		76,833		89,982			(20,219)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/07/2022	01/05/2024	5,054	1,945,985	385.02	63,439			25,111		379			(7,930)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/05/2022	01/05/2024	12,307	4,779,711	388.36	156,297			61,867		559			(19,537)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/09/2023	01/09/2024	2,276	7,142,795	3138.52		201,210		159,291		158,954			(41,919)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/10/2023	01/10/2024	4,670	1,605,297	343.74		35,798		28,340		31,418			(7,458)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/10/2023	01/10/2024	3,530	11,094,979	3142.95		336,866		266,685		262,933			(70,180)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/11/2023	01/11/2024	5,311	1,831,134	344.78		40,834		32,327		33,229			(8,507)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/11/2022	01/11/2024	9,797	3,757,059	383.51	122,480			48,482		983			(15,310)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/11/2023	01/11/2024	3,275	10,326,086	3152.65		318,313		251,998		231,064			(66,315)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/12/2023	01/12/2024	4,777	1,651,300	345.69		36,824		29,152		28,018			(7,672)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/13/2023	01/12/2024	6,686	2,312,302	345.83		51,564		40,822		38,817			(10,743)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/12/2022	01/12/2024	2,578	987,678	383.06	32,198			12,745		279			(4,025)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/14/2022	01/12/2024	2,363	905,274	383.16	29,512			11,682		252			(3,689)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/13/2022	01/12/2024	3,285	1,261,789	384.15	41,134			16,282		304			(5,142)				

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SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/17/2023	01/17/2024	2,449	7,723,354	3153.34		232,058		183,713		172,418			(48,346)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/18/2023	01/18/2024	12,628	4,375,169	346.47		97,566		77,240		70,591			(20,326)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/18/2022	01/18/2024	2,928	1,114,433	380.56	36,331			14,381		476			(4,541)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/18/2023	01/18/2024	1,737	5,454,299	3139.23		162,528		128,668		135,580			(33,860)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/20/2023	01/19/2024	7,742	2,675,773	345.64		59,670		47,239		46,051			(12,431)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/19/2023	01/19/2024	7,087	2,453,394	346.2		54,711		43,313		40,472			(11,398)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/21/2022	01/19/2024	4,665	1,762,631	377.88	57,286			22,676		1,089			(7,161)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/19/2022	01/19/2024	7,273	2,762,521	379.85	90,058			35,648		1,312			(11,257)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/20/2022	01/19/2024	1,551	589,603	380.06	19,162			7,585		272			(2,395)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/20/2023	01/19/2024	6,007	18,862,536	3140.17		470,841		372,749		377,343			(98,092)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/24/2022	01/22/2024	2,294	863,208	376.31	28,141			11,139		671			(3,518)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/20/2023	01/22/2024	3,460	10,865,479	3140.17		307,866		243,727		253,483			(64,139)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/25/2022	01/23/2024	1,215	456,498	375.86	14,882			5,891		379			(1,860)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/24/2023	01/24/2024	7,605	2,628,974	345.71		58,626		46,412		45,339			(12,214)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/24/2023	01/24/2024	6,670	26,794,754	4016.95		982,225		777,595		1,033,593			(204,630)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/25/2023	01/25/2024	7,474	2,589,148	346.43		57,738		45,709		42,360			(12,029)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/25/2023	01/25/2024	3,912	12,304,300	3145.3		391,889		310,246		323,786			(81,644)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/27/2023	01/26/2024	7,931	2,738,398	345.29		61,066		48,344		48,860			(12,722)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/26/2023	01/26/2024	2,964	1,025,260	345.94		22,863		18,100		17,431			(4,763)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/27/2022	01/26/2024	8,203	3,081,195	375.61	100,139			39,638		2,703			(12,517)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/28/2022	01/26/2024	1,433	538,594	375.78	17,504			6,929		463			(2,188)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/26/2022	01/26/2024	12,131	4,563,299	376.18	148,764			58,886		3,726			(18,595)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/30/2023	01/30/2024	1,373	473,788	344.98		10,565		8,364		8,695			(2,201)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/30/2023	01/30/2024	2,333	7,331,140	3142.67		218,288		172,811		183,404			(45,477)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/31/2023	01/31/2024	6,984	2,410,804	345.19		53,761		42,561		43,630			(11,200)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/31/2022	01/31/2024	5,089	1,917,560	376.83	62,321			24,669		1,501			(7,790)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/31/2023	01/31/2024	7,755	31,612,899	4076.6		1,056,519		836,411		1,034,144			(220,108)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/01/2023	02/01/2024	5,916	2,049,428	346.44		45,702		39,989		33,861			(5,713)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/01/2022	02/01/2024	3,056	1,154,216	377.65	37,512			16,412		821			(4,689)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/03/2023	02/02/2024	6,567	2,282,516	347.59		50,900		44,538		34,619			(6,363)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/02/2023	02/02/2024	5,225	1,818,073	347.95		40,543		35,475		26,822			(5,068)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/04/2022	02/02/2024	1,895	710,711	375.03	23,027			10,074		706			(2,878)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/03/2022	02/02/2024	3,160	1,188,118	375.93	38,614			16,894		1,057			(4,827)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/02/2022	02/02/2024	4,034	1,523,893	377.73	49,527			21,668		1,081			(6,191)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/06/2023	02/06/2024	1,708	591,001	345.96		13,179		11,532		10,192			(1,647)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/07/2023	02/07/2024	6,776	2,341,016	345.49		52,205		45,679		41,843			(6,526)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/07/2022	02/07/2024	1,087	408,205	375.38	13,226			5,786		403			(1,653)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/07/2023	02/07/2024	7,410	30,856,923	4164		1,021,323		893,658		896,818			(127,665)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/08/2023	02/08/2024	13,325	4,598,660	345.12		102,550		89,731		84,541			(12,819)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/08/2022	02/08/2024	13,331	5,010,554	375.85	162,342			71,025		4,707			(20,293)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/08/2023	02/08/2024	3,656	11,539,425	3156.28		378,174		330,902		289,372			(47,272)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/10/2023	02/09/2024	11,728	4,039,959	344.48		89,687		78,476		77,848			(11,211)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/09/2023	02/09/2024	5,842	2,018,612	345.52		45,015		39,388		36,099			(5,627)				

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/10/2022	02/09/2024	9,941	3,739,517	376.19	120,786			52,844		3,395			(15,098)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/09/2022	02/09/2024	1,512	570,749	377.39	18,492			8,090		447			(2,312)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/10/2022	02/09/2024	1,617	2,945,234	1820.95	119,577			52,315		37,538			(14,947)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/10/2023	02/09/2024	5,223	16,476,422	3154.31		448,198		392,173		334,477			(56,025)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/10/2023	02/12/2024	3,269	10,311,231	3154.31		290,419		254,116		218,721			(36,302)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/13/2023	02/13/2024	1,469	506,764	345.07		11,250		9,844		9,410			(1,406)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/13/2023	02/13/2024	2,360	7,470,996	3165.47		218,688		191,352		152,613			(27,336)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/14/2023	02/14/2024	7,070	2,438,171	344.84		54,127		47,361		46,080			(6,766)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/14/2022	02/14/2024	12,059	4,515,710	374.47	145,857			63,813		5,223			(18,232)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/15/2023	02/15/2024	8,578	2,958,647	344.93		65,682		57,472		55,630			(8,210)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/15/2022	02/15/2024	9,820	3,675,953	374.32	118,733			51,946		4,356			(14,842)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/17/2023	02/16/2024	10,676	3,667,143	343.49		81,411		71,234		76,348			(10,176)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/16/2023	02/16/2024	5,756	1,979,936	343.99		43,955		38,460		39,819			(5,494)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/16/2022	02/16/2024	4,547	1,703,045	374.53	55,008			24,066		1,982			(6,876)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/17/2022	02/16/2024	6,762	2,537,042	375.19	81,946			35,852		2,731			(10,243)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/18/2022	02/16/2024	3,498	1,314,848	375.86	42,470			18,580		1,307			(5,309)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/21/2023	02/21/2024	2,686	917,013	341.37		20,358		17,813		22,119			(2,545)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/24/2023	02/22/2024	8,231	2,796,828	339.78		62,090		54,328		74,776			(7,761)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/22/2023	02/22/2024	19,211	6,553,110	341.12		145,479		127,294		160,805			(18,185)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/22/2022	02/22/2024	8,579	3,217,266	375.02	103,918			45,464		3,679			(12,990)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/25/2022	02/22/2024	3,093	1,160,215	375.05	37,359			16,345		1,322			(4,670)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/24/2022	02/22/2024	4,139	1,554,358	375.52	50,206			21,965		1,676			(6,276)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/22/2023	02/22/2024	11,766	46,960,547	3991.05		1,686,235		1,475,456		1,817,028			(210,779)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/27/2023	02/27/2024	1,181	402,035	340.39		8,925		7,810		10,382			(1,116)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/28/2023	02/28/2024	3,872	1,315,307	339.74		29,200		25,550		35,414			(3,650)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/28/2022	02/28/2024	1,182	444,039	375.59	14,387			6,294		494			(1,798)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/28/2023	02/28/2024	2,491	7,834,418	3145.1		232,725		203,634		193,125			(29,091)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/01/2023	03/01/2024	5,761	1,954,220	339.22		43,384		41,576		54,423			(1,808)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/02/2023	03/01/2024	6,166	2,093,976	339.59		46,486		44,549		56,993			(1,937)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/03/2023	03/01/2024	5,543	1,893,441	341.59		42,034		40,283		45,384			(1,751)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/03/2022	03/01/2024	2,301	859,338	373.52	27,757			13,300		1,227			(3,470)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/02/2022	03/01/2024	4,709	1,767,419	375.3	57,264			27,439		2,061			(7,158)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/01/2022	03/01/2024	4,193	1,581,520	377.21	51,399			24,629		1,475			(6,425)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/02/2022	03/01/2024	762	1,378,411	1809.63	55,963			26,816		22,018			(6,995)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/01/2023	03/01/2024	4,857	15,251,845	3140.11		529,244		507,193		462,924			(22,052)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/02/2023	03/01/2024	2,089	6,578,388	3149.52		189,536		181,638		151,382			(7,897)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/03/2023	03/04/2024	3,492	1,192,959	341.59		26,603		25,495		28,670			(1,108)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/04/2022	03/04/2024	5,375	2,014,400	374.78	65,267			31,274		2,540			(8,158)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/07/2023	03/07/2024	7,746	2,640,513	340.87		58,619		56,177		66,622			(2,442)				

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Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/07/2022	03/07/2024	4,410	1,648,395	373.77	53,408			25,591		2,372			(6,676)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/07/2023	03/07/2024	3,284	10,321,455	3143.16		326,178		312,587		271,965			(13,591)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/09/2023	03/08/2024	3,058	1,041,463	340.52		23,120		22,157		26,886			(963)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/10/2023	03/08/2024	4,580	1,560,625	340.78		34,646		33,202		39,633			(1,444)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/08/2023	03/08/2024	6,378	2,177,314	341.39		48,336		46,322		53,187			(2,014)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/10/2022	03/08/2024	3,618	1,336,261	369.29	43,028			20,617		3,137			(5,378)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/09/2022	03/08/2024	1,866	689,763	369.73	22,279			10,676		1,546			(2,785)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/08/2022	03/08/2024	7,216	2,671,157	370.16	86,278			41,342		5,722			(10,785)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/10/2023	03/08/2024	4,582	14,276,938	3115.86		404,153		387,313		438,072			(16,840)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/08/2023	03/08/2024	3,800	11,948,266	3144.69		416,861		399,492		347,423			(17,369)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/10/2023	03/11/2024	2,009	684,605	340.78		15,267		14,631		17,427			(636)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/11/2022	03/11/2024	1,381	509,103	368.53	16,444			7,879		1,312			(2,056)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/10/2023	03/11/2024	2,748	8,561,787	3115.86		246,728		236,448		266,570			(10,280)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/10/2023	03/12/2024	2,337	7,282,171	3115.86		229,740		220,168		248,615			(9,573)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/13/2023	03/13/2024	1,536	527,000	343.09		11,805		11,313		11,579			(492)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/14/2023	03/14/2024	4,130	1,414,896	342.59		31,552		30,238		32,155			(1,315)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/14/2023	03/14/2024	2,451	7,660,824	3125.91		200,036		191,702		230,884			(8,335)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/15/2023	03/15/2024	9,974	3,439,239	344.81		77,383		74,159		67,483			(3,224)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/16/2023	03/15/2024	6,098	2,104,820	345.17		47,148		45,183		40,297			(1,964)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/17/2023	03/15/2024	9,462	3,271,380	345.75		73,279		70,226		60,175			(3,053)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/16/2022	03/15/2024	5,736	2,104,838	366.94	67,565			32,375		6,484			(8,446)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/17/2022	03/15/2024	2,424	889,580	366.98	28,556			13,683		2,729			(3,569)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/15/2022	03/15/2024	12,858	4,720,619	367.13	152,004			72,835		14,268			(19,000)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/17/2023	03/18/2024	2,358	815,295	345.75		18,263		17,502		15,051			(761)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/18/2022	03/18/2024	1,588	583,207	367.32	18,721			8,970		1,752			(2,340)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/17/2023	03/19/2024	1,750	605,032	345.75		13,613		13,046		11,183			(567)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/20/2023	03/19/2024	2,317	803,354	346.75		17,995		17,245		13,849			(750)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/22/2023	03/22/2024	17,117	5,898,583	344.61		131,538		126,058		118,220			(5,481)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/23/2023	03/22/2024	7,723	2,671,872	345.98		59,850		57,356		48,781			(2,494)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/24/2023	03/22/2024	4,231	1,469,589	347.37		32,919		31,547		24,345			(1,372)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/24/2022	03/22/2024	1,033	376,494	364.57	12,048			5,773		1,501			(1,506)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/22/2022	03/22/2024	9,973	3,638,877	364.88	116,444			55,796		14,089			(14,556)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/23/2022	03/22/2024	3,315	1,209,858	364.97	38,715			18,551		4,644			(4,839)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/24/2023	03/25/2024	2,674	929,023	347.37		20,903		20,032		15,452			(871)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/25/2022	03/25/2024	2,523	918,180	363.88	29,382			14,079		3,950			(3,673)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/24/2023	03/26/2024	1,693	588,112	347.37		13,233		12,681		9,794			(551)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/27/2023	03/27/2024	1,971	681,686	345.87		15,270		14,634		12,614			(636)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/27/2023	03/27/2024	9,411	37,432,535	3977.53		1,232,299		1,180,953		1,387,554			(51,346)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/30/2023	03/28/2024	6,656	2,296,334	345		51,208		49,075		45,125			(2,134)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/31/2023	03/28/2024	9,341	3,223,700	345.12		71,889		68,893		62,840			(2,995)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/28/2023	03/28/2024	5,342	1,843,837	345.13		41,302		39,581		35,918			(1,721)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/29/2023	03/28/2024	11,077	3,824,902	345.31		85,295		81,741		73,610			(3,554)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/30/2022	03/28/2024	3,406	1,236,743	363.12	39,452			18,904		5,767			(4,932)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/28/2022	03/28/2024	1,089	395,825	363.39	12,627			6,050		1,800			(1,578)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/29/2022	03/28/2024	7,685	2,793,080	363.46	89,099			42,693		12,623			(11,137)				

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Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/01/2022	03/28/2024	4,354	1,584,591	363.9	50,390			26,245		6,875			(6,299)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/31/2022	03/28/2024	5,159	1,878,212	364.03	59,915			28,709		8,051			(7,489)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/31/2023	03/28/2024	3,051	9,648,546	3162.56		243,829		233,670		223,660			(10,160)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/31/2023	04/01/2024	3,275	10,355,885	3162.56		266,815		255,697		244,749			(11,117)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/31/2023	04/02/2024	2,934	9,280,402	3162.56		266,203		255,111		246,208			(11,092)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/04/2022	04/04/2024	2,151	784,455	364.66	25,024			13,033		3,249			(3,128)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/06/2022	04/05/2024	6,512	2,357,168	362	74,958			39,041		12,479			(9,370)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/07/2022	04/05/2024	6,430	2,328,907	362.21	74,059			38,573		12,100			(9,257)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/05/2022	04/05/2024	9,840	3,578,128	363.64	113,784			59,263		16,337			(14,223)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/07/2022	04/05/2024	779	1,430,884	1836.09	48,936			25,488		16,143			(6,117)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/08/2022	04/08/2024	4,172	1,508,787	361.68	47,979			24,989		8,292			(5,997)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/08/2022	04/08/2024	913	1,677,376	1837.75	57,534			29,966		18,545			(7,192)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/08/2022	04/09/2024	522	959,651	1837.75	32,916			17,144		10,635			(4,115)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/08/2022	04/10/2024	293	537,980	1837.75	18,507			9,639		5,976			(2,313)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/11/2022	04/11/2024	1,415	509,944	360.31	16,216			8,446		3,185			(2,027)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/11/2022	04/11/2024	232	424,126	1831.7	14,590			7,599		5,203			(1,824)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/14/2022	04/12/2024	2,677	963,513	359.88	30,640			15,958		6,260			(3,830)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/12/2022	04/12/2024	6,065	2,184,233	360.12	69,677			36,290		13,904			(8,710)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/13/2022	04/12/2024	1,864	672,150	360.56	21,442			11,167		4,120			(2,680)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/14/2022	04/12/2024	1,618	2,963,503	1831.58	100,463			52,324		36,505			(12,558)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/14/2022	04/15/2024	697	1,277,504	1831.58	43,435			22,622		15,837			(5,429)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/14/2022	04/16/2024	440	805,799	1831.58	27,397			14,269		10,010			(3,425)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/14/2022	04/17/2024	998	1,827,314	1831.58	62,129			32,359		22,748			(7,766)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/19/2022	04/19/2024	9,021	3,230,641	358.14	102,734			53,507		24,710			(12,842)				

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Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/21/2022	04/19/2024	3,262	1,169,147	358.41	37,062			19,303		8,746			(4,633)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/20/2022	04/19/2024	8,185	2,938,284	358.99	93,144			48,512		20,951			(11,643)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/20/2022	04/19/2024	896	1,654,857	1845.92	55,423			28,866		16,282			(6,928)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/25/2022	04/25/2024	4,559	1,632,298	358.02	51,907			27,035		12,787			(6,488)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/28/2022	04/26/2024	2,204	788,779	357.94	25,004			13,023		6,234			(3,126)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/26/2022	04/26/2024	7,361	2,635,549	358.03	83,810			43,651		20,677			(10,476)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/27/2022	04/26/2024	2,684	961,515	358.19	30,576			15,925		7,446			(3,822)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/06/2022	05/02/2024	6,672	2,360,981	353.87	74,607			41,966		25,940			(9,326)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/02/2022	05/02/2024	5,606	1,993,067	355.55	63,180			35,539		19,269			(7,898)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/09/2022	05/09/2024	2,650	934,812	352.75	29,634			16,669		11,293			(3,704)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/10/2022	05/10/2024	4,259	1,509,156	354.38	47,840			26,910		16,189			(5,980)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/11/2022	05/10/2024	10,701	3,795,737	354.72	120,325			67,683		39,692			(15,041)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/12/2022	05/10/2024	2,834	1,009,462	356.25	32,000			18,000		9,394			(4,000)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/13/2022	05/13/2024	3,119	1,110,286	356	35,196			19,798		10,595			(4,400)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/16/2022	05/16/2024	4,053	1,440,962	355.54	45,823			25,775		14,323			(5,728)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/18/2022	05/17/2024	5,523	1,957,924	354.52	62,066			34,912		21,046			(7,758)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/17/2022	05/17/2024	7,211	2,560,389	355.09	81,164			45,655		26,376			(10,146)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/20/2022	05/17/2024	5,837	2,074,509	355.4	65,762			36,991		20,878			(8,220)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/24/2022	05/24/2024	5,112	1,819,145	355.86	57,849			32,540		17,917			(7,231)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/27/2022	05/24/2024	1,450	517,251	356.63	16,397			9,223		4,806			(2,050)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/26/2022	05/24/2024	5,356	1,910,303	356.65	60,748			34,171		17,723			(7,593)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/25/2022	05/24/2024	7,634	2,722,888	356.67	86,588			48,706		25,223			(10,823)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/02/2022	05/31/2024	4,489	1,586,290	353.39	50,127			30,285		18,956			(6,266)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/01/2022	05/31/2024	7,688	2,722,646	354.14	86,308			52,144		30,823			(10,788)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/31/2022	05/31/2024	3,748	1,329,792	354.79	42,154			23,712		14,358			(5,269)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/03/2022	06/03/2024	818	1,475,854	1803.15	47,670			28,801		29,900			(5,959)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/03/2022	06/04/2024	593	1,069,084	1803.15	34,531			20,863		21,687			(4,316)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/06/2022	06/06/2024	487	879,655	1804.84	28,677			17,326		17,498			(3,585)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/09/2022	06/07/2024	2,202	773,138	351.13	24,431			14,760		10,935			(3,054)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/08/2022	06/07/2024	6,270	2,207,333	352.06	69,752			42,142		29,280			(8,719)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/07/2022	06/07/2024	5,270	1,858,337	352.65	58,723			35,479		23,656			(7,340)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/13/2022	06/13/2024	4,351	1,507,910	346.57	47,348			28,606		28,987			(5,919)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/16/2022	06/14/2024	1,415	484,546	342.46	15,166			9,163		11,972			(1,896)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/15/2022	06/14/2024	5,560	1,914,245	344.27	59,916			36,199		42,458			(7,489)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/14/2022	06/14/2024	5,022	1,731,529	344.77	54,197			32,744		37,255			(6,775)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/16/2022	06/14/2024	460	810,281	1763	25,848			15,616		26,928			(3,231)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/17/2022	06/17/2024	1,746	600,622	343.99	18,799			11,358		13,582			(2,350)				

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Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/21/2022	06/21/2024	9,425	3,242,934	344.09	101,828			61,521		73,129			(12,729)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/22/2022	06/21/2024	1,475	508,377	344.77	15,963			9,644		11,004			(1,995)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/23/2022	06/21/2024	1,905	659,088	345.92	20,761			12,543		13,296			(2,595)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/24/2022	06/24/2024	3,390	1,173,183	346.04	36,955			22,327		23,556			(4,619)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/27/2022	06/27/2024	1,958	676,783	345.69	21,319			12,880		13,923			(2,665)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/28/2022	06/28/2024	4,216	1,454,807	345.09	45,681			27,599		31,068			(5,710)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/29/2022	06/28/2024	4,272	1,475,580	345.4	46,333			27,993		30,924			(5,792)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/30/2022	06/28/2024	2,139	740,910	346.43	23,339			14,100		14,576			(2,917)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/01/2022	07/01/2024	4,839	1,679,155	346.99	53,229			34,377		31,997			(6,654)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/07/2022	07/05/2024	12,123	4,210,314	347.29	132,625			85,654		79,050			(16,578)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/05/2022	07/05/2024	4,805	1,668,839	347.3	52,735			34,058		31,313			(6,592)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/06/2022	07/05/2024	1,110	1,976,231	1779.91	64,228			41,480		55,217			(8,028)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/08/2022	07/08/2024	9,043	3,139,894	347.21	98,907			63,877		59,419			(12,363)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/11/2022	07/11/2024	3,818	1,325,416	347.11	41,751			26,964		25,310			(5,219)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/14/2022	07/12/2024	1,136	394,432	347.28	12,385			7,999		7,460			(1,548)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/13/2022	07/12/2024	3,167	1,101,125	347.66	34,685			22,401		20,342			(4,336)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/15/2022	07/12/2024	3,553	1,235,979	347.87	38,810			25,065		22,536			(4,851)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/12/2022	07/12/2024	2,224	773,869	347.95	24,454			15,793		14,040			(3,057)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/18/2022	07/18/2024	565	1,003,333	1774.46	32,508			20,995		30,159			(4,063)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/19/2022	07/19/2024	8,855	3,076,177	347.39	96,900			62,581		58,176			(12,112)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/20/2022	07/19/2024	4,077	1,417,022	347.56	44,494			28,736		26,519			(5,562)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/21/2022	07/19/2024	2,948	1,024,640	347.62	32,174			20,779		19,105			(4,022)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/20/2022	07/19/2024	791	1,412,089	1784.62	45,328			29,274		37,843			(5,666)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/22/2022	07/22/2024	2,108	737,540	349.82	23,306			15,052		12,016			(2,913)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/25/2022	07/25/2024	2,928	1,024,001	349.7	32,358			20,898		16,865			(4,045)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/26/2022	07/26/2024	3,633	1,274,113	350.67	40,262			26,003		19,746			(5,033)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/27/2022	07/26/2024	2,046	718,105	351	22,620			14,609		10,895			(2,828)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/28/2022	07/26/2024	5,795	2,039,476	351.91	64,447			41,622		29,164			(8,056)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/29/2022	07/29/2024	2,520	887,269	352.16	28,038			18,108		12,528			(3,505)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/01/2022	08/01/2024	1,586	559,404	352.82	17,677			12,153		7,591			(2,210)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/03/2022	08/02/2024	4,707	1,658,520	352.38	52,243			35,917		23,197			(6,530)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/02/2022	08/02/2024	4,776	1,687,811	353.41	53,335			36,668		22,055			(6,667)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/03/2022	08/02/2024	589	1,061,455	1802.64	32,770			22,529		22,747			(4,096)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/05/2022	08/05/2024	4,081	1,436,809	352.11	45,116			31,017		20,528			(5,639)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/09/2022	08/09/2024	4,876	1,713,733	351.43	53,811			36,995		25,704			(6,726)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/12/2022	08/09/2024	3,422	1,207,027	352.75	37,780			25,974		16,622			(4,722)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/10/2022	08/09/2024	1,444	509,296	352.82	16,043			11,029		6,981			(2,005)				

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

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/10/2022	08/09/2024	549	995,564	1812.19	31,958			21,971		19,550			(3,995)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/15/2022	08/15/2024	2,617	924,625	353.3	29,033			19,960		12,376			(3,629)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/17/2022	08/16/2024	1,323	465,765	351.96	14,578			10,023		6,808			(1,822)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/18/2022	08/16/2024	2,796	984,206	351.98	30,904			21,247		14,367			(3,863)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/16/2022	08/16/2024	4,260	1,505,935	353.47	47,286			32,509		19,958			(5,911)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/16/2022	08/16/2024	634	1,158,474	1826.77	36,608			25,168		19,032			(4,576)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/19/2022	08/19/2024	3,050	1,069,291	350.6	33,576			23,083		17,092			(4,197)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/22/2022	08/22/2024	2,166	755,198	348.68	23,638			16,251		13,630			(2,955)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/24/2022	08/23/2024	5,204	1,811,221	348.04	56,691			38,975		34,007			(7,086)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/23/2022	08/23/2024	7,390	2,573,139	348.18	80,797			55,548		47,908			(10,100)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/25/2022	08/23/2024	4,728	1,650,728	349.12	51,668			35,522		29,032			(6,458)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/23/2022	08/23/2024	407	736,471	1808.66	23,493			16,152		15,365			(2,937)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/24/2022	08/23/2024	1,023	1,851,788	1809.76	59,257			40,739		38,115			(7,407)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/26/2022	08/26/2024	2,074	718,793	346.57	22,498			15,468		14,762			(2,812)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/26/2022	08/26/2024	640	1,152,657	1799.88	37,231			25,596		26,816			(4,654)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/26/2022	08/27/2024	502	902,913	1799.88	29,164			20,050		21,028			(3,646)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/26/2022	08/28/2024	340	611,133	1799.88	19,740			13,571		14,247			(2,467)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/29/2022	08/29/2024	1,817	627,850	345.53	19,652			13,511		13,728			(2,456)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/02/2022	08/30/2024	2,269	782,664	344.93	24,419			17,806		17,723			(3,052)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/31/2022	08/30/2024	6,073	2,095,205	345.02	65,370			44,942		47,203			(8,171)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/30/2022	08/30/2024	6,808	2,352,243	345.51	73,625			50,617		51,530			(9,203)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/31/2022	08/30/2024	454	812,472	1789	26,162			17,986		21,522			(3,270)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/01/2022	08/30/2024	220	393,609	1790.24	12,595			9,184		10,281			(1,574)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/06/2022	09/06/2024	2,245	772,582	344.2	24,105			17,576		18,318			(3,013)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/07/2022	09/06/2024	6,891	2,376,243	344.83	74,139			54,060		54,384			(9,267)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/08/2022	09/06/2024	4,855	1,674,149	344.86	52,233			38,087		38,251			(6,529)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/09/2022	09/09/2024	1,585	548,142	345.76	17,102			12,470		11,926			(2,138)				

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Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/12/2022	09/12/2024	2,843	986,124	346.82	30,767			22,434		20,234			(3,846)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/16/2022	09/13/2024	6,678	2,295,306	343.7	71,154			51,883		56,210			(8,894)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/15/2022	09/13/2024	1,481	510,039	344.28	15,811			11,529		12,096			(1,976)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/14/2022	09/13/2024	4,376	1,507,848	344.61	46,743			34,084		35,107			(5,843)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/13/2022	09/13/2024	3,051	1,052,381	344.88	32,729			23,865		24,135			(4,091)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/14/2022	09/13/2024	515	920,766	1786.22	29,004			21,149		25,472			(3,626)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/22/2022	09/20/2024	1,145	391,056	341.56	12,084			8,811		10,794			(1,510)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/20/2022	09/20/2024	8,336	2,850,658	341.99	88,370			64,437		76,908			(11,046)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/21/2022	09/20/2024	6,493	2,222,648	342.33	68,680			50,079		58,885			(8,585)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/26/2022	09/26/2024	19,577	6,636,360	338.98	205,064			149,525		209,967			(25,633)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/27/2022	09/27/2024	5,986	2,022,079	337.8	62,482			45,560		67,901			(7,810)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/28/2022	09/27/2024	1,883	636,180	337.84	19,658			14,334		21,321			(2,457)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/29/2022	09/27/2024	3,410	1,152,514	338.02	35,613			25,968		38,280			(4,452)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	09/30/2022	09/30/2024	4,217	1,431,065	339.38	44,220			32,244		44,444			(5,527)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/06/2022	10/04/2024	3,122	1,060,447	339.67	32,768			25,259		32,509			(4,096)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/05/2022	10/04/2024	3,163	1,078,083	340.79	33,313			25,679		31,204			(4,164)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/04/2022	10/04/2024	5,059	1,730,876	342.13	53,657			41,361		46,706			(6,707)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/07/2022	10/07/2024	2,734	924,118	338.03	28,463			21,940		30,797			(3,558)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/12/2022	10/11/2024	1,666	561,496	337.03	17,294			13,331		19,681			(2,162)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/13/2022	10/11/2024	2,928	986,771	337.06	30,294			23,352		34,537			(3,787)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/11/2022	10/11/2024	7,050	2,376,791	337.13	73,443			56,612		82,906			(9,180)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/14/2022	10/11/2024	1,677	565,991	337.56	17,376			13,394		19,333			(2,172)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/17/2022	10/17/2024	1,288	434,945	337.66	13,396			10,326		14,817			(1,675)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/20/2022	10/18/2024	5,131	1,727,495	336.65	53,034			40,880		61,823			(6,629)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/19/2022	10/18/2024	4,739	1,597,607	337.15	49,047			37,807		55,812			(6,131)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/18/2022	10/18/2024	3,997	1,349,476	337.63	41,564			32,039		46,057			(5,195)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/21/2022	10/21/2024	2,920	982,318	336.46	30,157			23,246		35,512			(3,770)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/25/2022	10/25/2024	4,186	1,414,621	337.96	43,570			33,585		47,635			(5,446)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/26/2022	10/25/2024	2,914	986,110	338.37	30,372			23,412		32,546			(3,797)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/27/2022	10/25/2024	2,335	791,064	338.85	24,365			18,781		25,498			(3,046)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	10/28/2022	10/28/2024	3,786	1,282,773	338.86	39,509			30,455		41,377			(4,939)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/04/2022	11/01/2024	10,726	3,619,095	337.42	110,744			89,980		125,419			(13,843)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/02/2022	11/01/2024	3,261	1,103,677	338.44	33,883			27,530		36,400			(4,235)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/01/2022	11/01/2024	6,656	2,255,909	338.93	69,482			56,454		72,633			(8,685)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/07/2022	11/07/2024	4,745	1,598,511	336.89	48,914			39,743		56,937			(6,114)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/08/2022	11/08/2024	2,298	774,860	337.16	23,788			19,328		27,256			(2,974)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/09/2022	11/08/2024	3,384	1,143,077	337.76	35,092			28,513		39,068			(4,387)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/10/2022	11/08/2024	2,314	787,913	340.49	24,268			19,718		23,545			(3,033)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/11/2022	11/11/2024	4,822	1,645,494	341.26	50,681			41,178		47,364			(6,335)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/17/2022	11/15/2024	2,642	901,089	341.04	27,754			22,550		26,276			(3,469)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/16/2022	11/15/2024	958	326,672	341.05	10,062			8,175		9,521			(1,258)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/15/2022	11/15/2024	5,381	1,838,148	341.63	56,615			46,000		52,025			(7,077)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/18/2022	11/18/2024	3,312	1,130,218	341.27	34,811			28,284		32,624			(4,351)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/22/2022	11/22/2024	6,496	2,218,931	341.6	68,343			55,529		63,112			(8,543)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/28/2022	11/27/2024	2,368	808,903	341.57	24,914			20,243		23,097			(3,114)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/01/2022	11/27/2024	2,145	736,209	343.16	22,675			19,368		19,386			(2,834)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/29/2022	11/29/2024	7,651	2,613,373	341.58	80,492			65,400		74,584			(10,061)				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	11/30/2022	11/29/2024	2,591	887,845	342.63	27,257			22,146		24,024			(3,407)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/02/2022	12/02/2024	3,867	1,328,177	343.43	40,908			34,942		34,584			(5,113)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/05/2022	12/05/2024	3,500	1,200,008	342.87	36,960			31,570		32,207			(4,620)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/07/2022	12/06/2024	3,991	1,366,231	342.32	42,080			35,943		37,727			(5,260)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/06/2022	12/06/2024	5,208	1,783,318	342.43	54,926			46,916		48,971			(6,866)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/08/2022	12/06/2024	2,896	992,021	342.49	30,554			26,098		27,159			(3,819)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/12/2022	12/12/2024	1,527	522,747	342.32	16,101			13,753		14,478			(2,013)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/15/2022	12/13/2024	3,996	1,361,574	340.77	42,073			35,937		40,753			(5,259)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/14/2022	12/13/2024	1,785	611,844	342.79	18,906			16,149		16,556			(2,363)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/13/2022	12/13/2024	7,936	2,722,470	343.04	84,124			71,856		72,738			(10,516)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/16/2022	12/16/2024	5,208	1,770,239	339.94	54,700			46,723		55,248			(6,838)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/19/2022	12/19/2024	2,642	897,486	339.74	27,732			23,688		28,316			(3,467)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/22/2022	12/20/2024	1,964	666,417	339.23	20,592			17,589		21,556			(2,574)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/20/2022	12/20/2024	2,790	946,736	339.37	29,254			24,988		30,419			(3,657)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/21/2022	12/20/2024	10,063	3,429,497	340.8	105,971			90,517		102,806			(13,246)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/21/2022	12/20/2024	203	787,607	3878.44	57,156			48,821		63,977			(7,144)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/23/2022	12/23/2024	2,225	755,075	339.43	23,332			19,929		24,219			(2,916)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/28/2022	12/27/2024	3,425	1,158,671	338.25	35,687			30,483		39,363			(4,461)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/29/2022	12/27/2024	3,979	1,351,203	339.57	41,617			35,548		43,116			(5,202)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/30/2022	12/30/2024	3,922	1,327,868	338.55	40,898			34,934		44,525			(5,112)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/04/2023	12/30/2024	16,971	5,803,405	341.97		178,165		159,606		164,959			(18,559)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/05/2023	01/06/2025	1,924	656,309	341.07		20,214		18,109		19,558			(2,106)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/06/2023	01/06/2025	3,426	1,174,784	342.9		36,301		32,519		31,990			(3,781)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/10/2023	01/10/2025	5,166	1,775,608	343.74		54,866		49,151		46,450			(5,715)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/11/2023	01/10/2025	3,490	1,203,208	344.78		37,179		33,306		29,859			(3,873)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/12/2023	01/10/2025	6,904	2,386,594	345.69		73,746		66,064		56,521			(7,682)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/13/2023	01/10/2025	3,393	1,173,487	345.83		36,261		32,484		27,591			(3,777)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/20/2023	01/17/2025	3,912	1,352,308	345.64		41,786		37,434		32,238			(4,353)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/19/2023	01/17/2025	1,918	663,958	346.2		20,583		18,439		15,378			(2,144)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/18/2023	01/17/2025	7,935	2,749,211	346.47		85,226		76,348		62,788			(8,878)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/24/2023	01/24/2025	4,828	1,669,061	345.71		51,574		46,202		39,805			(5,372)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/26/2023	01/24/2025	2,376	822,101	345.94		25,403		22,757		19,376			(2,646)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/25/2023	01/24/2025	2,332	807,846	346.43		24,962		22,362		18,565			(2,600)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/27/2023	01/27/2025	4,146	1,431,491	345.29		44,233		39,625		34,936			(4,608)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/30/2023	01/30/2025	2,043	704,742	344.98		21,777		19,508		17,500			(2,268)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/31/2023	01/31/2025	1,993	687,939	345.19		21,257		19,043		16,911			(2,214)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/01/2023	01/31/2025	2,094	725,400	346.44		22,415		21,014		16,731			(1,401)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/02/2023	01/31/2025	4,442	1,545,458	347.95		47,755		44,770		32,955			(2,985)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/03/2023	02/03/2025	3,455	1,200,870	347.59		37,107		34,788		26,143			(2,319)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/06/2023	02/06/2025	2,227	770,289	345.96		23,725		22,242		18,270			(1,483)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/08/2023	02/07/2025	5,566	1,920,878	345.12		59,163		55,465		47,565			(3,698)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/07/2023	02/07/2025	9,059	3,129,774	345.49		96,397		90,372		76,067			(6,025)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/09/2023	02/07/2025	2,868	990,821	345.52		30,517		28,610		24,045			(1,907)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/10/2023	02/10/2025	5,495	1,893,072	344.48		58,307		54,662		48,478			(3,644)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/13/2023	02/13/2025	4,010	1,383,674	345.07		42,479		39,824		34,457			(2,655)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/16/2023	02/14/2025	2,098	721,668	343.99		22,083		20,703		18,972			(1,380)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/14/2023	02/14/2025	1,712	590,249	344.84		18,121		16,988		14,876			(1,133)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/15/2023	02/14/2025	2,760	951,909	344.93		29,224		27,397		23,884			(1,826)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/24/2023	02/21/2025	3,697	1,256,159	339.78		38,313		35,918		40,516			(2,395)				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/22/2023	02/21/2025	10,290	3,510,044	341.12		107,407		100,694		106,323			(6,713)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/21/2023	02/21/2025	2,917	995,771	341.37		30,570		28,660		29,808			(1,911)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/22/2023	02/21/2025	155	620,084	3991.05		36,564		34,279		37,429			(2,285)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/01/2023	02/28/2025	2,604	883,441	339.22		26,945		26,384		29,311			(561)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/02/2023	02/28/2025	2,217	752,798	339.59		22,960		22,482		24,555			(478)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/28/2023	02/28/2025	3,768	1,280,235	339.74		39,175		36,727		41,471			(2,448)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/03/2023	03/03/2025	2,923	998,518	341.59		30,455		29,820		29,698			(634)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/09/2023	03/07/2025	3,112	1,059,573	340.52		32,317		31,644		33,187			(673)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/07/2023	03/07/2025	5,596	1,907,655	340.87		58,183		56,971		58,782			(1,212)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/08/2023	03/07/2025	6,124	2,090,585	341.39		63,763		62,434		62,868			(1,328)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/10/2023	03/10/2025	3,358	1,144,181	340.78		35,126		34,395		35,445			(732)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/10/2023	03/12/2025	1,192	406,093	340.78		12,508		12,247		12,589			(261)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/13/2023	03/13/2025	1,961	672,800	343.09		20,924		20,488		18,709			(436)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/14/2023	03/14/2025	5,001	1,713,451	342.59		52,946		51,843		48,820			(1,103)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/15/2023	03/14/2025	4,240	1,462,144	344.81		45,473		44,525		37,426			(947)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/16/2023	03/14/2025	4,299	1,483,728	345.17		45,996		45,037		37,313			(958)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/17/2023	03/17/2025	5,639	1,949,754	345.75		60,637		59,374		47,722			(1,263)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/17/2023	03/19/2025	1,834	634,026	345.75		19,718		19,307		15,534			(411)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/20/2023	03/19/2025	4,121	1,428,883	346.75		44,438		43,512		33,311			(926)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/22/2023	03/21/2025	12,273	4,229,549	344.61		130,693		127,970		109,692			(2,723)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/23/2023	03/21/2025	4,520	1,563,667	345.98		48,474		47,464		37,917			(1,010)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/24/2023	03/24/2025	3,108	1,079,737	347.37		33,688		32,986		24,469			(702)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/24/2023	03/25/2025	5,409	1,878,911	347.37		58,622		57,401		42,603			(1,221)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/27/2023	03/27/2025	2,469	853,800	345.87		26,553		26,000		20,881			(553)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/30/2023	03/28/2025	3,225	1,112,632	345		34,380		33,664		28,408			(716)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/28/2023	03/28/2025	1,581	545,551	345.13		16,912		16,560		13,841			(352)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/29/2023	03/28/2025	11,157	3,852,723	345.31		119,434		116,946		96,893			(2,488)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/31/2023	03/31/2025	5,920	2,043,051	345.12		63,335		62,015		51,935			(1,319)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	12/21/2022	12/21/2027	27	102,850	3878.44	11,859			11,167		12,952			(593)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/22/2023	02/22/2028	36	145,130	3991.05		24,846		24,225		23,236			(621)				
Dow Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	04/21/2022	04/21/2023	130	4,534,153	34792.76	75,200			3,133		2,560			(18,800)				
Dow Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	04/25/2022	04/25/2023	115	3,905,041	34049.46	74,364			3,099		11,338			(18,591)				
S&P 500 Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	04/26/2022	04/26/2023	8,562	35,746,191	4175.2	1,235,427			51,476		295,078			(308,857)				
Dow Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	04/27/2022	04/27/2023	200	6,670,538	33301.93	132,382			5,516		45,462			(33,096)				
S&P 500 Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	05/03/2022	05/03/2023	9,871	41,215,116	4175.48	1,236,844			154,605		387,031			(309,211)				
Dow Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	05/04/2022	05/04/2023	187	6,358,080	34061.06	126,918			15,865		16,182			(31,730)				
S&P 500 Index Option MAV		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	05/06/2022	05/06/2023	2,628	10,834,532	4123.34	233,263			29,158					(58,316)				
S&P 500 Index Option MAV		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	05/06/2022	05/07/2023	2,060	8,493,832	4123.34	171,760			21,470					(42,940)				
S&P 500 Index Option MAV		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	05/06/2022	05/08/2023	2,293	9,456,021	4123.34	175,765			21,971					(43,941)				

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Dow Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	05/10/2022	05/10/2023	58	1,870,476	32160.74	33,373			4,172		38,007			(8,343)				
Dow Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	05/12/2022	05/12/2023	101	3,219,073	31730.3	60,316			7,539		77,897			(15,079)				
Dow Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	05/16/2022	05/16/2023	122	3,924,420	32223.42	71,999			9,000		57,310			(18,000)				
Dow Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	05/18/2022	05/18/2023	187	5,889,507	31490.07	105,239			13,155		132,456			(26,310)				
Dow Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	05/20/2022	05/19/2023	150	4,692,744	31261.9	82,428			10,303		114,347			(20,607)				
Dow Index Option MAV		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	05/20/2022	05/20/2023	51	1,601,705	31261.9	22,974			2,872		36,925			(5,743)				
Dow Index Option MAV		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	05/20/2022	05/21/2023	77	2,404,661	31261.9	45,441			5,680		73,640			(11,360)				
Dow Index Option MAV		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	05/20/2022	05/22/2023	119	3,732,025	31261.9	69,726			8,716		99,455			(17,431)				
Dow Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	05/23/2022	05/23/2023	152	4,839,529	31880.24	78,639			9,830		89,826			(19,660)				
Dow Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	05/27/2022	05/26/2023	254	8,448,460	33212.96	152,123			19,015		128,852			(38,031)				
S&P 500 Index Option MAV		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	05/27/2022	05/27/2023	2,541	10,565,705	4158.24	216,820			27,103					(54,205)				
Dow Index Option MAV		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	05/27/2022	05/27/2023	46	1,520,640	33212.96	26,616			3,327		5			(6,654)				
S&P 500 Index Option MAV		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	05/27/2022	05/28/2023	2,365	9,832,464	4158.24	199,907			24,988					(49,977)				
Dow Index Option MAV		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	05/27/2022	05/28/2023	65	2,148,717	33212.96	35,327			4,416		11			(8,832)				
S&P 500 Index Option MAV		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	05/27/2022	05/29/2023	1,618	6,727,448	4158.24	112,482			14,060					(28,120)				
Dow Index Option MAV		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	05/27/2022	05/29/2023	26	876,661	33212.96	14,490			1,811		7			(3,622)				
S&P 500 Index Option MAV		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	05/27/2022	05/30/2023	1,410	5,863,827	4158.24	114,243			14,280					(28,561)				
Dow Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	05/27/2022	05/30/2023	115	3,827,822	33212.96	65,726			8,216		26,990			(16,432)				
Dow Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	06/01/2022	06/01/2023	205	6,722,924	32813.23	127,245			26,509		73,784			(31,811)				
S&P 500 Index Option MAV		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	06/02/2022	06/02/2023	2,496	10,426,313	4176.82	223,356			46,533					(55,839)				
Dow Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	06/02/2022	06/02/2023	104	3,473,798	33248.28	69,840			14,550		38,954			(17,460)				
S&P 500 Index Option MAV		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	06/03/2022	06/03/2023	2,394	9,833,906	4108.54	220,075			45,849		45			(55,019)				
S&P 500 Index Option MAV		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	06/03/2022	06/04/2023	2,364	9,710,843	4108.54	180,698			37,645		140			(45,174)				
S&P 500 Index Option MAV		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	06/03/2022	06/05/2023	1,986	8,160,415	4108.54	149,872			31,223		55			(37,468)				
Dow Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	06/07/2022	06/07/2023	55	1,821,380	33180.14	38,631			8,048		28,832			(9,658)				
S&P 500 Index Option MAV		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	06/08/2022	06/08/2023	2,790	11,481,691	4115.77	223,568			46,577		74			(55,892)				
S&P Digital		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	06/09/2022	06/09/2023	454	1,824,951	4017.82	25,549			5,323		29,604			(6,387)				
Dow Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	06/09/2022	06/09/2023	132	4,272,866	32272.79	80,496			16,770		76,058			(20,124)				
S&P 500 Index Option MAV		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	06/10/2022	06/10/2023	2,257	8,804,755	3900.86	181,881			37,892		162,802			(45,470)				
S&P 500 Index Option MAV		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	06/10/2022	06/11/2023	2,243	8,749,334	3900.86	183,924			38,318		170,408			(45,981)				

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S&P 500 Index Option MAV		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	06/10/2022	06/12/2023	2,787	10,872,359	3900.86	233,628			48,672		243,370			(58,407)				
S&P 500 Index Option MAV		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	06/13/2022	06/13/2023	1,821	6,826,799	3749.63	135,090			28,144		209,697			(33,772)				
Dow Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	06/13/2022	06/13/2023	70	2,151,010	30516.74	37,467			7,806		52,811			(9,367)				
Dow Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	06/14/2022	06/14/2023	69	2,094,631	30364.83	44,817			9,337		69,325			(11,204)				
Dow Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	06/17/2022	06/16/2023	276	8,241,644	29888.78	136,175			28,370		203,705			(34,044)				
Dow Index Option MAV		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	06/17/2022	06/17/2023	62	1,853,619	29888.78	30,950			6,448		52,903			(7,738)				
Dow Index Option MAV		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	06/17/2022	06/18/2023	65	1,934,755	29888.78	28,529			5,944		47,865			(7,132)				
Dow Index Option MAV		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	06/17/2022	06/19/2023	81	2,427,491	29888.78	36,387			7,581		61,329			(9,097)				
Dow Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	06/17/2022	06/20/2023	144	4,311,619	29888.78	75,299			15,687		118,934			(18,825)				
Dow Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	06/21/2022	06/21/2023	138	4,199,541	30530.25	71,686			14,935		110,666			(17,922)				
Dow Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	06/23/2022	06/23/2023	104	3,183,581	30677.36	57,654			12,011		86,991			(14,414)				
Dow Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	06/27/2022	06/27/2023	104	3,279,990	31438.26	60,129			12,527		83,281			(15,032)				
S&P 500 Index Option MAV		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	06/28/2022	06/28/2023	2,057	7,861,286	3821.55	154,187			32,122		214,683			(38,547)				
S&P Digital		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	07/01/2022	06/30/2023	898	3,436,169	3825.33	47,419			13,831		62,896			(11,855)				
Dow Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	06/30/2022	06/30/2023	117	3,595,488	30775.43	64,107			13,356		97,534			(16,027)				
S&P Digital		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	07/01/2022	07/03/2023	161	615,670	3825.33	8,496			2,478		11,231			(2,124)				
Dow Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	07/05/2022	07/05/2023	31	973,395	30967.82	22,837			6,661		35,020			(5,709)				
Dow Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	07/07/2022	07/07/2023	107	3,356,014	31384.55	65,383			19,070		91,958			(16,346)				
S&P 500 Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	07/12/2022	07/12/2023	8,424	32,170,273	3818.8	947,951			276,486		1,140,112			(236,988)				
Dow Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	07/12/2022	07/12/2023	73	2,259,552	30981.33	41,734			12,172		62,662			(10,434)				
Dow Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	07/13/2022	07/13/2023	177	5,456,750	30772.79	101,421			29,581		159,916			(25,355)				
Dow Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	07/14/2022	07/14/2023	133	4,058,674	30630.17	78,002			22,750		118,540			(19,500)				
Dow Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	07/15/2022	07/14/2023	127	3,979,608	31288.26	69,291			20,210		90,057			(17,323)				
Dow Index Option MAV		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	07/15/2022	07/15/2023	40	1,258,289	31288.26	26,927			7,854		45,656			(6,732)				
Dow Index Option MAV		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	07/15/2022	07/16/2023	60	1,873,998	31288.26	24,583			7,170		39,713			(6,146)				
Dow Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	07/15/2022	07/17/2023	124	3,890,758	31288.26	65,139			18,999		92,412			(16,285)				
Dow Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	07/18/2022	07/18/2023	44	1,368,191	31072.61	25,586			7,462		33,553			(6,396)				
Dow Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	07/19/2022	07/19/2023	56	1,776,021	31827.05	40,680			11,865		50,443			(10,170)				
Dow Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	07/21/2022	07/21/2023	74	2,384,920	32036.9	43,378			12,652		51,103			(10,844)				
S&P 500 Index Option MAV		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	07/22/2022	07/22/2023	2,160	8,556,653	3961.63	175,629			51,225		97,810			(43,907)				

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S&P 500 Index Option MAV		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	07/22/2022	07/23/2023	1,601	6,344,330	3961.63	135,510			39,524		76,463			(33,878)				
S&P 500 Index Option MAV		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	07/22/2022	07/24/2023	1,487	5,889,372	3961.63	124,339			36,265		71,672			(31,085)				
S&P Digital		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	07/25/2022	07/25/2023	402	1,592,998	3966.84	22,461			6,551		26,152			(5,615)				
Dow Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	07/25/2022	07/25/2023	56	1,803,643	31990.04	36,845			10,747		43,880			(9,211)				
S&P Digital		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	07/26/2022	07/26/2023	372	1,459,746	3921.05	20,874			6,088		24,691			(5,219)				
Dow Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	07/26/2022	07/26/2023	71	2,267,898	31761.54	43,506			12,689		55,293			(10,877)				
S&P Digital		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	07/27/2022	07/27/2023	327	1,313,915	4023.61	18,920			5,518		20,598			(4,730)				
S&P Digital		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	07/28/2022	07/28/2023	472	1,922,207	4072.43	27,103			7,905		28,711			(6,776)				
Dow Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	07/29/2022	07/28/2023	139	4,579,199	32845.13	80,995			23,623		79,876			(20,249)				
S&P 500 Index Option MAV		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	07/29/2022	07/29/2023	2,425	10,015,281	4130.29	218,671			63,779		1,947			(54,668)				
Dow Index Option MAV		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	07/29/2022	07/29/2023	50	1,644,825	32845.13	26,040			7,595		12,860			(6,510)				
S&P 500 Index Option MAV		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	07/29/2022	07/30/2023	1,477	6,102,050	4130.29	116,488			33,976		1,295			(29,122)				
Dow Index Option MAV		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	07/29/2022	07/30/2023	15	492,091	32845.13	4,626			1,349		3,117			(1,156)				
S&P 500 Index Option MAV		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	07/29/2022	07/31/2023	1,961	8,099,469	4130.29	152,499			44,479		2,043			(38,125)				
Dow Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	07/29/2022	07/31/2023	127	4,157,042	32845.13	68,754			20,053		50,298			(17,189)				
S&P Digital		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	08/01/2022	08/01/2023	337	1,387,440	4118.63	19,840			7,440		19,600			(4,960)				
Dow Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	08/01/2022	08/01/2023	66	2,175,539	32798.4	39,350			14,756		33,354			(9,837)				
Dow Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	08/04/2022	08/04/2023	123	4,028,262	32726.82	67,914			25,468		62,753			(16,978)				
Dow Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	08/09/2022	08/09/2023	127	4,176,306	32774.41	73,403			27,526		64,702			(18,351)				
S&P 500 Index Option MAV		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	08/11/2022	08/11/2023	2,827	11,892,517	4207.27	251,924			94,471		1,536			(62,981)				
Dow Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	08/11/2022	08/11/2023	118	3,945,227	33336.67	70,950			26,606		47,517			(17,738)				
Dow Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	08/12/2022	08/11/2023	134	4,511,969	33761.05	73,196			27,448		59,276			(18,299)				
S&P 500 Index Option MAV		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	08/12/2022	08/12/2023	2,559	10,953,514	4280.15	225,516			84,569		565			(56,379)				
Dow Index Option MAV		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	08/12/2022	08/12/2023	32	1,073,420	33761.05	18,791			7,047		1,558			(4,698)				
S&P 500 Index Option MAV		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	08/12/2022	08/13/2023	1,613	6,904,572	4280.15	149,033			55,888		370			(37,258)				
Dow Index Option MAV		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	08/12/2022	08/13/2023	39	1,324,483	33761.05	18,834			7,063		1,936			(4,709)				
S&P 500 Index Option MAV		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	08/12/2022	08/14/2023	1,513	6,474,182	4280.15	138,641			51,991		308			(34,660)				
Dow Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	08/12/2022	08/14/2023	134	4,518,419	33761.05	76,571			28,714		36,404			(19,143)				
Dow Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	08/15/2022	08/15/2023	117	3,972,298	33912.44	63,192			23,697		35,080			(15,798)				
Dow Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	08/22/2022	08/22/2023	98	3,246,623	33063.61	52,479			19,680		46,354			(13,120)				
Dow Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	08/26/2022	08/25/2023	164	5,298,623	32283.4	93,404			35,026		101,006			(23,351)				

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S&P 500 Index Option MAV		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	08/26/2022	08/26/2023	2,609	10,587,109	4057.66	216,175			81,066		52,016			(54,044)				
Dow Index Option MAV		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	08/26/2022	08/26/2023	64	2,058,452	32283.4	32,841			12,315		34,984			(8,210)				
S&P 500 Index Option MAV		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	08/26/2022	08/27/2023	2,316	9,398,544	4057.66	194,279			72,854		47,897			(48,570)				
Dow Index Option MAV		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	08/26/2022	08/27/2023	55	1,790,283	32283.4	28,719			10,770		31,213			(7,180)				
S&P 500 Index Option MAV		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	08/26/2022	08/28/2023	1,883	7,641,989	4057.66	156,833			58,813		40,736			(39,208)				
Dow Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	08/26/2022	08/28/2023	117	3,787,683	32283.4	70,464			26,424		75,105			(17,616)				
S&P 500 Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	08/30/2022	08/30/2023	8,584	34,216,196	3986.16	1,063,197			398,699		1,009,203			(265,799)				
S&P Digital		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	09/02/2022	09/01/2023	1,147	4,500,401	3924.26	63,456			29,084		74,368			(15,864)				
S&P Digital		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	09/02/2022	09/05/2023	287	1,125,180	3924.26	15,865			7,271		18,561			(3,966)				
Dow Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	09/06/2022	09/06/2023	93	2,905,536	31145.3	50,803			23,285		64,741			(12,701)				
Dow Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	09/09/2022	09/08/2023	160	5,158,695	32151.71	89,785			41,152		98,455			(22,446)				
Dow Index Option MAV		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	09/09/2022	09/09/2023	70	2,239,651	32151.71	35,997			16,499		42,110			(8,999)				
Dow Index Option MAV		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	09/09/2022	09/10/2023	39	1,249,990	32151.71	18,714			8,577		22,667			(4,678)				
Dow Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	09/09/2022	09/11/2023	121	3,892,020	32151.71	66,221			30,351		76,531			(16,555)				
S&P 500 Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	09/13/2022	09/13/2023	8,703	34,224,569	3932.69	1,026,347			470,409		1,054,611			(256,587)				
Dow Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	09/13/2022	09/13/2023	51	1,585,431	31104.97	32,891			15,075		41,208			(8,223)				
Dow Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	09/14/2022	09/14/2023	268	8,339,244	31135.09	158,275			72,543		220,082			(39,569)				
Dow Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	09/16/2022	09/15/2023	142	4,386,099	30822.42	68,863			31,562		87,375			(17,216)				
Dow Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	09/15/2022	09/15/2023	95	2,951,726	30961.82	57,140			26,189		77,762			(14,285)				
Dow Index Option MAV		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	09/16/2022	09/16/2023	50	1,555,027	30822.42	28,993			13,289		46,965			(7,248)				
Dow Index Option MAV		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	09/16/2022	09/17/2023	76	2,339,286	30822.42	35,208			16,137		55,399			(8,802)				
Dow Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	09/16/2022	09/18/2023	107	3,299,097	30822.42	56,257			25,785		79,285			(14,064)				
S&P 500 Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	09/21/2022	09/21/2023	10,685	40,496,435	3789.93	1,164,669			533,807		1,480,090			(291,167)				
S&P 500 Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	09/23/2022	09/22/2023	17,243	63,681,069	3693.23	1,630,333			747,236		2,252,198			(407,583)				
S&P 500 Index Option MAV		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	09/23/2022	09/23/2023	2,487	9,184,501	3693.23	205,461			94,170		321,941			(51,365)				
S&P 500 Index Option MAV		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	09/23/2022	09/24/2023	2,496	9,219,884	3693.23	207,652			95,174		336,694			(51,913)				
S&P 500 Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	09/23/2022	09/25/2023	11,087	40,946,261	3693.23	1,096,779			502,690		1,541,937			(274,195)				
Dow Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	09/28/2022	09/28/2023	228	6,772,529	29683.74	128,182			58,750		198,777			(32,046)				
S&P 500 Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	10/06/2022	10/06/2023	9,119	34,145,996	3744.52	827,002			447,959		1,094,999			(206,750)				
Dow Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	10/06/2022	10/06/2023	103	3,093,739	29926.94	61,377			33,246		90,411			(15,344)				
Dow Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	10/10/2022	10/10/2023	141	4,106,764	29202.88	78,599			42,574		116,416			(19,650)				

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Dow Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	10/11/2022	10/11/2023	159	4,658,418	29239.19	97,492			52,808		145,500			(24,373)				
S&P 500 Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	10/13/2022	10/13/2023	9,627	35,329,250	3669.91	850,930			460,920		1,198,797			(212,733)				
Dow Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	10/17/2022	10/17/2023	85	2,564,960	30185.82	47,731			25,855		68,091			(11,933)				
Dow Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	10/18/2022	10/18/2023	199	6,063,375	30523.8	124,465			67,418		177,560			(31,116)				
S&P 500 Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	10/19/2022	10/19/2023	10,849	40,089,786	3695.16	1,165,688			631,414		1,613,558			(291,422)				
Dow Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	10/19/2022	10/19/2023	248	7,536,952	30423.81	129,847			70,334		185,676			(32,462)				
Dow Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	10/20/2022	10/20/2023	127	3,842,279	30333.59	74,539			40,375		107,801			(18,635)				
S&P 500 Index Option MAV		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	10/21/2022	10/21/2023	2,750	10,319,853	3752.75	210,162			113,837		317,332			(52,540)				
S&P 500 Index Option MAV		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	10/21/2022	10/22/2023	1,794	6,731,404	3752.75	128,018			69,343		191,579			(32,005)				
S&P 500 Index Option MAV		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	10/21/2022	10/23/2023	1,839	6,901,852	3752.75	136,139			73,742		203,890			(34,035)				
Dow Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	10/24/2022	10/24/2023	128	4,038,901	31499.62	66,885			36,229		88,625			(16,721)				
Dow Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	10/25/2022	10/25/2023	122	3,898,529	31836.74	76,506			41,441		92,030			(19,127)				
S&P 500 Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	10/26/2022	10/26/2023	11,372	43,562,762	3830.6	1,327,068			718,829		1,613,577			(331,767)				
Dow Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	10/27/2022	10/27/2023	107	3,440,923	32033.28	71,373			38,660		85,130			(17,843)				
Dow Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	11/01/2022	11/01/2023	99	3,228,318	32653.2	67,216			42,010		71,438			(16,804)				
S&P 500 Index Option MAV		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	11/02/2022	11/02/2023	4,031	15,153,932	3759.69	308,808			193,005		486,590			(77,202)				
Dow Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	11/02/2022	11/02/2023	217	6,961,223	32147.76	113,712			71,070		134,278			(28,428)				
S&P 500 Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	11/03/2022	11/03/2023	11,445	42,573,466	3719.89	1,019,703			637,314		1,438,501			(254,926)				
S&P 500 Index Option MAV		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	11/04/2022	11/04/2023	2,103	7,930,704	3770.55	166,526			104,079		250,850			(41,632)				
S&P 500 Index Option MAV		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	11/04/2022	11/05/2023	2,117	7,981,884	3770.55	154,915			96,822		236,092			(38,729)				
S&P 500 Index Option MAV		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	11/04/2022	11/06/2023	2,217	8,359,584	3770.55	148,776			92,985		223,495			(37,194)				
S&P 500 Index Option MAV		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	11/09/2022	11/09/2023	3,059	11,465,908	3748.57	247,719			154,825		387,307			(61,930)				
S&P 500 Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	11/11/2022	11/10/2023	15,896	63,471,274	3992.93	1,533,892			958,682		1,585,687			(383,473)				
S&P 500 Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	11/11/2022	11/13/2023	8,966	35,801,501	3992.93	937,828			586,143		945,965			(234,457)				
Dow Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	11/14/2022	11/14/2023	83	2,793,531	33536.7	52,244			32,653		43,714			(13,061)				
S&P 500 Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	11/15/2022	11/15/2023	9,935	39,658,893	3991.73	1,135,405			709,628		1,131,874			(283,851)				
Dow Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	11/15/2022	11/15/2023	119	4,005,346	33592.92	73,664			46,040		59,708			(18,416)				

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Dow Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	11/16/2022	11/16/2023	182	6,091,021	33553.83	110,653			69,158		85,702			(27,663)				
S&P 500 Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	11/18/2022	11/17/2023	18,383	72,895,617	3965.34	1,830,328			1,143,955		1,934,201			(457,582)				
Dow Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	11/17/2022	11/17/2023	147	4,946,252	33546.32	88,956			55,598		75,309			(22,239)				
Dow Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	11/18/2022	11/17/2023	194	6,531,314	33745.69	107,541			67,213		91,273			(26,885)				
S&P 500 Index Option MAV		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	11/18/2022	11/18/2023	2,654	10,523,106	3965.34	214,328			133,955		217,785			(53,582)				
Dow Index Option MAV		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	11/18/2022	11/18/2023	48	1,606,119	33745.69	26,677			16,673		15,449			(6,669)				
S&P 500 Index Option MAV		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	11/18/2022	11/19/2023	2,043	8,100,688	3965.34	157,929			98,706		156,020			(39,482)				
Dow Index Option MAV		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	11/18/2022	11/19/2023	42	1,422,291	33745.69	23,084			14,428		13,125			(5,771)				
S&P 500 Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	11/18/2022	11/20/2023	11,880	47,108,718	3965.34	1,369,963			856,227		1,382,798			(342,491)				
Dow Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	11/18/2022	11/20/2023	131	4,415,265	33745.69	74,896			46,810		52,909			(18,724)				
S&P Digital		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	11/21/2022	11/21/2023	291	1,151,351	3949.94	11,053			6,908		12,101			(2,763)				
S&P 500 Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	11/22/2022	11/22/2023	7,931	31,753,537	4003.58	801,228			500,767		819,553			(200,307)				
S&P 500 Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	11/23/2022	11/22/2023	9,535	38,399,151	4027.26	1,190,763			744,227		1,187,974			(297,691)				
Dow Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	11/23/2022	11/22/2023	66	2,255,460	34194.06	50,009			31,255		37,382			(12,502)				
Dow Index Option MAV		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	11/23/2022	11/23/2023	89	3,026,554	34194.06	59,130			36,956		22,631			(14,782)				
S&P Digital		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	11/25/2022	11/24/2023	731	2,942,609	4026.12	27,955			17,472		29,606			(6,989)				
S&P 500 Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	11/23/2022	11/24/2023	8,575	34,532,231	4027.26	889,274			555,796		889,288			(222,319)				
Dow Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	11/23/2022	11/24/2023	110	3,759,049	34194.06	63,303			39,564		40,412			(15,826)				
Dow Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	11/25/2022	11/24/2023	116	3,982,954	34347.03	60,838			38,024		46,388			(15,209)				
Dow Index Option MAV		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	11/25/2022	11/25/2023	57	1,967,124	34347.03	28,288			17,680		10,517			(7,072)				
S&P Digital		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	11/25/2022	11/27/2023	199	802,092	4026.12	7,620			4,762		8,065			(1,905)				
Dow Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	11/25/2022	11/27/2023	72	2,486,512	34347.03	44,525			27,828		26,514			(11,131)				
S&P 500 Index Option MAV		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	11/30/2022	11/30/2023	2,909	11,870,727	4080.11	256,300			160,187		203,775			(64,075)				
S&P 500 Index Option MAV		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	12/01/2022	12/01/2023	2,437	9,932,584	4076.57	194,116			137,499		159,241			(48,529)				
S&P 500 Index Option MAV		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	12/02/2022	12/02/2023	2,571	10,469,054	4071.7	190,539			134,965		167,079			(47,635)				
S&P 500 Index Option MAV		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	12/02/2022	12/03/2023	1,709	6,958,538	4071.7	146,791			103,977		114,411			(36,698)				
S&P 500 Index Option MAV		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	12/02/2022	12/04/2023	1,900	7,737,861	4071.7	132,341			93,742		112,714			(33,085)				
Dow Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	12/06/2022	12/06/2023	116	3,900,038	33596.34	76,083			53,892		60,996			(19,021)				
S&P 500 Index Option MAV		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	12/08/2022	12/08/2023	2,517	9,977,131	3963.51	202,160			143,197		219,154			(50,540)				
Dow Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	12/08/2022	12/08/2023	144	4,877,241	33781.48	85,106			60,283		66,904			(21,276)				
S&P 500 Index Option MAV		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	12/09/2022	12/09/2023	2,463	9,688,694	3934.38	174,330			123,484		199,257			(43,583)				

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S&P 500 Index Option MAV		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	12/09/2022	12/10/2023	1,742	6,853,466	3934.38	148,812			105,409		163,279			(37,203)				
S&P 500 Index Option MAV		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	12/09/2022	12/11/2023	1,643	6,463,461	3934.38	131,789			93,350		149,480			(32,947)				
Dow Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	12/15/2022	12/15/2023	117	3,894,832	33202.22	66,933			47,411		61,448			(16,733)				
Dow Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	12/19/2022	12/19/2023	68	2,211,969	32757.54	37,094			26,275		35,677			(9,273)				
Dow Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	12/20/2022	12/20/2023	128	4,205,807	32849.74	67,127			47,548		64,270			(16,782)				
Dow Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	12/22/2022	12/22/2023	122	4,014,433	33027.49	70,364			49,841		65,183			(17,591)				
Dow Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	12/29/2022	12/29/2023	120	3,986,215	33220.8	74,317			52,641		66,034			(18,579)				
Dow Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	01/05/2023	01/05/2024	111	3,668,352	32930.08		59,103		46,790		56,508			(12,313)				
Dow Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	01/06/2023	01/05/2024	124	4,169,548	33630.61		82,936		65,658		70,842			(17,278)				
Dow Index Option MAV		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	01/06/2023	01/06/2024	26	867,656	33630.61		9,544		7,556		7,616			(1,988)				
Dow Index Option MAV		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	01/06/2023	01/07/2024	50	1,669,895	33630.61		30,062		23,799		23,159			(6,263)				
Dow Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	01/06/2023	01/08/2024	117	3,933,507	33630.61		56,916		45,059		46,312			(11,858)				
Dow Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	01/09/2023	01/09/2024	24	809,784	33517.65		14,766		11,690		12,374			(3,076)				
Dow Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	01/10/2023	01/10/2024	91	3,052,397	33704.1		68,962		54,595		55,953			(14,367)				
S&P 500 Index Option MAV		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	01/12/2023	01/12/2024	1,991	7,930,192	3983.17		169,092		133,864		190,581			(35,227)				
Dow Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	01/12/2023	01/12/2024	101	3,449,012	34189.97		62,162		49,211		43,909			(12,950)				
Dow Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	01/13/2023	01/12/2024	213	7,307,461	34302.61		128,128		101,435		95,816			(26,693)				
Dow Index Option MAV		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	01/13/2023	01/13/2024	43	1,470,757	34302.61		22,777		18,032		12,439			(4,745)				
Dow Index Option MAV		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	01/13/2023	01/14/2024	50	1,703,930	34302.61		30,769		24,359		16,640			(6,410)				
Dow Index Option MAV		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	01/13/2023	01/15/2024	13	439,878	34302.61		4,839		3,831		2,812			(1,008)				
Dow Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	01/13/2023	01/16/2024	77	2,642,290	34302.61		52,628		41,664		34,878			(10,964)				
Dow Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	01/18/2023	01/18/2024	162	5,387,077	33296.96		116,390		92,142		100,982			(24,248)				
Dow Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	01/20/2023	01/19/2024	95	3,163,322	33375.49		57,870		45,813		50,359			(12,056)				
Dow Index Option MAV		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	01/20/2023	01/20/2024	44	1,467,073	33375.49		16,789		13,291		14,265			(3,498)				
Dow Index Option MAV		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	01/20/2023	01/21/2024	52	1,726,743	33375.49		25,060		19,839		20,936			(5,221)				
Dow Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	01/20/2023	01/22/2024	56	1,868,082	33375.49		39,601		31,351		33,812			(8,250)				
Dow Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	01/31/2023	01/31/2024	87	2,950,615	34086.04		53,438		42,305		41,310			(11,133)				
S&P 500 Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	02/03/2023	02/02/2024	15,015	62,109,871	4136.48		1,653,554		1,446,859		1,516,110			(206,694)				
Dow Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	02/03/2023	02/02/2024	118	4,007,559	33926.01		77,810		68,083		61,422			(9,726)				
S&P 500 Index Option MAV		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	02/03/2023	02/03/2024	1,509	6,242,651	4136.48		115,111		100,722		98,717			(14,389)				

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Dow Index Option MAV		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	02/03/2023	02/03/2024	35	1,199,276	33926.01		21,189		18,541		15,005			(2,649)				
S&P 500 Index Option MAV		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	02/03/2023	02/04/2024	1,399	5,787,509	4136.48		115,618		101,166		98,959			(14,452)				
Dow Index Option MAV		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	02/03/2023	02/04/2024	38	1,286,712	33926.01		21,662		18,955		15,397			(2,708)				
S&P 500 Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	02/03/2023	02/05/2024	9,572	39,596,465	4136.48		1,166,888		1,021,027		1,048,852			(145,861)				
Dow Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	02/03/2023	02/05/2024	85	2,879,131	33926.01		56,474		49,414		43,508			(7,059)				
S&P 500 Index Option MAV		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	02/06/2023	02/06/2024	1,300	5,346,091	4111.08		93,506		81,818		84,540			(11,688)				
S&P 500 Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	02/08/2023	02/08/2024	11,131	45,835,230	4117.86		1,504,199		1,316,174		1,407,874			(188,025)				
Dow Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	02/08/2023	02/08/2024	187	6,364,177	33949.01		111,139		97,247		81,315			(13,892)				
S&P 500 Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	02/09/2023	02/09/2024	7,915	32,304,418	4081.5		977,595		855,396		957,398			(122,199)				
Dow Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	02/10/2023	02/09/2024	110	3,719,423	33869.27		66,762		58,417		53,671			(8,345)				
Dow Index Option MAV		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	02/10/2023	02/10/2024	39	1,313,977	33869.27		20,163		17,642		14,504			(2,520)				
Dow Index Option MAV		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	02/10/2023	02/11/2024	46	1,551,394	33869.27		21,839		19,109		15,753			(2,730)				
Dow Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	02/10/2023	02/12/2024	97	3,289,219	33869.27		65,675		57,466		50,455			(8,209)				
Dow Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	02/13/2023	02/13/2024	94	3,225,342	34245.93		56,277		49,243		39,656			(7,035)				
Dow Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	02/24/2023	02/23/2024	155	5,077,110	32816.92		87,964		76,968		81,135			(10,995)				
Dow Index Option MAV		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	02/24/2023	02/24/2024	25	833,124	32816.92		9,164		8,019		8,913			(1,146)				
Dow Index Option MAV		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	02/24/2023	02/25/2024	46	1,512,092	32816.92		25,853		22,621		25,788			(3,232)				
Dow Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	02/24/2023	02/26/2024	106	3,492,487	32816.92		56,877		49,767		53,979			(7,110)				
S&P 500 Index Option MAV		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	03/01/2023	03/01/2024	2,575	10,174,689	3951.39		203,992		195,493		253,941			(8,500)				
Dow Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	03/02/2023	03/01/2024	75	2,477,383	33003.57		52,074		49,904		47,073			(2,170)				
Dow Index Option MAV		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	03/02/2023	03/02/2024	43	1,406,557	33003.57		22,897		21,943		22,064			(954)				
Dow Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	03/06/2023	03/06/2024	47	1,573,505	33431.44		25,637		24,569		21,861			(1,068)				
Dow Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	03/09/2023	03/08/2024	47	1,514,838	32254.86		31,059		29,765		30,616			(1,294)				
Dow Index Option MAV		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	03/09/2023	03/09/2024	37	1,179,424	32254.86		27,423		26,280		31,212			(1,143)				
Dow Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	03/14/2023	03/14/2024	81	2,609,607	32155.4		49,205		47,155		52,592			(2,050)				
Dow Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	03/16/2023	03/15/2024	73	2,363,789	32246.55		47,314		45,343		46,950			(1,971)				
Dow Index Option MAV		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	03/16/2023	03/16/2024	38	1,210,819	32246.55		21,482		20,587		23,696			(895)				
Dow Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	03/21/2023	03/21/2024	74	2,411,129	32560.6		39,251		37,615		37,635			(1,635)				
Dow Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	03/23/2023	03/22/2024	71	2,265,669	32105.25		43,817		41,991		44,053			(1,826)				
S&P 500 Index Option MAV		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	03/23/2023	03/23/2024	1,684	6,649,341	3948.72		159,212		152,578		201,077			(6,634)				
Dow Index Option MAV		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	03/23/2023	03/23/2024	30	958,285	32105.25		15,701		15,047		17,572			(654)				

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Dow Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	03/27/2023	03/27/2024	124	4,026,449	32432.08		69,989		67,073		71,062			(2,916)				
S&P 500 Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	03/30/2023	03/28/2024	8,293	33,592,101	4050.83		1,047,740		1,004,085		1,097,594			(43,656)				
Dow Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	03/29/2023	03/28/2024	143	4,687,797	32717.6		94,600		90,658		89,291			(3,942)				
Dow Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	03/30/2023	03/28/2024	56	1,848,241	32859.03		37,718		36,147		34,938			(1,572)				
Dow Index Option MAV		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	03/29/2023	03/29/2024	111	3,632,685	32717.6		57,209		54,825		58,329			(2,384)				
Dow Index Option MAV		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	03/30/2023	03/30/2024	36	1,195,821	32859.03		20,923		20,051		20,882			(872)				
S&P 500 Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	09/21/2022	09/20/2024	212	804,955	3789.93	36,390			26,534		42,796			(4,549)				
S&P 500 Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	10/19/2022	10/18/2024	106	393,334	3695.16	37,425			28,849		45,418			(4,678)				
S&P 500 Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	10/26/2022	10/25/2024	147	562,320	3830.6	55,077			42,455		58,777			(6,885)				
S&P 500 Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	11/23/2022	11/22/2024	154	622,035	4027.26	36,603			29,740		34,818			(4,575)				
S&P 500 Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	02/08/2023	02/07/2025	280	1,152,248	4117.86		69,784		65,423		64,290			(4,362)				
S&P 500 Index Option MAV		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	03/23/2023	03/23/2025	124	491,193	3948.72		23,626		23,134		30,193			(492)				
S&P 500 Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	02/08/2023	02/08/2028	186	766,195	4117.86		88,879		86,657		87,572			(2,222)				
S&P 500 Index Option PTPT		N/A	Equity/Index	TRU JJKC32MCHWDI71265Z06	02/09/2023	02/09/2028	101	413,070	4081.5		47,792		46,597		47,944			(1,195)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/04/2022	04/04/2023	2,623	8,219,161	3133.66	145,025			6,043		1,215			(36,256)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/04/2022	04/04/2023	7,769	35,603,902	4582.64	1,055,584			43,983					(263,896)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/07/2022	04/06/2023	6,594	29,675,444	4500.21	764,346			31,848					(191,087)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/11/2022	04/11/2023	6,972	30,762,367	4412.53	402,294			16,762					(100,574)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/12/2022	04/12/2023	7,861	34,568,972	4397.45	474,771			19,782					(118,693)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/13/2022	04/13/2023	9,650	42,908,418	4446.59	1,154,851			48,119		337			(288,713)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/14/2022	04/14/2023	24,308	106,773,865	4392.59	3,106,106			129,421		4,966			(776,527)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/14/2022	04/17/2023	8,758	38,470,697	4392.59	1,183,728			49,322		3,905			(295,932)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/20/2022	04/20/2023	3,549	11,217,323	3160.82	188,162			7,840		2,506			(47,041)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/22/2022	04/21/2023	6,433	20,115,545	3126.91	303,981			12,666		7,302			(75,995)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/22/2022	04/21/2023	16,190	69,161,564	4271.78	2,231,241			92,968		126,319			(557,810)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/21/2022	04/21/2023	8,105	35,610,867	4393.66	879,272			36,636		7,274			(219,818)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/22/2022	04/22/2023	6,538	27,930,788	4271.78	376,183			15,674					(94,046)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/22/2022	04/23/2023	7,139	30,496,410	4271.78	391,840			16,327					(97,960)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/22/2022	04/24/2023	4,097	12,811,729	3126.91	210,308			8,763		9,910			(52,577)				

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S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/22/2022	04/24/2023	14,898	63,642,257	4271.78	1,532,638			63,860		74,439			(383,159)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/27/2022	04/27/2023	4,917	15,318,893	3115.78	260,409			10,850		28,122			(65,102)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/27/2022	04/27/2023	10,997	46,011,874	4183.96	1,253,359			52,223		354,675			(313,340)				
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			3,160		16,611			(18,960)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/29/2022	04/28/2023	8,434	26,095,183	3094.21	408,161			17,007		52,795			(102,040)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/29/2022	04/28/2023	18,616	76,918,946	4131.93	2,363,935			98,497		888,647			(590,984)				
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			600		3,387			(3,601)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/29/2022	05/01/2023	4,213	13,035,392	3094.21	215,277			8,970		37,388			(53,819)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/29/2022	05/01/2023	7,822	32,321,236	4131.93	1,082,396			45,100		395,838			(270,599)				
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			578		3,326			(3,471)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/04/2022	05/04/2023	2,971	12,777,217	4300.17	279,249			34,906					(69,812)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/09/2022	05/09/2023	3,275	10,108,926	3087.04	177,617			22,202		52,172			(44,404)				
S&P Digital		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/09/2022	05/09/2023	7,485	29,874,475	3991.24	912,525			114,066		742,919			(228,131)				
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			983		2,034			(1,966)				
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			2,054		2,176			(4,108)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/16/2022	05/16/2023	6,480	25,972,811	4008.01	843,507			105,438		639,383			(210,877)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/25/2022	05/25/2023	8,819	35,089,387	3978.73	896,157			112,020		903,723			(224,039)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/31/2022	05/31/2023	6,706	27,711,999	4132.15	924,760			115,595		464,067			(231,190)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/01/2022	06/01/2023	9,990	40,971,402	4101.23	1,110,797			231,416		771,800			(277,699)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/06/2022	06/06/2023	13,751	56,675,097	4121.43	1,184,398			246,750		523,802			(296,100)				
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			7,773		6,157			(9,327)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/07/2022	06/07/2023	7,538	31,362,987	4160.68	985,976			205,412		494,580			(246,494)				

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S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/08/2022	06/08/2023	8,984	36,976,392	4115.77	1,047,394			218,207		706,021			(261,848)				
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			9,402		8,469			(11,283)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/10/2022	06/09/2023	17,133	66,834,092	3900.86	2,049,693			427,019		2,058,645			(512,423)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/10/2022	06/12/2023	8,263	32,231,549	3900.86	1,014,212			211,294		1,006,571			(253,553)				
S&P Digital		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/14/2022	06/14/2023	268	1,000,106	3735.48	13,501			2,813		19,568			(3,375)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/15/2022	06/15/2023	4,447	13,509,982	3037.86	304,139			63,362		278,219			(76,035)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/16/2022	06/16/2023	3,641	11,005,496	3022.54	209,072			43,557		211,177			(52,268)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/21/2022	06/21/2023	10,486	39,479,135	3764.79	1,152,003			240,001		1,475,824			(288,001)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/22/2022	06/22/2023	5,494	16,674,393	3035.2	356,842			74,342		351,772			(89,210)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/23/2022	06/23/2023	7,873	29,884,037	3795.73	693,342			144,446		897,386			(173,336)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/28/2022	06/28/2023	9,381	35,848,694	3821.55	1,061,874			221,224		1,262,674			(265,468)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/29/2022	06/29/2023	5,052	15,408,244	3050.07	328,849			68,510		283,418			(82,212)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/29/2022	06/29/2023	10,452	39,913,119	3818.83	1,097,466			228,639		1,378,250			(274,366)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/30/2022	06/30/2023	8,411	31,837,702	3785.38	375,319			78,191					(93,830)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/01/2022	06/30/2023	18,039	69,005,083	3825.33	2,092,432			610,293		2,437,262			(523,108)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/01/2022	07/03/2023	5,117	19,574,192	3825.33	570,420			166,373		654,652			(142,605)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/06/2022	07/06/2023	11,914	45,809,960	3845.08	1,211,923			353,477		1,477,065			(302,981)				
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			6,728		9,109			(5,767)				
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			14,571		14,339			(12,490)				
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			12,916		13,015			(11,071)				
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			8,146		8,257			(6,982)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/11/2022	07/11/2023	5,666	21,839,625	3854.43	255,891			74,635					(63,973)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/13/2022	07/13/2023	8,483	32,252,001	3801.78	420,617			122,680					(105,154)				

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S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/14/2022	07/14/2023	8,348	31,643,428	3790.38	796,106			232,197		1,019,660			(199,026)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/19/2022	07/19/2023	3,043	5,429,066	1784.19	110,063			32,102		75,187			(27,516)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/21/2022	07/21/2023	2,063	3,687,790	1787.88	82,606			24,094		49,797			(20,652)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/22/2022	07/21/2023	17,260	68,376,359	3961.63	1,715,644			500,396		1,743,961			(428,911)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/21/2022	07/21/2023	8,596	34,375,119	3998.95	850,823			248,157		865,941			(212,706)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/22/2022	07/24/2023	7,015	27,790,569	3961.63	889,693			259,494		845,586			(222,423)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/25/2022	07/25/2023	7,828	31,052,801	3966.84	792,469			231,137		786,532			(198,117)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/01/2022	08/01/2023	8,053	33,166,050	4118.63	1,082,362			405,886		757,120			(270,590)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/03/2022	08/03/2023	9,671	40,186,726	4155.17	1,097,314			411,493		817,822			(274,328)				
S&P Digital		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/04/2022	08/04/2023	454	1,885,451	4151.94	27,150			10,181		25,437			(6,788)				
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			18,233		13,812			(12,155)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/10/2022	08/10/2023	9,976	42,003,441	4210.24	1,100,459			412,672		733,135			(275,115)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/11/2022	08/11/2023	2,335	4,235,465	1813.8	81,621			30,608		30,680			(20,405)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/12/2022	08/11/2023	6,500	11,842,444	1821.85	229,057			85,896		68,209			(57,264)				
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			2,093		1,083			(1,395)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/11/2022	08/11/2023	8,737	36,760,028	4207.27	829,927			311,222		583,872			(207,482)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/12/2022	08/12/2023	7,549	32,311,876	4280.15	396,617			148,731					(99,154)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/12/2022	08/13/2023	6,216	26,604,213	4280.15	345,436			129,538					(86,359)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/12/2022	08/14/2023	1,597	2,908,776	1821.85	61,077			22,904		18,073			(15,269)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/12/2022	08/14/2023	6,327	27,081,404	4280.15	347,835			130,438					(86,959)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/16/2022	08/16/2023	6,686	28,786,108	4305.2	372,907			139,840					(93,227)				

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S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/17/2022	08/17/2023	16,180	69,153,163	4274.04	1,427,343			535,254		564,785			(356,836)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/19/2022	08/18/2023	14,815	62,646,848	4228.48	1,563,534			586,325		957,296			(390,883)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/19/2022	08/21/2023	7,122	30,116,820	4228.48	866,869			325,076		483,471			(216,717)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/22/2022	08/22/2023	12,899	53,377,542	4137.99	1,128,615			423,231		591,423			(282,154)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/24/2022	08/24/2023	7,814	32,354,631	4140.77	979,293			367,235		735,063			(244,823)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/26/2022	08/25/2023	16,042	65,093,974	4057.66	1,679,558			629,834		1,495,679			(419,889)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/26/2022	08/28/2023	7,768	31,521,217	4057.66	935,344			350,754		796,340			(233,836)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/30/2022	08/30/2023	5,553	22,134,015	3986.16	272,019			102,007					(68,005)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/31/2022	08/31/2023	11,362	44,937,818	3955	1,295,415			485,781		1,358,167			(323,854)				
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			49,037		24,624			(26,748)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/02/2022	09/01/2023	19,631	77,038,117	3924.26	2,100,083			962,538		2,247,668			(525,021)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/01/2022	09/01/2023	8,155	32,351,482	3966.85	819,043			375,395		870,664			(204,761)				
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			12,626		6,513			(6,887)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/02/2022	09/05/2023	5,385	21,133,636	3924.26	680,015			311,673		694,616			(170,004)				
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	22,177			5,082		2,641			(2,772)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/06/2022	09/06/2023	5,732	22,403,294	3908.19	633,785			290,485		691,366			(158,446)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/07/2022	09/07/2023	6,359	25,306,196	3979.87	338,863			155,312		2,542			(84,716)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/08/2022	09/08/2023	2,821	5,071,193	1797.77	103,000			47,209		61,764			(25,750)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/12/2022	09/12/2023	5,550	22,812,997	4110.41	655,892			300,617		524,430			(163,973)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/13/2022	09/13/2023	2,767	4,947,991	1788.47	95,500			43,771		70,709			(23,875)				
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			3,387		3,280			(1,847)				

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S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/14/2022	09/14/2023	8,375	33,046,621	3946.01	451,931			207,135		1,722			(112,983)				
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			12,118		11,011			(6,610)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/22/2022	09/22/2023	7,996	30,048,063	3757.99	785,298			359,928		1,027,372			(196,325)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/26/2022	09/26/2023	1,456	2,554,956	1754.33	50,254			23,033		67,472			(12,564)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/03/2022	10/03/2023	1,372	2,412,276	1757.92	52,346			28,354		67,189			(13,087)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/04/2022	10/04/2023	8,798	33,353,907	3790.93	940,418			509,393		1,188,472			(235,105)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/05/2022	10/05/2023	11,130	42,107,078	3783.28	1,218,783			660,174		1,581,430			(304,696)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/08/2021	10/06/2023	1,917	3,454,583	1802.356	134,729			36,489		44,321			(16,841)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/08/2021	10/09/2023	1,074	1,934,924	1802.356	75,462			20,438		25,054			(9,433)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/10/2022	10/10/2023	1,608	2,820,670	1754.35	54,293			29,409		74,419			(13,573)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/08/2021	10/10/2023	296	534,319	1802.356	20,838			5,644		6,940			(2,605)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/10/2022	10/10/2023	3,062	9,277,250	3029.54	241,777			130,963		334,042			(60,444)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/10/2022	10/10/2023	7,180	25,937,644	3612.39	251,012			135,965		102,908			(62,753)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/12/2022	10/12/2023	11,476	41,050,157	3577.03	1,238,919			671,081		1,891,076			(309,730)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/13/2022	10/13/2023	3,162	5,568,273	1761.19	98,055			53,113		124,854			(24,514)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/13/2022	10/13/2023	3,855	11,727,774	3042.15	298,340			161,601		362,268			(74,585)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/14/2022	10/13/2023	18,374	65,835,570	3583.07	1,731,055			937,655		2,620,136			(432,764)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/14/2022	10/16/2023	9,038	32,383,190	3583.07	1,244,047			673,859		1,889,505			(311,012)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/17/2022	10/17/2023	2,361	4,157,067	1761.04	79,451			43,036		100,618			(19,863)				

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S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/17/2022	10/17/2023	8,448	31,070,344	3677.95	969,021			524,886		1,339,384			(242,255)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/18/2022	10/18/2023	2,919	5,156,802	1766.46	104,461			56,583		121,735			(26,115)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/20/2021	10/20/2023	449	820,291	1824.905	32,073			8,687		6,863			(4,009)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/24/2022	10/24/2023	7,963	30,236,855	3797.34	888,277			481,150		1,097,132			(222,069)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/26/2021	10/26/2023	319	584,612	1830.816	22,624			6,127		4,397			(2,828)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/28/2022	10/27/2023	16,295	63,567,790	3901.06	1,498,660			811,774		1,698,947			(374,665)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/28/2022	10/30/2023	9,095	35,479,470	3901.06	984,610			533,331		1,074,388			(246,153)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/03/2022	11/03/2023	6,874	25,569,188	3719.89	298,220			186,387		65,325			(74,555)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/04/2022	11/03/2023	18,667	70,383,938	3770.55	1,510,021			943,763		1,964,788			(377,505)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/04/2022	11/06/2023	9,772	36,845,035	3770.55	1,103,560			689,725		1,405,706			(275,890)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/08/2022	11/08/2023	10,304	39,444,129	3828.11	1,052,800			658,000		1,296,590			(263,200)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/10/2022	11/10/2023	2,736	4,927,578	1800.8	93,277			58,298		65,323			(23,319)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/10/2022	11/10/2023	3,853	12,016,798	3118.7	311,856			194,910		222,434			(77,964)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/15/2022	11/15/2023	6,094	24,324,823	3991.73	282,026			176,266		34,234			(70,507)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/16/2022	11/16/2023	10,329	40,892,175	3958.79	1,254,298			783,936		1,331,322			(313,575)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/17/2022	11/17/2023	18,879	74,505,962	3946.56	1,473,337			920,836		1,410,297			(368,334)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/21/2022	11/21/2023	1,648	2,974,434	1804.69	62,463			39,039		41,510			(15,616)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/22/2022	11/22/2023	2,163	3,912,933	1808.77	71,546			44,717		44,232			(17,887)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/24/2021	11/24/2023	742	1,373,321	1850.394	53,972			16,866		7,571			(6,746)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/28/2022	11/28/2023	2,589	10,261,637	3963.94	124,280			77,675		17,054			(31,070)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/29/2022	11/29/2023	5,990	23,704,413	3957.63	275,704			172,315		167,002			(68,926)				

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S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/30/2022	11/30/2023	12,252	49,987,606	4080.11	1,535,571			959,732		1,417,924			(383,893)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/06/2022	12/06/2023	7,935	31,272,419	3941.26	390,349			276,497		391,658			(97,587)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/07/2021	12/07/2023	590	1,083,286	1837.58	42,140			14,925		8,360			(5,267)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/07/2022	12/07/2023	8,287	32,599,897	3933.92	458,998			325,124		250,918			(114,749)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/14/2022	12/14/2023	8,926	35,661,846	3995.32	509,768			361,086		277,774			(127,442)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/20/2022	12/20/2023	3,075	5,505,765	1790.64	107,593			76,212		94,807			(26,898)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/20/2022	12/20/2023	11,069	42,301,121	3821.62	1,166,741			826,441		1,450,916			(291,685)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/23/2022	12/22/2023	14,853	57,105,562	3844.82	1,562,385			1,106,690		1,906,488			(390,596)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/23/2022	12/26/2023	4,530	17,415,841	3844.82	484,257			343,015		582,584			(121,064)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/27/2022	12/27/2023	7,823	29,955,913	3829.25	1,080,573			765,406		1,328,184			(270,143)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/29/2021	12/29/2023	140	259,983	1855.19	10,711			3,794		1,512			(1,339)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/04/2023	01/04/2024	17,344	66,827,048	3852.97		1,857,483		1,470,507		2,330,338			(386,976)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/05/2023	01/05/2024	10,959	41,733,493	3808.1		1,017,322		805,380		1,302,368			(211,942)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/06/2023	01/06/2024	1,419	5,528,467	3895.08		108,676		86,035		142,578			(22,641)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/06/2023	01/07/2024	1,872	7,293,058	3895.08		140,724		111,406		185,170			(29,317)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/06/2023	01/08/2024	1,709	6,656,275	3895.08		122,679		97,121		159,926			(25,558)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/09/2023	01/09/2024	5,816	22,636,367	3892.09		733,636		580,795		872,906			(152,841)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/11/2023	01/11/2024	11,053	43,876,031	3969.61		1,306,237		1,034,104		1,444,717			(272,133)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/17/2023	01/17/2024	1,196	4,772,233	3990.97		92,865		73,518		101,361			(19,347)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/18/2023	01/18/2024	2,373	9,324,198	3928.86		208,214		164,836		259,372			(43,378)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/19/2023	01/19/2024	2,218	8,646,227	3898.85		180,812		143,143		231,513			(37,669)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/20/2023	01/19/2024	12,748	50,643,588	3972.61		1,275,452		1,009,733		1,395,726			(265,719)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/19/2022	01/19/2024	68	310,102	4532.76	11,939			4,726		5,492			(1,492)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/20/2023	01/22/2024	8,050	31,980,304	3972.61		1,123,810		889,683		1,225,608			(234,127)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/23/2023	01/23/2024	1,786	3,218,537	1801.87		58,632		46,417		46,731			(12,215)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/23/2023	01/23/2024	5,564	22,366,599	4019.81		299,675		237,243		272,265			(62,432)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/24/2023	01/24/2024	2,604	4,691,684	1801.8		93,462		73,991		74,654			(19,471)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/24/2023	01/24/2024	6,248	25,096,388	4016.95		365,027		288,980		380,538			(76,047)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/02/2023	02/02/2024	8,678	36,270,738	4179.76		959,320		839,405		815,751			(119,915)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/08/2023	02/08/2024	4,562	8,225,798	1803.22		142,517		124,703		114,667			(17,815)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/09/2022	02/09/2024	23	107,229	4587.18	4,182			1,830		1,731			(523)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/13/2023	02/13/2024	1,884	3,404,901	1807.29		66,320		58,030		50,353			(8,290)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/15/2023	02/15/2024	14,942	61,973,157	4147.6		1,850,712		1,619,373		1,381,509			(231,339)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/16/2022	02/16/2024	178	796,141	4475.01	30,572			13,375		17,660			(3,821)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/21/2023	02/21/2024	1,355	5,417,776	3997.34		105,444		92,263		118,323			(13,180)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/22/2023	02/22/2024	4,454	7,991,297	1794.23		143,427		125,498		133,620			(17,928)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/22/2022	02/22/2024	721	1,299,393	1801.13	49,767			21,773		23,291			(6,221)				
SPXDSUN Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/22/2023	02/22/2024	3,031	9,536,403	3146.28		304,668		266,585		252,326			(38,084)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/23/2022	02/23/2024	184	329,407	1793.26	12,649			5,534		6,641			(1,581)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/27/2023	02/27/2024	7,071	28,160,040	3982.24		909,304		795,641		994,325			(113,663)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/28/2023	02/28/2024	3,710	6,648,986	1792.16		126,537		110,720		122,760			(15,817)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/28/2022	02/28/2024	687	1,241,529	1807.75	47,054			20,586		20,338			(5,882)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/01/2022	03/01/2024	610	1,097,213	1798.83	41,475			19,873		20,618			(5,184)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/01/2023	03/01/2024	13,206	52,182,319	3951.39		1,776,682		1,702,654		2,012,367			(74,028)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/02/2023	03/01/2024	8,558	34,071,383	3981.35		955,432		915,622		1,050,202			(39,810)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/09/2023	03/08/2024	4,176	7,439,019	1781.41		145,419		139,360		165,511			(6,059)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/09/2023	03/08/2024	3,124	9,777,986	3129.91		299,024		286,565		277,340			(12,459)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/10/2023	03/08/2024	10,786	41,649,983	3861.59		1,251,021		1,198,895		1,521,087			(52,126)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/10/2023	03/11/2024	7,929	30,619,202	3861.59		1,003,973		962,141		1,269,023			(41,832)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/10/2023	03/12/2024	8,246	31,844,077	3861.59		965,629		925,395		1,206,910			(40,235)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/17/2023	03/15/2024	4,487	7,935,274	1768.61		152,326		145,979		201,899			(6,347)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/17/2023	03/15/2024	3,002	9,339,163	3110.66		218,947		209,824		296,161			(9,123)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/15/2023	03/15/2024	3,120	9,726,008	3117.49		274,441		263,006		356,546			(11,435)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/15/2023	03/15/2024	19,243	74,892,073	3891.93		2,043,092		1,957,963		2,619,453			(85,129)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/17/2023	03/15/2024	8,511	33,334,663	3916.64		1,016,144		973,804		1,201,040			(42,339)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/16/2023	03/15/2024	8,313	32,921,669	3960.28		994,501		953,064		1,123,308			(41,438)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/17/2023	03/18/2024	3,821	6,758,164	1768.61		141,269		135,383		188,555			(5,886)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/17/2023	03/18/2024	3,404	10,588,933	3110.66		255,756		245,099		342,469			(10,656)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/17/2023	03/18/2024	8,554	33,503,698	3916.64		1,062,001		1,017,751		1,265,111			(44,250)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/17/2023	03/19/2024	4,229	7,479,302	1768.61		136,882		131,179		176,136			(5,703)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/17/2023	03/19/2024	2,797	8,700,348	3110.66		237,431		227,538		311,431			(9,893)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/17/2023	03/19/2024	8,492	33,260,408	3916.64		1,245,300		1,193,412		1,515,745			(51,887)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/21/2023	03/21/2024	2,775	4,938,790	1779.74		94,016		90,098		108,508			(3,917)				

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S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/21/2023	03/21/2024	11,193	44,803,800	4002.87		1,517,711		1,454,473		1,659,629			(63,238)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/23/2023	03/22/2024	4,038	7,135,689	1767.34		133,541		127,976		180,413			(5,564)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/22/2023	03/22/2024	4,423	7,828,917	1770.16		144,638		138,612		186,836			(6,027)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/23/2023	03/22/2024	2,497	7,767,608	3110.84		198,582		190,308		267,478			(8,274)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/27/2023	03/27/2024	3,546	11,098,975	3129.84		291,941		279,777		338,301			(12,164)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/30/2023	03/28/2024	4,174	7,456,309	1786.54		131,928		126,431		141,571			(5,497)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/30/2023	03/28/2024	2,109	6,639,237	3147.65		170,921		163,799		175,850			(7,122)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/28/2023	03/28/2024	9,397	37,317,579	3971.27		1,270,988		1,218,030		1,446,577			(52,958)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/30/2022	03/28/2024	34	156,764	4602.45	7,101			3,403		3,055			(888)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/30/2023	03/30/2024	6,203	25,125,380	4050.83		362,268		347,174		490,957			(15,095)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/13/2022	04/12/2024	78	345,619	4446.59	24,514			12,768		11,122			(3,064)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/27/2022	04/26/2024	40	166,728	4183.96	6,369			3,317		6,275			(796)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/25/2022	05/24/2024	33	132,186	3978.73	5,816			3,272		6,668			(727)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/01/2022	05/31/2024	41	167,616	4101.23	6,436			3,889		6,745			(805)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/08/2022	06/07/2024	53	219,205	4115.77	8,461			5,112		8,725			(1,058)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/29/2022	06/28/2024	82	314,984	3818.83	11,954			7,222		14,581			(1,494)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/06/2022	07/05/2024	48	185,897	3845.08	26,639			17,204		29,246			(3,330)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/19/2022	07/19/2024	710	1,266,647	1784.19	40,406			26,096		34,115			(5,051)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/21/2022	07/19/2024	461	823,618	1787.88	26,603			17,181		21,248			(3,325)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/03/2022	08/02/2024	103	428,886	4155.17	24,944			17,149		20,075			(3,118)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/11/2022	08/09/2024	525	952,354	1813.8	29,999			20,624		18,325			(3,750)				

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S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/10/2022	08/09/2024	55	230,940	4210.24	7,400			5,088		7,039			(925)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/12/2022	08/12/2024	616	1,123,149	1821.85	35,604			24,478		19,568			(4,450)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/12/2022	08/13/2024	573	1,044,124	1821.85	32,994			22,684		18,216			(4,124)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/12/2022	08/14/2024	591	1,076,675	1821.85	34,346			23,613		18,810			(4,293)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/17/2022	08/16/2024	132	563,902	4274.04	31,860			21,904		22,626			(3,982)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/24/2022	08/23/2024	124	513,466	4140.77	29,521			20,296		23,031			(3,690)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/31/2022	08/30/2024	160	631,109	3955	13,758			9,459		15,004			(1,720)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/08/2022	09/06/2024	702	1,262,427	1797.77	39,261			28,628		30,442			(4,908)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/13/2022	09/13/2024	668	1,195,033	1788.47	37,166			27,100		32,244			(4,646)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/26/2022	09/26/2024	553	970,035	1754.33	29,780			21,715		37,703			(3,723)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/03/2022	10/03/2024	397	697,418	1757.92	21,899			16,880		26,278			(2,737)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/05/2022	10/04/2024	202	764,997	3783.28	46,024			35,477		52,320			(5,753)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/10/2022	10/10/2024	790	1,385,174	1754.35	42,386			32,673		54,246			(5,298)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/13/2022	10/11/2024	722	1,271,512	1761.19	38,018			29,306		46,614			(4,752)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/12/2022	10/11/2024	136	485,936	3577.03	27,063			20,861		36,608			(3,383)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/17/2022	10/17/2024	295	518,741	1761.04	15,770			12,156		19,115			(1,971)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/18/2022	10/18/2024	391	690,408	1766.46	20,919			16,125		24,126			(2,615)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/10/2022	11/08/2024	752	1,354,493	1800.8	40,770			33,126		33,511			(5,096)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/16/2022	11/15/2024	144	571,637	3958.79	28,253			22,955		30,469			(3,532)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/21/2022	11/21/2024	245	441,412	1804.69	13,463			10,939		10,587			(1,683)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/22/2022	11/22/2024	442	798,949	1808.77	24,288			19,734		18,327			(3,036)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/30/2022	11/29/2024	51	209,738	4080.11	4,719			3,834		4,648			(590)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/20/2022	12/20/2024	891	1,595,049	1790.64	47,851			40,873		45,571			(5,981)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/11/2023	01/10/2025	224	890,354	3969.61		43,635		39,090		44,137			(4,545)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/23/2023	01/23/2025	524	943,637	1801.87		29,064		26,037		24,648			(3,028)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/24/2023	01/24/2025	1,354	2,439,693	1801.8		74,655		66,878		63,824			(7,777)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/08/2023	02/07/2025	1,814	3,270,453	1803.22		99,422		93,208		85,267			(6,214)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/13/2023	02/13/2025	1,340	2,421,086	1807.29		72,390		67,866		60,807			(4,524)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/15/2023	02/14/2025	522	2,164,001	4147.6		114,405		107,255		105,162			(7,150)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/22/2023	02/21/2025	2,325	4,171,399	1794.23		125,976		118,103		120,431			(7,874)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/28/2023	02/28/2025	1,526	2,735,634	1792.16		81,522		76,427		81,017			(5,095)				

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S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/01/2023	02/28/2025	231	913,613	3951.39		62,579		61,276		66,461			(1,304)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/09/2023	03/07/2025	1,008	1,794,889	1781.41		54,026		52,901		59,249			(1,126)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/15/2023	03/14/2025	245	952,375	3891.93		46,123		45,162		51,496			(961)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/17/2023	03/17/2025	1,904	3,366,568	1768.61		103,690		101,530		125,843			(2,160)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/17/2023	03/18/2025	1,320	2,335,219	1768.61		71,925		70,426		87,337			(1,498)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/17/2023	03/19/2025	1,056	1,867,229	1768.61		57,324		56,130		69,872			(1,194)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/23/2023	03/21/2025	1,016	1,795,584	1767.34		54,765		53,624		68,036			(1,141)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/22/2023	03/21/2025	2,864	5,069,358	1770.16		154,615		151,394		187,252			(3,221)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/21/2023	03/21/2025	862	1,533,262	1779.74		46,764		45,790		51,854			(974)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/30/2023	03/28/2025	1,099	1,963,298	1786.54		59,282		58,056		62,547			(1,235)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/09/2022	02/09/2027	248	1,137,986	4587.18	130,647			101,218		95,324			(6,551)				
0209999999. Subtotal - Purchased Options - Hedging Other - Other										647,302,244	211,181,972		435,768,763	XXX	664,539,737			(176,097,019)			XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										647,302,244	211,181,972		435,768,763	XXX	664,539,737			(176,097,019)			XXX	XXX
0289999999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
0429999999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants														XXX							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										647,302,244	211,181,972		435,768,763	XXX	664,539,737			(176,097,019)			XXX	XXX
0499999999. Total Purchased Options										647,302,244	211,181,972		435,768,763	XXX	664,539,737			(176,097,019)			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

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S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/01/2022	04/02/2023	(40)	(183,137)	4545.86				4,072					1,062				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/01/2022	04/03/2023	(281)	(515,350)	1831.48	(12,420)			(517)					3,105				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/01/2022	04/03/2023	(733)	(3,333,711)	4545.86	(199,501)			(8,313)					49,875				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/04/2022	04/04/2023	(215)	(393,920)	1830.4	(9,572)			(399)					2,393				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/04/2022	04/04/2023	(11)	(33,493)	3133.66	(858)			(36)		(15)			214				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/04/2022	04/04/2023	(766)	(3,510,921)	4582.64	(186,383)			(7,766)					46,596				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/05/2022	04/05/2023	(1,135)	(2,075,483)	1828.93	(50,849)			(2,119)		(2)			12,712				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/05/2022	04/05/2023	(210)	(657,852)	3131.18	(18,969)			(790)		(660)			4,742				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/05/2022	04/05/2023	(1,501)	(6,791,847)	4525.12	(286,052)			(11,919)					71,513				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/06/2022	04/06/2023	(1,013)	(1,855,593)	1831.99	(45,276)			(1,887)		(2)			11,319				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/07/2022	04/06/2023	(643)	(1,179,876)	1836.09	(27,727)			(1,155)					6,932				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/08/2022	04/06/2023	(867)	(1,593,995)	1837.75	(37,459)			(1,561)					9,365				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/06/2022	04/06/2023	(58)	(183,291)	3136.45	(4,506)			(188)		(37)			1,126				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/08/2022	04/06/2023	(28)	(87,993)	3146.38	(2,489)			(104)		(30)			622				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/06/2022	04/06/2023	(917)	(4,111,268)	4481.15	(136,766)			(5,699)					34,192				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/08/2022	04/06/2023	(2,376)	(10,664,030)	4488.28	(484,663)			(20,194)					121,166				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/07/2022	04/06/2023	(783)	(3,523,422)	4500.21	(121,751)			(5,073)					30,438				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/08/2022	04/10/2023	(82)	(150,847)	1837.75	(3,545)			(148)		(1)			886				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/08/2022	04/10/2023	(92)	(288,181)	3146.38	(8,605)			(359)		(349)			2,151				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/08/2022	04/10/2023	(440)	(1,976,890)	4488.28	(104,563)			(4,357)		(1)			26,141				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/11/2022	04/11/2023	(246)	(450,777)	1831.7	(10,638)			(443)		(13)			2,660				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/11/2022	04/11/2023	(8)	(24,092)	3136.13	(730)			(30)		(62)			182				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/11/2022	04/11/2023	(619)	(2,730,753)	4412.53	(132,869)			(5,536)		(22)			33,217				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/12/2022	04/12/2023	(606)	(1,109,392)	1831.08	(26,404)			(1,100)		(49)			6,601				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/12/2022	04/12/2023	(5)	(16,286)	3135.11	(461)			(19)		(33)			115				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/12/2022	04/12/2023	(966)	(4,247,730)	4397.45	(185,805)			(7,742)		(88)			46,451				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/13/2022	04/13/2023	(548)	(1,005,764)	1834.52	(23,686)			(987)		(33)			5,921				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/13/2022	04/13/2023	(48)	(149,426)	3141.05	(3,342)			(139)		(99)			836				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/13/2022	04/13/2023	(917)	(4,078,166)	4446.59	(148,236)			(6,177)		(35)			37,059				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/14/2022	04/14/2023	(1,461)	(2,675,321)	1831.58	(62,870)			(2,620)		(187)			15,718				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/14/2022	04/14/2023	(120)	(375,183)	3136.05	(9,980)			(416)		(583)			2,495				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/14/2022	04/14/2023	(2,773)	(12,182,724)	4392.59	(531,918)			(22,163)		(604)			132,979				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/14/2022	04/17/2023	(1,340)	(2,454,387)	1831.58	(57,678)			(2,403)		(315)			14,420				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/14/2022	04/17/2023	(6)	(17,480)	3136.05	(496)			(21)		(49)			124				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/14/2022	04/17/2023	(646)	(2,835,722)	4392.59	(174,019)			(7,251)		(318)			43,505				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/18/2022	04/18/2023	(462)	(845,496)	1828.55	(20,207)			(842)		(185)			5,052				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/18/2022	04/18/2023	(27)	(85,774)	3131.01	(2,316)			(96)		(229)			579				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/18/2022	04/18/2023	(627)	(2,751,707)	4391.69	(147,086)			(6,129)		(385)			36,772				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/19/2022	04/19/2023	(281)	(515,603)	1838.01	(12,271)			(511)		(41)			3,068				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/19/2022	04/19/2023	(4)	(12,263)	3147.24	(323)			(13)		(17)			81				

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S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/19/2022	04/19/2023	(845)	(3,769,803)	4462.21	(149,524)			(6,230)		(165)			37,381				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/20/2022	04/20/2023	(372)	(686,643)	1845.92	(16,205)			(675)		(22)			4,051				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/20/2022	04/20/2023	(94)	(297,432)	3160.82	(6,964)			(290)		(201)			1,741				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/20/2022	04/20/2023	(1,220)	(5,441,651)	4459.45	(178,629)			(7,443)		(310)			44,657				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/22/2022	04/21/2023	(1,103)	(2,013,802)	1826.07	(47,324)			(1,972)		(827)			11,831				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/21/2022	04/21/2023	(394)	(725,474)	1841.92	(16,758)			(698)		(49)			4,190				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/22/2022	04/21/2023	(9)	(26,982)	3126.91	(631)			(26)		(55)			158				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/22/2022	04/21/2023	(1,573)	(6,721,627)	4271.78	(358,715)			(14,946)		(13,866)			89,679				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/21/2022	04/21/2023	(789)	(3,467,612)	4393.66	(117,078)			(4,878)		(780)			29,270				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/22/2022	04/24/2023	(453)	(827,005)	1826.07	(19,435)			(810)		(446)			4,859				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/22/2022	04/24/2023	(22)	(69,536)	3126.91	(1,808)			(75)		(291)			452				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/22/2022	04/24/2023	(668)	(2,851,604)	4271.78	(183,227)			(7,634)		(7,374)			45,807				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/25/2022	04/25/2023	(375)	(684,261)	1826.74	(15,601)			(650)		(376)			3,900				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/25/2022	04/25/2023	(28)	(87,419)	3128.14	(2,203)			(92)		(282)			551				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/25/2022	04/25/2023	(783)	(3,362,018)	4296.12	(191,449)			(7,977)		(6,325)			47,862				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/26/2022	04/26/2023	(605)	(1,098,761)	1816.49	(25,491)			(1,062)		(1,503)			6,373				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/26/2022	04/26/2023	(7)	(22,835)	3110.63	(630)			(26)		(164)			158				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/26/2022	04/26/2023	(804)	(3,354,868)	4175.2	(187,568)			(7,815)		(31,674)			46,892				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/27/2022	04/27/2023	(214)	(53,946)	251.69	(1,300)			(54)					325				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/27/2022	04/27/2023	(666)	(1,211,899)	1819.48	(27,389)			(1,141)		(1,392)			6,847				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/27/2022	04/27/2023	(106)	(283,193)	2675.666	(6,400)			(267)		(52)			1,600				

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SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/27/2022	04/27/2023	(75)	(234,974)	3115.78	(5,673)			(236)		(1,258)			1,418				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/27/2022	04/27/2023	(1,425)	(5,960,428)	4183.96	(186,983)			(7,791)		(50,014)			46,746				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/29/2022	04/28/2023	(881)	(1,592,239)	1806.84	(36,673)			(1,528)		(4,569)			9,168				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/28/2022	04/28/2023	(486)	(886,247)	1824.29	(20,029)			(835)		(739)			5,007				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/29/2022	04/28/2023	(29)	(89,691)	3094.21	(2,229)			(93)		(871)			557				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/29/2022	04/28/2023	(1,461)	(6,035,095)	4131.93	(285,057)			(11,877)		(87,719)			71,264				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/28/2022	04/28/2023	(732)	(3,137,816)	4287.5	(103,999)			(4,333)		(7,894)			26,000				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/29/2022	05/01/2023	(89)	(160,224)	1806.84	(3,697)			(154)		(503)			924				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/29/2022	05/01/2023	(35)	(107,134)	3094.21	(2,863)			(119)		(1,345)			716				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/29/2022	05/01/2023	(706)	(2,919,068)	4131.93	(226,578)			(9,441)		(47,423)			56,645				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/02/2022	05/02/2023	(150)	(271,370)	1803.93	(5,997)			(750)		(1,029)			1,499				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/02/2022	05/02/2023	(7)	(21,230)	3089.33	(622)			(78)		(316)			156				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/02/2022	05/02/2023	(519)	(2,155,522)	4155.38	(123,019)			(15,377)		(27,971)			30,755				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/03/2022	05/03/2023	(970)	(1,753,895)	1807.52	(39,112)			(4,889)		(5,586)			9,778				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/03/2022	05/03/2023	(1,082)	(4,518,164)	4175.48	(205,313)			(25,664)		(50,274)			51,328				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/04/2022	05/04/2023	(447)	(814,902)	1821.05	(18,417)			(2,302)		(1,164)			4,604				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/04/2022	05/04/2023	(53)	(142,210)	2698.866	(3,200)			(400)		(12)			800				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/04/2022	05/04/2023	(110)	(343,835)	3118.73	(9,796)			(1,224)		(2,244)			2,449				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/04/2022	05/04/2023	(767)	(3,298,323)	4300.17	(130,273)			(16,284)		(9,696)			32,568				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/06/2022	05/05/2023	(819)	(1,481,676)	1808.1	(32,449)			(4,056)		(4,810)			8,112				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/05/2022	05/05/2023	(420)	(759,055)	1809.26	(16,547)			(2,068)		(2,311)			4,137				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/06/2022	05/05/2023	(8)	(24,744)	3096.68	(670)			(84)		(260)			168				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/06/2022	05/05/2023	(1,370)	(5,649,658)	4123.34	(223,930)			(27,991)		(95,186)			55,983				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/05/2022	05/05/2023	(691)	(2,864,618)	4146.87	(96,444)			(12,056)		(40,364)			24,111				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/06/2022	05/08/2023	(430)	(778,373)	1808.1	(17,046)			(2,131)		(2,714)			4,262				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/06/2022	05/08/2023	(15)	(46,251)	3096.68	(1,356)			(169)		(602)			339				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/06/2022	05/08/2023	(814)	(3,356,677)	4123.34	(207,284)			(25,910)		(63,615)			51,821				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/09/2022	05/09/2023	(276)	(496,659)	1802.34	(10,877)			(1,360)		(2,356)			2,719				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/09/2022	05/09/2023	(34)	(104,159)	3087.04	(2,719)			(340)		(1,542)			680				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/09/2022	05/09/2023	(486)	(1,940,229)	3991.24	(123,258)			(15,407)		(70,448)			30,815				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/10/2022	05/10/2023	(689)	(1,238,757)	1799.14	(26,881)			(3,360)		(6,923)			6,720				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/10/2022	05/10/2023	(6)	(17,984)	3081.64	(504)			(63)		(294)			126				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/10/2022	05/10/2023	(1,308)	(5,231,901)	4001.05	(244,620)			(30,577)		(168,450)			61,155				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/11/2022	05/11/2023	(471)	(845,937)	1796.22	(18,611)			(2,326)		(5,446)			4,653				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/11/2022	05/11/2023	(129)	(343,044)	2661.704	(7,753)			(969)		(344)			1,938				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/11/2022	05/11/2023	(30)	(92,521)	3076.72	(2,502)			(313)		(1,443)			625				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/11/2022	05/11/2023	(1,046)	(4,115,050)	3935.18	(140,194)			(17,524)		(145,255)			35,049				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/12/2022	05/12/2023	(404)	(726,294)	1798.99	(15,833)			(1,979)		(4,208)			3,958				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/13/2022	05/12/2023	(766)	(1,381,309)	1804.26	(30,251)			(3,781)		(6,308)			7,563				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/13/2022	05/12/2023	(7)	(22,502)	3090.64	(655)			(82)		(325)			164				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/12/2022	05/12/2023	(838)	(3,291,470)	3930.08	(97,548)			(12,194)		(109,599)			24,387				

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S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/13/2022	05/12/2023	(1,212)	(4,876,024)	4023.89	(283,716)			(35,465)		(157,991)			70,929				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/13/2022	05/15/2023	(311)	(561,909)	1804.26	(12,306)			(1,538)		(2,698)			3,076				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/13/2022	05/15/2023	(40)	(123,499)	3090.64	(3,841)			(480)		(2,078)			960				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/13/2022	05/15/2023	(601)	(2,418,438)	4023.89	(148,530)			(18,566)		(79,549)			37,132				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/16/2022	05/16/2023	(470)	(848,127)	1804.77	(18,744)			(2,343)		(4,045)			4,686				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/16/2022	05/16/2023	(171)	(457,366)	2676.655	(10,336)			(1,292)		(294)			2,584				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/16/2022	05/16/2023	(10)	(31,950)	3091.75	(894)			(112)		(551)			224				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/16/2022	05/16/2023	(446)	(1,788,667)	4008.01	(124,369)			(15,546)		(66,554)			31,092				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/17/2022	05/17/2023	(705)	(1,276,284)	1810.27	(28,461)			(3,558)		(4,807)			7,115				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/17/2022	05/17/2023	(213)	(569,356)	2677.011	(12,811)			(1,601)		(377)			3,203				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/17/2022	05/17/2023	(26)	(79,119)	3101.26	(2,611)			(326)		(1,295)			653				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/17/2022	05/17/2023	(917)	(3,749,880)	4088.85	(171,583)			(21,448)		(84,471)			42,896				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/18/2022	05/18/2023	(877)	(219,108)	249.7	(5,259)			(657)		(45)			1,315				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/18/2022	05/18/2023	(1,097)	(1,964,978)	1791.76	(42,837)			(5,355)		(16,313)			10,709				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/18/2022	05/18/2023	(62)	(166,904)	2675.437	(3,755)			(469)		(124)			939				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/18/2022	05/18/2023	(72)	(221,708)	3069.62	(6,270)			(784)		(4,393)			1,568				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/18/2022	05/18/2023	(1,280)	(5,022,058)	3923.68	(184,731)			(23,091)		(179,892)			46,183				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/19/2022	05/19/2023	(617)	(1,103,254)	1788.82	(23,610)			(2,951)		(10,270)			5,902				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/20/2022	05/19/2023	(576)	(1,030,419)	1789.95	(22,360)			(2,795)		(9,217)			5,590				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/20/2022	05/19/2023	(190)	(510,005)	2681.544	(11,475)			(1,434)		(302)			2,869				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/20/2022	05/19/2023	(84)	(258,570)	3066.69	(7,318)			(915)		(5,692)			1,829				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/19/2022	05/19/2023	(772)	(3,012,724)	3900.79	(94,202)			(11,775)		(109,805)			23,551				

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S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/20/2022	05/19/2023	(2,043)	(7,969,792)	3901.36	(324,200)			(40,525)		(311,764)			81,050				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/20/2022	05/22/2023	(282)	(505,522)	1789.95	(10,970)			(1,371)		(4,637)			2,742				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/20/2022	05/22/2023	(15)	(46,179)	3066.69	(1,247)			(156)		(951)			312				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/20/2022	05/22/2023	(708)	(2,761,381)	3901.36	(198,085)			(24,761)		(148,827)			49,521				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/23/2022	05/23/2023	(331)	(593,601)	1794.68	(12,881)			(1,610)		(4,644)			3,220				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/23/2022	05/23/2023	(5)	(14,555)	3075.01	(467)			(58)		(357)			117				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/23/2022	05/23/2023	(627)	(2,489,607)	3973.75	(163,239)			(20,405)		(104,405)			40,810				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/24/2022	05/24/2023	(649)	(1,166,195)	1796.22	(25,306)			(3,163)		(8,708)			6,327				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/24/2022	05/24/2023	(1,028)	(2,760,404)	2685.368	(62,385)			(7,798)		(1,717)			15,596				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/24/2022	05/24/2023	(22)	(67,224)	3077.73	(2,044)			(256)		(1,473)			511				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/24/2022	05/24/2023	(1,227)	(4,836,179)	3941.48	(243,896)			(30,487)		(198,939)			60,974				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/25/2022	05/25/2023	(1,107)	(278,454)	251.58	(6,711)			(839)		(30)			1,678				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/25/2022	05/25/2023	(796)	(1,430,430)	1797.75	(31,326)			(3,916)		(10,196)			7,832				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/25/2022	05/25/2023	(300)	(806,968)	2693.571	(18,237)			(2,280)		(369)			4,559				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/25/2022	05/25/2023	(100)	(309,497)	3080.43	(8,089)			(1,011)		(5,886)			2,022				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/25/2022	05/25/2023	(1,550)	(6,165,791)	3978.73	(169,422)			(21,178)		(179,791)			42,356				
UST 2.875% 05/15/32 Total Return Options		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/25/2022	05/26/2023	(124)	(12,116)	98	(179)			(22)		(263)			45				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/26/2022	05/26/2023	(1,119)	(2,018,108)	1803.11	(44,398)			(5,550)		(11,852)			11,100				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/27/2022	05/26/2023	(999)	(1,808,005)	1809.89	(39,957)			(4,995)		(8,048)			9,989				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/26/2022	05/26/2023	(24)	(73,234)	3089.69	(1,523)			(190)		(671)			381				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/27/2022	05/26/2023	(27)	(83,809)	3101.39	(2,267)			(283)		(1,048)			567				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/26/2022	05/26/2023	(900)	(3,651,739)	4057.84	(122,951)			(15,369)		(96,058)			30,738				

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S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/27/2022	05/26/2023	(1,279)	(5,318,936)	4158.24	(249,333)			(31,167)		(97,068)			62,333				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/27/2022	05/30/2023	(243)	(440,677)	1809.89	(9,739)			(1,217)		(2,077)			2,435				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/27/2022	05/30/2023	(224)	(695,461)	3101.39	(20,152)			(2,519)		(10,289)			5,038				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/27/2022	05/30/2023	(873)	(3,630,504)	4158.24	(235,395)			(29,424)		(73,950)			58,849				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/31/2022	05/31/2023	(164)	(296,190)	1805.75	(6,368)			(796)		(1,666)			1,592				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/31/2022	05/31/2023	(26)	(78,944)	3094.61	(2,524)			(316)		(1,531)			631				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/31/2022	05/31/2023	(665)	(2,749,069)	4132.15	(185,996)			(23,249)		(65,424)			46,499				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/01/2022	06/01/2023	(579)	(144,298)	249.18	(3,463)			(721)		(74)			866				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/01/2022	06/01/2023	(1,200)	(2,161,246)	1800.83	(47,980)			(9,996)		(14,772)			11,995				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/01/2022	06/01/2023	(139)	(372,942)	2680.835	(8,391)			(1,748)		(367)			2,098				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/01/2022	06/01/2023	(148)	(457,865)	3086.26	(12,083)			(2,517)		(8,230)			3,021				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/01/2022	06/01/2023	(1,052)	(4,315,067)	4101.23	(163,704)			(34,105)		(100,489)			40,926				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/03/2022	06/02/2023	(638)	(1,150,163)	1803.15	(26,109)			(5,439)		(7,298)			6,527				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/02/2022	06/02/2023	(729)	(1,317,470)	1806.23	(29,380)			(6,121)		(7,449)			7,345				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/02/2022	06/02/2023	(211)	(568,707)	2689.673	(12,796)			(2,666)		(415)			3,199				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/03/2022	06/02/2023	(68)	(209,518)	3090.4	(6,252)			(1,302)		(3,593)			1,563				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/03/2022	06/02/2023	(1,122)	(4,610,563)	4108.54	(233,048)			(48,552)		(115,594)			58,262				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/02/2022	06/02/2023	(867)	(3,622,727)	4176.82	(114,615)			(23,878)		(58,995)			28,654				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/03/2022	06/05/2023	(184)	(330,915)	1803.15	(7,512)			(1,565)		(2,165)			1,878				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/03/2022	06/05/2023	(22)	(66,455)	3090.4	(2,173)			(453)		(1,482)			543				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/03/2022	06/05/2023	(608)	(2,496,714)	4108.54	(148,557)			(30,949)		(66,403)			37,139				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/06/2022	06/06/2023	(619)	(1,117,749)	1804.84	(25,485)			(5,309)		(6,953)			6,371				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/06/2022	06/06/2023	(5)	(16,194)	3093.52	(552)			(115)		(350)			138				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/06/2022	06/06/2023	(833)	(3,431,586)	4121.43	(155,647)			(32,426)		(81,666)			38,912				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/07/2022	06/07/2023	(684)	(1,236,011)	1807.56	(27,563)			(5,742)		(7,034)			6,891				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/07/2022	06/07/2023	(221)	(594,439)	2685.541	(13,375)			(2,786)		(589)			3,344				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/07/2022	06/07/2023	(794)	(3,304,948)	4160.68	(173,012)			(36,044)		(67,510)			43,253				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/08/2022	06/08/2023	(1,023)	(253,578)	247.93	(6,086)			(1,268)		(271)			1,521				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/08/2022	06/08/2023	(567)	(1,021,372)	1802.58	(22,777)			(4,745)		(7,021)			5,694				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/08/2022	06/08/2023	(61)	(187,780)	3089.81	(5,191)			(1,082)		(3,549)			1,298				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/08/2022	06/08/2023	(1,227)	(5,049,948)	4115.77	(159,376)			(33,203)		(113,442)			39,844				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/10/2022	06/09/2023	(1,170)	(2,089,763)	1786.59	(46,393)			(9,665)		(24,069)			11,598				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/09/2022	06/09/2023	(215)	(386,421)	1795.14	(8,540)			(1,779)		(3,432)			2,135				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/10/2022	06/09/2023	(191)	(504,380)	2643.448	(11,298)			(2,354)		(1,922)			2,825				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/10/2022	06/09/2023	(39)	(119,352)	3062.56	(3,199)			(666)		(2,925)			800				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/09/2022	06/09/2023	(74)	(227,087)	3077.14	(7,461)			(1,554)		(5,508)			1,865				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/10/2022	06/09/2023	(1,210)	(4,719,609)	3900.86	(235,001)			(48,959)		(215,537)			58,750				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/09/2022	06/09/2023	(708)	(2,845,416)	4017.82	(111,070)			(23,140)		(90,868)			27,768				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/10/2022	06/12/2023	(222)	(397,313)	1786.59	(8,820)			(1,838)		(4,652)			2,205				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/10/2022	06/12/2023	(36)	(110,136)	3062.56	(3,146)			(655)		(3,023)			786				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/10/2022	06/12/2023	(580)	(2,262,239)	3900.86	(149,816)			(31,212)		(123,870)			37,454				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/13/2022	06/13/2023	(101)	(179,595)	1773.88	(3,897)			(812)		(2,955)			974				

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SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/13/2022	06/13/2023	(25)	(76,640)	3040.98	(2,376)			(495)		(2,411)			594				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/13/2022	06/13/2023	(648)	(2,429,423)	3749.63	(170,982)			(35,621)		(190,108)			42,746				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/14/2022	06/14/2023	(331)	(585,150)	1769.77	(12,581)			(2,621)		(10,652)			3,145				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/14/2022	06/14/2023	(11)	(32,052)	3034.02	(1,106)			(230)		(1,303)			276				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/14/2022	06/14/2023	(793)	(2,961,019)	3735.48	(175,520)			(36,567)		(206,427)			43,880				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/15/2022	06/15/2023	(876)	(214,011)	244.3	(5,093)			(1,061)		(873)			1,273				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/15/2022	06/15/2023	(1,166)	(2,065,413)	1771.98	(44,200)			(9,208)		(35,806)			11,050				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/15/2022	06/15/2023	(307)	(802,713)	2610.844	(17,900)			(3,729)		(7,064)			4,475				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/15/2022	06/15/2023	(54)	(163,561)	3037.86	(4,761)			(992)		(4,964)			1,190				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/15/2022	06/15/2023	(732)	(2,775,506)	3789.99	(106,863)			(22,263)		(130,132)			26,716				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/17/2022	06/16/2023	(1,291)	(2,275,602)	1762.31	(48,015)			(10,003)		(49,135)			12,004				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/16/2022	06/16/2023	(451)	(795,201)	1763	(17,972)			(3,744)		(16,920)			4,493				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/17/2022	06/16/2023	(49)	(149,403)	3021.49	(4,652)			(969)		(6,026)			1,163				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/16/2022	06/16/2023	(828)	(3,037,119)	3666.77	(101,363)			(21,117)		(146,801)			25,341				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/17/2022	06/16/2023	(2,366)	(8,695,747)	3674.84	(466,223)			(97,130)		(624,836)			116,556				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/17/2022	06/20/2023	(144)	(253,409)	1762.31	(5,347)			(1,114)		(5,519)			1,337				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/17/2022	06/20/2023	(54)	(163,066)	3021.49	(5,401)			(1,125)		(7,119)			1,350				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/17/2022	06/20/2023	(540)	(1,983,867)	3674.84	(141,761)			(29,534)		(183,647)			35,440				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/21/2022	06/21/2023	(1,881)	(459,587)	244.39	(10,938)			(2,279)		(1,957)			2,735				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/21/2022	06/21/2023	(915)	(1,618,305)	1769.32	(34,632)			(7,215)		(30,362)			8,658				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/21/2022	06/21/2023	(176)	(459,587)	2608.866	(20,231)			(4,215)		(8,617)			5,058				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/21/2022	06/21/2023	(29)	(87,656)	3034.05	(2,963)			(617)		(3,506)			741				

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S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/21/2022	06/21/2023	(1,165)	(4,385,734)	3764.79	(181,353)			(37,782)		(226,981)			45,338				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/22/2022	06/22/2023	(508)	(898,639)	1769.92	(19,231)			(4,006)		(16,680)			4,808				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/22/2022	06/22/2023	(146)	(382,430)	2615.319	(8,566)			(1,785)		(3,227)			2,142				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/22/2022	06/22/2023	(53)	(161,368)	3035.2	(5,200)			(1,083)		(6,054)			1,300				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/22/2022	06/22/2023	(981)	(3,687,295)	3759.89	(136,419)			(28,421)		(176,840)			34,105				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/23/2022	06/23/2023	(201)	(356,628)	1773.7	(7,703)			(1,605)		(6,089)			1,926				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/24/2022	06/23/2023	(1,702)	(3,035,410)	1783.92	(66,172)			(13,786)		(40,310)			16,543				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/24/2022	06/23/2023	(290)	(763,265)	2627.888	(17,097)			(3,562)		(4,974)			4,274				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/24/2022	06/23/2023	(58)	(178,050)	3059.48	(5,209)			(1,085)		(4,789)			1,302				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/23/2022	06/23/2023	(393)	(1,490,679)	3795.73	(56,701)			(11,813)		(68,794)			14,175				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/24/2022	06/23/2023	(1,601)	(6,261,799)	3911.74	(284,391)			(59,248)		(274,568)			71,098				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/24/2022	06/26/2023	(501)	(893,408)	1783.92	(19,476)			(4,058)		(12,019)			4,869				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/24/2022	06/26/2023	(36)	(109,004)	3059.48	(3,537)			(737)		(3,443)			884				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/24/2022	06/26/2023	(572)	(2,238,868)	3911.74	(153,977)			(32,079)		(127,924)			38,494				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/27/2022	06/27/2023	(152)	(270,628)	1783.82	(5,873)			(1,223)		(3,666)			1,468				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/27/2022	06/27/2023	(645)	(2,515,213)	3900.11	(136,170)			(28,369)		(126,416)			34,043				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/28/2022	06/28/2023	(987)	(1,756,250)	1778.59	(38,111)			(7,940)		(27,167)			9,528				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/28/2022	06/28/2023	(60)	(182,639)	3050.89	(6,040)			(1,258)		(6,434)			1,510				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/28/2022	06/28/2023	(792)	(3,026,744)	3821.55	(137,310)			(28,606)		(153,543)			34,327				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/29/2022	06/29/2023	(876)	(215,894)	246.39	(5,138)			(1,070)		(573)			1,285				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/29/2022	06/29/2023	(519)	(923,086)	1778.03	(20,400)			(4,250)		(14,522)			5,100				

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Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/29/2022	06/29/2023	(213)	(559,272)	2627.714	(12,528)			(2,610)		(3,848)			3,132				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/29/2022	06/29/2023	(114)	(348,402)	3050.07	(11,418)			(2,379)		(12,023)			2,854				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/29/2022	06/29/2023	(1,317)	(5,029,854)	3818.83	(168,310)			(35,065)		(209,566)			42,078				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/30/2022	06/30/2023	(259)	(460,069)	1776.39	(10,168)			(2,118)		(7,547)			2,542				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/01/2022	06/30/2023	(856)	(1,525,058)	1781.32	(34,314)			(10,008)		(22,248)			8,578				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/01/2022	06/30/2023	(131)	(347,671)	2645.128	(7,788)			(2,271)		(1,642)			1,947				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/01/2022	06/30/2023	(114)	(347,148)	3055.98	(10,591)			(3,089)		(10,064)			2,648				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/30/2022	06/30/2023	(515)	(1,949,323)	3785.38	(62,179)			(12,954)		(80,809)			15,545				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/01/2022	06/30/2023	(1,979)	(7,572,046)	3825.33	(329,185)			(96,012)		(372,729)			82,296				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/01/2022	07/03/2023	(61)	(108,729)	1781.32	(2,446)			(714)		(1,604)			612				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/01/2022	07/03/2023	(122)	(374,068)	3055.98	(11,769)			(3,433)		(11,362)			2,942				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/01/2022	07/03/2023	(343)	(1,310,953)	3825.33	(84,527)			(24,654)		(87,014)			21,132				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/05/2022	07/05/2023	(413)	(734,583)	1778.59	(16,381)			(4,778)		(11,641)			4,095				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/05/2022	07/05/2023	(10)	(31,797)	3051.85	(970)			(283)		(1,071)			242				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/05/2022	07/05/2023	(590)	(2,261,867)	3831.39	(156,015)			(45,504)		(157,972)			39,004				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/06/2022	07/06/2023	(520)	(926,254)	1779.91	(20,933)			(6,106)		(14,282)			5,233				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/06/2022	07/06/2023	(115)	(350,271)	3054.26	(10,619)			(3,097)		(11,760)			2,655				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/06/2022	07/06/2023	(681)	(2,617,037)	3845.08	(108,705)			(31,706)		(122,441)			27,176				
UST 2.875% 05/15/32 Total Return Options		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/06/2022	07/07/2023	(345)	(33,815)	98	(510)			(149)		(573)			127				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/08/2022	07/07/2023	(690)	(1,227,760)	1779.89	(27,256)			(7,950)		(19,005)			6,814				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/07/2022	07/07/2023	(471)	(839,395)	1782.4	(18,802)			(5,484)		(12,247)			4,701				

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/07/2022	07/07/2023	(140)	(367,560)	2634.189	(8,233)			(2,401)		(2,355)			2,058				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/08/2022	07/07/2023	(27)	(82,654)	3054.51	(2,700)			(787)		(2,663)			675				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/07/2022	07/07/2023	(22)	(67,097)	3058.68	(2,120)			(618)		(2,146)			530				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/08/2022	07/07/2023	(1,397)	(5,446,848)	3899.38	(212,388)			(61,947)		(224,911)			53,097				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/07/2022	07/07/2023	(862)	(3,363,265)	3902.62	(112,442)			(32,796)		(126,278)			28,111				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/08/2022	07/10/2023	(242)	(430,508)	1779.89	(9,600)			(2,800)		(6,732)			2,400				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/08/2022	07/10/2023	(334)	(1,300,822)	3899.38	(86,623)			(25,265)		(77,148)			21,656				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/11/2022	07/11/2023	(198)	(352,600)	1778.8	(7,828)			(2,283)		(5,671)			1,957				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/11/2022	07/11/2023	(3)	(10,604)	3053.07	(363)			(106)		(386)			91				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/11/2022	07/11/2023	(635)	(2,448,440)	3854.43	(97,909)			(28,557)		(107,696)			24,477				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/12/2022	07/12/2023	(426)	(756,431)	1776.89	(16,868)			(4,920)		(12,739)			4,217				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/12/2022	07/12/2023	(625)	(2,387,854)	3818.8	(118,801)			(34,650)		(132,328)			29,700				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/13/2022	07/13/2023	(708)	(175,557)	248.05	(4,178)			(1,219)		(347)			1,045				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/13/2022	07/13/2023	(837)	(1,486,151)	1775	(32,993)			(9,623)		(26,163)			8,248				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/13/2022	07/13/2023	(399)	(1,050,352)	2634.968	(23,423)			(6,832)		(6,941)			5,856				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/13/2022	07/13/2023	(68)	(207,645)	3046.84	(6,966)			(2,032)		(7,688)			1,742				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/13/2022	07/13/2023	(668)	(2,541,205)	3801.78	(102,998)			(30,041)		(122,005)			25,749				
UST 2.875% 05/15/32 Total Return Options		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/13/2022	07/14/2023	(172)	(16,835)	98	(234)			(68)		(271)			59				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/14/2022	07/14/2023	(552)	(978,353)	1772.94	(22,013)			(6,420)		(18,051)			5,503				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/15/2022	07/14/2023	(1,657)	(2,947,409)	1778.27	(66,022)			(19,256)		(48,432)			16,505				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/15/2022	07/14/2023	(109)	(287,672)	2635.231	(6,415)			(1,871)		(1,905)			1,604				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/15/2022	07/14/2023	(90)	(274,868)	3052.72	(8,438)			(2,461)		(8,974)			2,110				

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S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/14/2022	07/14/2023	(541)	(2,050,593)	3790.38	(68,010)			(19,836)		(85,412)			17,003				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/15/2022	07/14/2023	(1,509)	(5,827,950)	3863.16	(275,747)			(80,426)		(292,558)			68,937				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/15/2022	07/17/2023	(174)	(308,683)	1778.27	(6,914)			(2,017)		(5,119)			1,729				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/15/2022	07/17/2023	(99)	(303,617)	3052.72	(10,444)			(3,046)		(11,346)			2,611				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/15/2022	07/17/2023	(407)	(1,570,454)	3863.16	(102,099)			(29,779)		(99,251)			25,525				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/18/2022	07/18/2023	(249)	(442,122)	1774.46	(9,992)			(2,914)		(7,984)			2,498				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/18/2022	07/18/2023	(53)	(161,183)	3046.61	(5,178)			(1,510)		(6,184)			1,295				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/18/2022	07/18/2023	(640)	(2,450,836)	3830.85	(135,438)			(39,503)		(144,709)			33,860				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/19/2022	07/19/2023	(313)	(558,243)	1784.19	(12,449)			(3,631)		(8,155)			3,112				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/19/2022	07/19/2023	(343)	(903,887)	2631.595	(20,157)			(5,879)		(6,664)			5,039				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/19/2022	07/19/2023	(645)	(2,538,000)	3936.69	(139,700)			(40,746)		(122,944)			34,925				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/20/2022	07/20/2023	(75)	(18,535)	246.7	(441)			(129)		(58)			110				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/20/2022	07/20/2023	(768)	(1,369,925)	1784.62	(30,823)			(8,990)		(19,886)			7,706				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/20/2022	07/20/2023	(265)	(696,469)	2630.29	(15,531)			(4,530)		(5,299)			3,883				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/20/2022	07/20/2023	(89)	(271,670)	3064.33	(8,364)			(2,439)		(8,062)			2,091				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/20/2022	07/20/2023	(735)	(2,911,495)	3959.9	(103,003)			(30,043)		(103,280)			25,751				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/21/2022	07/21/2023	(516)	(922,236)	1787.88	(20,658)			(6,025)		(12,453)			5,165				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/22/2022	07/21/2023	(1,010)	(1,806,822)	1788.59	(41,015)			(11,963)		(23,991)			10,254				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/22/2022	07/21/2023	(106)	(280,981)	2653.52	(6,294)			(1,836)		(1,350)			1,573				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/21/2022	07/21/2023	(17)	(53,654)	3070.07	(1,787)			(521)		(1,692)			447				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/22/2022	07/21/2023	(24)	(72,527)	3071.44	(2,397)			(699)		(2,352)			599				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/22/2022	07/21/2023	(1,161)	(4,601,380)	3961.63	(234,604)			(68,426)		(204,030)			58,651				

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S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/21/2022	07/21/2023	(555)	(2,219,806)	3998.95	(70,444)			(20,546)		(70,627)			17,611				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/22/2022	07/24/2023	(369)	(659,588)	1788.59	(14,973)			(4,367)		(8,860)			3,743				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/22/2022	07/24/2023	(21)	(65,560)	3071.44	(1,960)			(572)		(1,893)			490				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/22/2022	07/24/2023	(588)	(2,330,177)	3961.63	(131,524)			(38,361)		(110,804)			32,881				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/25/2022	07/25/2023	(307)	(549,245)	1790.41	(12,358)			(3,604)		(7,095)			3,090				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/25/2022	07/25/2023	(243)	(643,885)	2651.232	(14,423)			(4,207)		(3,359)			3,606				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/25/2022	07/25/2023	(19)	(59,355)	3074.99	(2,008)			(586)		(1,902)			502				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/25/2022	07/25/2023	(422)	(1,672,301)	3966.84	(88,770)			(25,891)		(75,336)			22,193				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/26/2022	07/26/2023	(259)	(464,157)	1789.93	(10,490)			(3,060)		(6,088)			2,622				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/26/2022	07/26/2023	(63)	(168,123)	2650.471	(3,766)			(1,098)		(898)			941				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/26/2022	07/26/2023	(4)	(13,386)	3074.3	(439)			(128)		(406)			110				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/26/2022	07/26/2023	(861)	(3,375,958)	3921.05	(171,485)			(50,016)		(162,177)			42,871				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/27/2022	07/27/2023	(387)	(96,449)	249.37	(2,295)			(670)		(158)			574				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/27/2022	07/27/2023	(342)	(613,745)	1794.77	(13,809)			(4,028)		(7,197)			3,452				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/27/2022	07/27/2023	(34)	(90,949)	2662.657	(2,037)			(594)		(380)			509				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/27/2022	07/27/2023	(82)	(251,325)	3082.75	(8,341)			(2,433)		(7,194)			2,085				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/27/2022	07/27/2023	(990)	(3,984,667)	4023.61	(145,322)			(42,386)		(132,575)			36,331				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/28/2022	07/28/2023	(453)	(816,567)	1801.02	(18,128)			(5,287)		(8,229)			4,532				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/29/2022	07/28/2023	(1,299)	(2,343,368)	1804.67	(52,726)			(15,378)		(21,482)			13,181				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/29/2022	07/28/2023	(9)	(27,522)	3100.11	(812)			(237)		(611)			203				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/28/2022	07/28/2023	(776)	(3,161,755)	4072.43	(96,775)			(28,226)		(88,105)			24,194				

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S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/29/2022	07/28/2023	(1,347)	(5,562,913)	4130.29	(224,012)			(65,337)		(151,239)			56,003				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/29/2022	07/31/2023	(300)	(541,016)	1804.67	(12,173)			(3,550)		(5,039)			3,043				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/29/2022	07/31/2023	(45)	(139,081)	3100.11	(4,701)			(1,371)		(3,763)			1,175				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/29/2022	07/31/2023	(690)	(2,848,840)	4130.29	(153,188)			(44,680)		(89,868)			38,297				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/01/2022	08/01/2023	(390)	(702,976)	1804.55	(15,958)			(5,984)		(6,602)			3,989				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/01/2022	08/01/2023	(48)	(149,167)	3100.53	(4,352)			(1,632)		(3,221)			1,088				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/01/2022	08/01/2023	(843)	(3,470,114)	4118.63	(229,934)			(86,225)		(126,411)			57,484				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/02/2022	08/02/2023	(424)	(763,795)	1799.88	(17,109)			(6,416)		(8,114)			4,277				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/02/2022	08/02/2023	(194)	(515,360)	2663.137	(11,544)			(4,329)		(2,250)			2,886				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/02/2022	08/02/2023	(3)	(7,968)	3092.7	(261)			(98)		(211)			65				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/02/2022	08/02/2023	(961)	(3,931,756)	4091.19	(202,981)			(76,118)		(135,017)			50,745				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/03/2022	08/03/2023	(257)	(64,210)	250.03	(1,528)			(573)		(96)			382				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/03/2022	08/03/2023	(589)	(1,062,459)	1802.64	(23,799)			(8,925)		(10,583)			5,950				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/03/2022	08/03/2023	(60)	(160,070)	2666.73	(3,570)			(1,339)		(654)			892				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/03/2022	08/03/2023	(105)	(325,216)	3097.66	(10,179)			(3,817)		(8,192)			2,545				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/03/2022	08/03/2023	(973)	(4,042,255)	4155.17	(141,198)			(52,949)		(103,175)			35,300				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/04/2022	08/04/2023	(785)	(1,414,108)	1801.73	(31,817)			(11,932)		(14,481)			7,954				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/05/2022	08/04/2023	(1,004)	(1,810,517)	1802.99	(40,737)			(15,276)		(17,963)			10,184				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/05/2022	08/04/2023	(299)	(926,113)	3098.68	(28,166)			(10,562)		(20,638)			7,042				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/05/2022	08/04/2023	(1,626)	(6,741,001)	4145.19	(326,118)			(122,294)		(194,664)			81,529				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/04/2022	08/04/2023	(1,230)	(5,106,814)	4151.94	(152,202)			(57,076)		(121,058)			38,050				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/05/2022	08/07/2023	(311)	(560,634)	1802.99	(12,614)			(4,730)		(5,643)			3,154				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/05/2022	08/07/2023	(29)	(88,753)	3098.68	(3,066)			(1,150)		(2,383)			767				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/05/2022	08/07/2023	(347)	(1,437,523)	4145.19	(108,182)			(40,568)		(52,429)			27,045				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/08/2022	08/08/2023	(297)	(536,395)	1805.1	(12,069)			(4,526)		(5,146)			3,017				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/08/2022	08/08/2023	(156)	(415,020)	2663.726	(9,255)			(3,471)		(1,884)			2,314				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/08/2022	08/08/2023	(12)	(36,499)	3102.92	(1,245)			(467)		(906)			311				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/08/2022	08/08/2023	(301)	(1,244,107)	4140.06	(94,519)			(35,444)		(46,434)			23,630				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/09/2022	08/09/2023	(589)	(1,061,839)	1803.29	(24,210)			(9,079)		(10,710)			6,052				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/09/2022	08/09/2023	(613)	(1,629,795)	2660.044	(36,344)			(13,629)		(8,033)			9,086				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/09/2022	08/09/2023	(6)	(17,113)	3100.02	(524)			(196)		(380)			131				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/09/2022	08/09/2023	(729)	(3,004,113)	4122.47	(130,865)			(49,074)		(88,722)			32,716				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/10/2022	08/10/2023	(500)	(124,718)	249.22	(2,968)			(1,113)		(254)			742				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/10/2022	08/10/2023	(569)	(1,030,636)	1812.19	(23,189)			(8,696)		(8,325)			5,797				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/10/2022	08/10/2023	(35)	(93,910)	2667.141	(2,094)			(785)		(405)			524				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/10/2022	08/10/2023	(60)	(186,102)	3115.53	(6,037)			(2,264)		(4,248)			1,509				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/10/2022	08/10/2023	(779)	(3,281,291)	4210.24	(111,079)			(41,655)		(71,537)			27,770				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/11/2022	08/11/2023	(418)	(758,362)	1813.8	(17,063)			(6,399)		(5,904)			4,266				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/12/2022	08/11/2023	(1,481)	(2,697,590)	1821.85	(60,426)			(22,660)		(16,856)			15,107				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/12/2022	08/11/2023	(118)	(314,272)	2666.373	(7,008)			(2,628)		(1,387)			1,752				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/12/2022	08/11/2023	(7)	(23,044)	3132.56	(716)			(268)		(395)			179				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/11/2022	08/11/2023	(613)	(2,580,873)	4207.27	(77,595)			(29,098)		(53,660)			19,399				

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S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/12/2022	08/11/2023	(741)	(3,170,435)	4280.15	(136,376)			(51,141)		(58,104)			34,094				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/12/2022	08/14/2023	(211)	(383,862)	1821.85	(8,675)			(3,253)		(2,447)			2,169				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/12/2022	08/14/2023	(6)	(18,826)	3132.56	(618)			(232)		(358)			155				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/12/2022	08/14/2023	(610)	(2,610,297)	4280.15	(110,249)			(41,344)		(47,637)			27,562				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/15/2022	08/15/2023	(100)	(182,192)	1824.01	(4,063)			(1,524)		(1,101)			1,016				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/15/2022	08/15/2023	(263)	(1,130,944)	4297.14	(59,320)			(22,245)		(20,969)			14,830				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/16/2022	08/16/2023	(284)	(518,063)	1826.77	(11,708)			(4,391)		(2,916)			2,927				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/16/2022	08/16/2023	(143)	(381,649)	2669.494	(8,511)			(3,192)		(1,648)			2,128				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/16/2022	08/16/2023	(22)	(69,718)	3141.86	(2,266)			(850)		(1,214)			566				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/16/2022	08/16/2023	(533)	(2,293,909)	4305.2	(107,678)			(40,379)		(40,361)			26,920				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/17/2022	08/17/2023	(1,047)	(259,882)	248.25	(6,185)			(2,319)		(726)			1,546				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/17/2022	08/17/2023	(464)	(846,447)	1823.8	(18,537)			(6,951)		(5,213)			4,634				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/17/2022	08/17/2023	(16)	(43,719)	2661.539	(975)			(366)		(223)			244				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/17/2022	08/17/2023	(122)	(382,848)	3136.96	(12,977)			(4,867)		(7,376)			3,244				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/17/2022	08/17/2023	(692)	(2,958,609)	4274.04	(106,121)			(39,795)		(56,765)			26,530				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/19/2022	08/18/2023	(916)	(1,666,236)	1819	(36,491)			(13,684)		(11,768)			9,123				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/18/2022	08/18/2023	(547)	(997,501)	1824.07	(22,643)			(8,491)		(6,138)			5,661				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/19/2022	08/18/2023	(228)	(604,277)	2652.776	(13,475)			(5,053)		(3,654)			3,369				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/19/2022	08/18/2023	(9)	(29,192)	3129.12	(911)			(342)		(546)			228				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/18/2022	08/18/2023	(23)	(71,135)	3137.63	(2,326)			(872)		(1,281)			582				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/19/2022	08/18/2023	(1,085)	(4,585,875)	4228.48	(174,054)			(65,270)		(98,516)			43,514				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/18/2022	08/18/2023	(834)	(3,571,210)	4283.74	(112,479)			(42,179)		(62,169)			28,120				

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S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/19/2022	08/20/2023	(10)	(44,146)	4228.48	(1,095)			(411)					274				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/19/2022	08/21/2023	(484)	(879,647)	1819	(19,264)			(7,224)		(6,324)			4,816				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/19/2022	08/21/2023	(101)	(315,601)	3129.12	(9,811)			(3,679)		(5,928)			2,453				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/19/2022	08/21/2023	(562)	(2,377,021)	4228.48	(126,171)			(47,314)		(59,782)			31,543				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/22/2022	08/22/2023	(161)	(291,511)	1809.98	(6,413)			(2,405)		(2,652)			1,603				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/22/2022	08/22/2023	(240)	(633,800)	2643.582	(14,134)			(5,300)		(4,633)			3,533				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/22/2022	08/22/2023	(293)	(1,211,492)	4137.99	(79,283)			(29,731)		(43,133)			19,821				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/23/2022	08/23/2023	(364)	(658,711)	1808.66	(14,821)			(5,558)		(6,219)			3,705				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/23/2022	08/23/2023	(631)	(2,604,785)	4128.73	(135,365)			(50,762)		(85,208)			33,841				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/24/2022	08/24/2023	(114)	(28,100)	246.12	(669)			(251)		(135)			167				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/24/2022	08/24/2023	(414)	(748,703)	1809.76	(16,921)			(6,345)		(6,914)			4,230				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/24/2022	08/24/2023	(108)	(284,835)	2638.059	(6,352)			(2,382)		(2,314)			1,588				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/24/2022	08/24/2023	(114)	(353,754)	3114.27	(11,124)			(4,172)		(7,880)			2,781				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/24/2022	08/24/2023	(958)	(3,967,695)	4140.77	(158,696)			(59,511)		(117,695)			39,674				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/26/2022	08/25/2023	(587)	(1,056,724)	1799.88	(23,776)			(8,916)		(12,368)			5,944				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/25/2022	08/25/2023	(428)	(777,556)	1815.62	(17,495)			(6,561)		(6,237)			4,374				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/25/2022	08/25/2023	(129)	(342,210)	2647.755	(7,631)			(2,862)		(2,366)			1,908				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/26/2022	08/25/2023	(132)	(408,603)	3097.69	(14,065)			(5,274)		(12,059)			3,516				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/26/2022	08/25/2023	(1,439)	(5,840,025)	4057.66	(215,533)			(80,825)		(185,349)			53,883				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/25/2022	08/25/2023	(933)	(3,918,892)	4199.12	(110,022)			(41,258)		(84,212)			27,506				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/26/2022	08/28/2023	(314)	(565,586)	1799.88	(12,782)			(4,793)		(6,696)			3,196				

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S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/26/2022	08/28/2023	(500)	(2,030,768)	4057.66	(113,663)			(42,624)		(84,185)			28,416				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/29/2022	08/29/2023	(73)	(130,634)	1798.29	(2,835)			(1,063)		(1,608)			709				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/29/2022	08/29/2023	(129)	(339,388)	2630.947	(7,568)			(2,838)		(3,176)			1,892				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/29/2022	08/29/2023	(307)	(1,236,754)	4030.61	(67,917)			(25,469)		(52,901)			16,979				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/30/2022	08/30/2023	(674)	(1,207,816)	1792.64	(25,847)			(9,693)		(16,860)			6,462				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/30/2022	08/30/2023	(168)	(440,926)	2626.235	(9,789)			(3,671)		(4,465)			2,447				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/30/2022	08/30/2023	(5)	(16,711)	3086.05	(620)			(232)		(603)			155				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/30/2022	08/30/2023	(979)	(3,902,508)	3986.16	(185,126)			(69,422)		(164,062)			46,282				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/31/2022	08/31/2023	(138)	(33,782)	245.4	(801)			(300)		(196)			200				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/31/2022	08/31/2023	(1,070)	(1,914,301)	1789	(43,072)			(16,152)		(28,917)			10,768				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/31/2022	08/31/2023	(47)	(123,123)	2621.283	(2,733)			(1,025)		(1,351)			683				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/31/2022	08/31/2023	(107)	(330,082)	3079.99	(10,518)			(3,944)		(10,155)			2,630				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/31/2022	08/31/2023	(1,353)	(5,350,908)	3955	(183,917)			(68,969)		(197,998)			45,979				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/02/2022	09/01/2023	(1,130)	(2,018,849)	1786.1	(44,818)			(20,542)		(32,435)			11,205				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/01/2022	09/01/2023	(353)	(632,026)	1790.24	(14,157)			(6,489)		(9,334)			3,539				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/02/2022	09/01/2023	(26)	(79,707)	3075.43	(2,753)			(1,262)		(2,855)			688				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/01/2022	09/01/2023	(17)	(53,222)	3082.34	(1,802)			(826)		(1,754)			451				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/02/2022	09/01/2023	(1,660)	(6,512,878)	3924.26	(238,558)			(109,339)		(256,441)			59,640				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/01/2022	09/01/2023	(1,173)	(4,652,370)	3966.85	(154,380)			(70,757)		(167,780)			38,595				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/02/2022	09/05/2023	(79)	(140,728)	1786.1	(3,124)			(1,432)		(2,286)			781				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/02/2022	09/05/2023	(564)	(2,211,897)	3924.26	(123,990)			(56,829)		(120,095)			30,998				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/06/2022	09/06/2023	(108)	(192,705)	1785.24	(4,297)			(1,970)		(3,192)			1,074				

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Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/06/2022	09/06/2023	(20)	(50,996)	2604.44	(1,132)			(519)		(730)			283				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/06/2022	09/06/2023	(238)	(930,487)	3908.19	(59,517)			(27,279)		(57,074)			14,879				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/07/2022	09/07/2023	(635)	(155,072)	244.38	(3,675)			(1,684)		(1,138)			919				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/07/2022	09/07/2023	(271)	(486,420)	1796.18	(10,944)			(5,016)		(6,465)			2,736				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/07/2022	09/07/2023	(264)	(690,986)	2616.018	(15,340)			(7,031)		(8,420)			3,835				
SPXDSUN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/07/2022	09/07/2023	(35)	(107,896)	3093.82	(3,377)			(1,548)		(2,972)			844				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/07/2022	09/07/2023	(608)	(2,421,457)	3979.87	(91,581)			(41,974)		(93,609)			22,895				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/08/2022	09/08/2023	(643)	(1,156,666)	1797.77	(25,447)			(11,663)		(14,913)			6,362				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/09/2022	09/08/2023	(1,377)	(2,482,582)	1802.92	(55,362)			(25,374)		(28,625)			13,840				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/08/2022	09/08/2023	(269)	(702,731)	2616.33	(15,601)			(7,150)		(8,555)			3,900				
SPXDSUN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/09/2022	09/08/2023	(102)	(317,019)	3105.83	(10,970)			(5,028)		(8,944)			2,743				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/08/2022	09/08/2023	(825)	(3,306,131)	4006.18	(105,370)			(48,295)		(111,402)			26,343				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/09/2022	09/08/2023	(1,059)	(4,308,248)	4067.36	(149,854)			(68,683)		(134,719)			37,464				
SPXDSUN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/09/2022	09/11/2023	(36)	(113,102)	3105.83	(3,762)			(1,724)		(3,039)			940				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/09/2022	09/11/2023	(466)	(1,893,743)	4067.36	(103,316)			(47,353)		(77,987)			25,829				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/12/2022	09/12/2023	(132)	(238,020)	1805.85	(5,332)			(2,444)		(2,611)			1,333				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/12/2022	09/12/2023	(341)	(1,400,135)	4110.41	(62,557)			(28,672)		(46,543)			15,639				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/13/2022	09/13/2023	(239)	(427,136)	1788.47	(9,397)			(4,307)		(6,763)			2,349				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/13/2022	09/13/2023	(33)	(84,865)	2602.968	(1,884)			(864)		(1,265)			471				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/13/2022	09/13/2023	(727)	(2,858,182)	3932.69	(114,205)			(52,344)		(118,171)			28,551				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/14/2022	09/14/2023	(17)	(4,240)	242.89	(100)			(46)		(42)			25				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/14/2022	09/14/2023	(878)	(1,567,469)	1786.22	(34,798)			(15,949)		(26,000)			8,699				

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Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/14/2022	09/14/2023	(159)	(413,600)	2604.56	(9,141)			(4,189)		(6,051)			2,285				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/14/2022	09/14/2023	(74)	(226,699)	3078.11	(8,492)			(3,892)		(8,311)			2,123				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/14/2022	09/14/2023	(769)	(3,035,994)	3946.01	(114,400)			(52,433)		(122,565)			28,600				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/16/2022	09/15/2023	(806)	(1,432,822)	1776.81	(31,522)			(14,448)		(28,390)			7,881				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/15/2022	09/15/2023	(579)	(1,029,389)	1778.97	(22,647)			(10,380)		(19,613)			5,662				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/16/2022	09/15/2023	(12)	(36,672)	3062.3	(1,309)			(600)		(1,425)			327				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/15/2022	09/15/2023	(5)	(16,176)	3065.82	(632)			(290)		(679)			158				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/16/2022	09/15/2023	(1,316)	(5,096,539)	3873.33	(196,452)			(90,041)		(219,452)			49,113				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/15/2022	09/15/2023	(492)	(1,918,949)	3901.35	(58,891)			(26,992)		(68,572)			14,723				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/16/2022	09/18/2023	(240)	(425,939)	1776.81	(9,371)			(4,295)		(8,491)			2,343				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/16/2022	09/18/2023	(8)	(23,842)	3062.3	(973)			(446)		(1,086)			243				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/16/2022	09/18/2023	(774)	(2,996,059)	3873.33	(179,036)			(82,058)		(184,888)			44,759				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/19/2022	09/19/2023	(191)	(340,180)	1780.81	(7,586)			(3,477)		(6,322)			1,897				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/19/2022	09/19/2023	(89)	(229,835)	2594.225	(5,079)			(2,328)		(3,901)			1,270				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/19/2022	09/19/2023	(4)	(12,139)	3069.81	(475)			(218)		(502)			119				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/19/2022	09/19/2023	(712)	(2,778,665)	3899.89	(120,904)			(55,414)		(128,453)			30,226				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/20/2022	09/20/2023	(553)	(980,758)	1774.37	(21,577)			(9,889)		(20,494)			5,394				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/20/2022	09/20/2023	(609)	(2,348,784)	3855.93	(106,109)			(48,633)		(118,709)			26,527				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/21/2022	09/21/2023	(329)	(79,501)	241.79	(1,876)			(860)		(956)			469				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/21/2022	09/21/2023	(884)	(1,564,035)	1768.61	(34,409)			(15,771)		(36,128)			8,602				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/21/2022	09/21/2023	(73)	(188,104)	2583.475	(4,157)			(1,905)		(3,663)			1,039				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/21/2022	09/21/2023	(22)	(67,940)	3049.18	(2,547)			(1,167)		(3,096)			637				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/21/2022	09/21/2023	(1,424)	(5,397,874)	3789.93	(204,797)			(93,865)		(259,872)			51,199				

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UST 2.75% 08/15/32 Total Return Options		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/21/2022	09/22/2023	(223)	(22,276)	100	(557)			(255)		(558)			139				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/23/2022	09/22/2023	(1,262)	(2,220,274)	1759.37	(48,402)			(22,184)		(59,635)			12,100				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/22/2022	09/22/2023	(822)	(1,449,965)	1764.5	(31,609)			(14,488)		(35,894)			7,902				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/23/2022	09/22/2023	(467)	(1,195,829)	2559.331	(26,428)			(12,113)		(30,688)			6,607				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/23/2022	09/22/2023	(30)	(92,316)	3033.71	(3,877)			(1,777)		(5,069)			969				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/23/2022	09/22/2023	(1,760)	(6,500,619)	3693.23	(255,240)			(116,985)		(351,846)			63,810				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/22/2022	09/22/2023	(542)	(2,038,527)	3757.99	(89,093)			(40,834)		(112,880)			22,273				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/23/2022	09/25/2023	(986)	(1,734,998)	1759.37	(37,823)			(17,336)		(46,785)			9,456				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/23/2022	09/25/2023	(99)	(299,303)	3033.71	(11,775)			(5,397)		(15,401)			2,944				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/23/2022	09/25/2023	(625)	(2,306,797)	3693.23	(115,036)			(52,725)		(155,450)			28,759				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/26/2022	09/26/2023	(523)	(918,262)	1754.33	(20,202)			(9,259)		(26,769)			5,050				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/26/2022	09/26/2023	(10)	(30,394)	3025.81	(1,216)			(557)		(1,694)			304				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/26/2022	09/26/2023	(487)	(1,778,532)	3655.04	(118,317)			(54,229)		(166,070)			29,579				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/27/2022	09/27/2023	(1,147)	(2,008,660)	1751.35	(43,789)			(20,070)		(61,256)			10,947				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/27/2022	09/27/2023	(228)	(579,210)	2537.669	(12,801)			(5,867)		(18,624)			3,200				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/27/2022	09/27/2023	(1,127)	(4,109,742)	3647.29	(185,839)			(85,176)		(264,504)			46,460				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/28/2022	09/28/2023	(695)	(166,299)	239.38	(3,925)			(1,799)		(2,896)			981				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/28/2022	09/28/2023	(605)	(1,063,292)	1758.96	(23,286)			(10,673)		(28,967)			5,822				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/28/2022	09/28/2023	(246)	(630,817)	2561.321	(13,941)			(6,390)		(15,982)			3,485				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/28/2022	09/28/2023	(200)	(606,896)	3034.33	(22,117)			(10,137)		(30,285)			5,529				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/28/2022	09/28/2023	(1,180)	(4,389,941)	3719.04	(198,309)			(90,892)		(274,094)			49,577				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/30/2022	09/29/2023	(1,299)	(2,267,514)	1745.47	(49,205)			(22,552)		(75,344)			12,301				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/29/2022	09/29/2023	(978)	(1,712,883)	1751.24	(37,512)			(17,193)		(52,431)			9,378				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/30/2022	09/29/2023	(56)	(167,991)	3011.57	(6,520)			(2,988)		(10,141)			1,630				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/29/2022	09/29/2023	(11)	(33,297)	3021.27	(1,265)			(580)		(1,843)			316				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/30/2022	09/29/2023	(1,857)	(6,659,006)	3585.62	(247,055)			(113,233)		(378,711)			61,764				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/29/2022	09/29/2023	(1,110)	(4,040,899)	3640.47	(126,763)			(58,100)		(184,034)			31,691				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/30/2022	10/02/2023	(304)	(531,362)	1745.47	(11,584)			(5,309)		(17,704)			2,896				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/30/2022	10/02/2023	(125)	(375,337)	3011.57	(14,899)			(6,829)		(23,137)			3,725				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/30/2022	10/02/2023	(775)	(2,780,128)	3585.62	(174,869)			(80,148)		(272,273)			43,717				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/03/2022	10/03/2023	(252)	(442,470)	1757.92	(9,602)			(5,201)		(12,324)			2,400				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/03/2022	10/03/2023	(232)	(592,675)	2557.818	(13,098)			(7,095)		(15,687)			3,275				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/03/2022	10/03/2023	(11)	(33,567)	3033.83	(1,314)			(712)		(1,817)			329				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/03/2022	10/03/2023	(497)	(1,830,011)	3678.43	(116,007)			(62,837)		(161,204)			29,002				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/04/2022	10/04/2023	(251)	(60,198)	239.93	(1,421)			(770)		(983)			355				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/04/2022	10/04/2023	(142)	(250,910)	1768.87	(5,470)			(2,963)		(5,894)			1,367				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/04/2022	10/04/2023	(25)	(65,272)	2569.448	(1,443)			(781)		(1,528)			361				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/04/2022	10/04/2023	(8)	(24,837)	3052.99	(1,026)			(556)		(1,254)			256				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/04/2022	10/04/2023	(781)	(2,961,796)	3790.93	(139,546)			(75,587)		(175,587)			34,886				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/05/2022	10/05/2023	(479)	(114,472)	239.07	(2,702)			(1,463)		(2,104)			675				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/05/2022	10/05/2023	(1,487)	(2,627,721)	1766.74	(57,022)			(30,887)		(63,982)			14,255				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/05/2022	10/05/2023	(135)	(345,741)	2563.361	(7,641)			(4,139)		(8,656)			1,910				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/05/2022	10/05/2023	(84)	(255,532)	3049.59	(9,462)			(5,125)		(11,769)			2,365				

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S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/05/2022	10/05/2023	(1,443)	(5,460,777)	3783.28	(205,732)			(111,438)		(269,196)			51,433				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/07/2022	10/06/2023	(885)	(1,552,017)	1754.09	(33,679)			(18,243)		(45,922)			8,420				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/06/2022	10/06/2023	(639)	(1,126,273)	1761.89	(24,440)			(13,238)		(29,638)			6,110				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/07/2022	10/06/2023	(261)	(665,325)	2548.4	(14,637)			(7,928)		(19,448)			3,659				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/06/2022	10/06/2023	(94)	(239,359)	2557.103	(5,290)			(2,865)		(6,407)			1,322				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/07/2022	10/06/2023	(142)	(430,313)	3028.29	(16,333)			(8,847)		(22,666)			4,083				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/06/2022	10/06/2023	(18)	(55,444)	3041.48	(2,124)			(1,150)		(2,770)			531				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/07/2022	10/06/2023	(1,583)	(5,762,293)	3639.66	(288,719)			(156,389)		(415,338)			72,180				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/06/2022	10/06/2023	(612)	(2,293,055)	3744.52	(78,576)			(42,562)		(104,238)			19,644				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/10/2022	10/10/2023	(444)	(778,592)	1754.35	(16,740)			(9,067)		(23,053)			4,185				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/10/2022	10/10/2023	(144)	(366,972)	2543.441	(8,110)			(4,393)		(11,307)			2,028				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/10/2022	10/10/2023	(652)	(2,355,608)	3612.39	(160,810)			(87,106)		(239,079)			40,203				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/11/2022	10/11/2023	(425)	(745,363)	1755.52	(16,025)			(8,680)		(21,720)			4,006				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/11/2022	10/11/2023	(26)	(79,786)	3031.82	(3,112)			(1,685)		(4,276)			778				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/11/2022	10/11/2023	(650)	(2,330,967)	3588.84	(140,210)			(75,947)		(213,858)			35,052				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/12/2022	10/12/2023	(864)	(205,706)	238.06	(4,834)			(2,618)		(4,350)			1,209				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/12/2022	10/12/2023	(692)	(1,211,992)	1751.99	(26,179)			(14,180)		(37,206)			6,545				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/12/2022	10/12/2023	(118)	(300,584)	2544.096	(6,643)			(3,598)		(9,222)			1,661				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/12/2022	10/12/2023	(118)	(356,723)	3026	(13,668)			(7,403)		(19,328)			3,417				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/12/2022	10/12/2023	(1,360)	(4,865,448)	3577.03	(195,890)			(106,107)		(300,254)			48,973				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/14/2022	10/13/2023	(605)	(1,060,918)	1752.96	(22,704)			(12,298)		(32,154)			5,676				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/13/2022	10/13/2023	(643)	(1,132,609)	1761.19	(23,898)			(12,945)		(30,406)			5,975				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/14/2022	10/13/2023	(48)	(120,826)	2538.905	(2,658)			(1,440)		(3,898)			665				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/14/2022	10/13/2023	(16)	(47,904)	3028.21	(2,031)			(1,100)		(2,741)			508				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/14/2022	10/13/2023	(1,940)	(6,952,890)	3583.07	(258,017)			(139,759)		(391,502)			64,504				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/13/2022	10/13/2023	(809)	(2,968,137)	3669.91	(102,183)			(55,349)		(143,758)			25,546				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/14/2022	10/16/2023	(865)	(1,515,871)	1752.96	(32,440)			(17,571)		(46,090)			8,110				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/14/2022	10/16/2023	(13)	(38,703)	3028.21	(1,583)			(857)		(2,143)			396				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/14/2022	10/16/2023	(982)	(3,518,136)	3583.07	(268,255)			(145,305)		(408,652)			67,064				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/17/2022	10/17/2023	(240)	(423,247)	1761.04	(9,015)			(4,883)		(11,447)			2,254				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/17/2022	10/17/2023	(540)	(1,985,494)	3677.95	(120,961)			(65,521)		(164,773)			30,240				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/18/2022	10/18/2023	(730)	(1,288,885)	1766.46	(27,582)			(14,940)		(32,130)			6,896				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/18/2022	10/18/2023	(140)	(356,028)	2550.373	(7,833)			(4,243)		(10,344)			1,958				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/18/2022	10/18/2023	(100)	(306,303)	3052.59	(12,984)			(7,033)		(15,434)			3,246				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/18/2022	10/18/2023	(1,169)	(4,348,653)	3719.98	(170,551)			(92,382)		(227,263)			42,638				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/19/2022	10/19/2023	(1,049)	(247,792)	236.25	(5,823)			(3,154)		(6,542)			1,456				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/19/2022	10/19/2023	(444)	(783,656)	1763.21	(16,770)			(9,084)		(20,564)			4,193				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/19/2022	10/19/2023	(249)	(633,873)	2541.712	(13,945)			(7,554)		(20,032)			3,486				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/19/2022	10/19/2023	(109)	(333,162)	3047.25	(13,233)			(7,168)		(16,127)			3,308				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/19/2022	10/19/2023	(1,081)	(3,994,632)	3695.16	(166,807)			(90,354)		(231,055)			41,702				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/20/2022	10/20/2023	(577)	(1,013,971)	1758.26	(21,699)			(11,754)		(28,684)			5,425				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/21/2022	10/20/2023	(571)	(1,009,049)	1766.38	(21,695)			(11,751)		(25,257)			5,424				

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/20/2022	10/20/2023	(59)	(150,000)	2534.564	(3,300)			(1,788)		(5,069)			825				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/21/2022	10/20/2023	(54)	(136,469)	2545.113	(3,002)			(1,626)		(4,180)			751				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/21/2022	10/20/2023	(18)	(55,275)	3053.27	(2,416)			(1,308)		(2,901)			604				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/20/2022	10/20/2023	(840)	(3,077,711)	3665.78	(112,340)			(60,851)		(158,180)			28,085				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/21/2022	10/20/2023	(1,609)	(6,037,646)	3752.75	(192,158)			(104,086)		(254,460)			48,040				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/21/2022	10/23/2023	(236)	(416,477)	1766.38	(8,996)			(4,873)		(10,469)			2,249				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/21/2022	10/23/2023	(180)	(550,346)	3053.27	(19,132)			(10,363)		(22,623)			4,783				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/21/2022	10/23/2023	(631)	(2,368,812)	3752.75	(108,871)			(58,972)		(137,815)			27,218				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/24/2022	10/24/2023	(169)	(299,674)	1770.71	(6,443)			(3,490)		(7,051)			1,611				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/24/2022	10/24/2023	(8)	(23,987)	3061.55	(1,060)			(574)		(1,211)			265				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/24/2022	10/24/2023	(447)	(1,698,211)	3797.34	(96,193)			(52,104)		(112,650)			24,048				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/25/2022	10/25/2023	(821)	(1,458,613)	1775.83	(31,506)			(17,066)		(31,666)			7,877				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/25/2022	10/25/2023	(248)	(633,355)	2558.242	(13,934)			(7,547)		(17,164)			3,483				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/25/2022	10/25/2023	(31)	(95,064)	3070.68	(4,021)			(2,178)		(4,357)			1,005				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/25/2022	10/25/2023	(682)	(2,631,532)	3859.11	(116,051)			(62,861)		(130,894)			29,013				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/26/2022	10/26/2023	(615)	(145,996)	237.36	(3,431)			(1,858)		(3,417)			858				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/26/2022	10/26/2023	(451)	(802,001)	1777.81	(17,243)			(9,340)		(16,885)			4,311				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/26/2022	10/26/2023	(75)	(190,945)	2561.239	(4,201)			(2,275)		(5,028)			1,050				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/26/2022	10/26/2023	(148)	(454,389)	3074.36	(17,362)			(9,404)		(18,295)			4,341				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/26/2022	10/26/2023	(1,625)	(6,224,369)	3830.6	(246,165)			(133,339)		(302,259)			61,541				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/27/2022	10/27/2023	(280)	(497,147)	1778.54	(10,738)			(5,817)		(10,360)			2,685				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/28/2022	10/27/2023	(1,149)	(2,052,986)	1786.64	(44,344)			(24,020)		(37,298)			11,086				

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Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/28/2022	10/27/2023	(108)	(278,625)	2568.383	(6,130)			(3,320)		(6,828)			1,532				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/27/2022	10/27/2023	(3)	(10,727)	3075.89	(429)			(232)		(457)			107				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/27/2022	10/27/2023	(797)	(3,033,489)	3807.3	(112,668)			(61,028)		(139,378)			28,167				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/28/2022	10/27/2023	(1,387)	(5,410,417)	3901.06	(132,096)			(71,552)		(146,552)			33,024				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/28/2022	10/30/2023	(277)	(495,739)	1786.64	(10,708)			(5,800)		(9,062)			2,677				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/28/2022	10/30/2023	(63)	(196,207)	3090.18	(7,671)			(4,155)		(7,348)			1,918				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/28/2022	10/30/2023	(640)	(2,497,548)	3901.06	(113,644)			(61,557)		(122,341)			28,411				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/31/2022	10/31/2023	(298)	(531,778)	1784.95	(11,486)			(6,222)		(10,027)			2,872				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/31/2022	10/31/2023	(172)	(441,924)	2562.452	(9,722)			(5,266)		(11,568)			2,431				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/31/2022	10/31/2023	(27)	(84,182)	3088.07	(3,443)			(1,865)		(3,344)			861				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/31/2022	10/31/2023	(433)	(1,676,224)	3871.98	(113,516)			(61,488)		(119,087)			28,379				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/01/2022	11/01/2023	(503)	(898,210)	1784.06	(19,222)			(12,014)		(17,227)			4,805				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/01/2022	11/01/2023	(11)	(33,735)	3086.8	(1,425)			(891)		(1,401)			356				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/01/2022	11/01/2023	(1,034)	(3,987,377)	3856.1	(169,899)			(106,187)		(199,738)			42,475				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/02/2022	11/02/2023	(1,094)	(259,110)	236.78	(6,063)			(3,789)		(6,528)			1,516				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/02/2022	11/02/2023	(883)	(1,568,978)	1776.06	(33,733)			(21,083)		(34,392)			8,433				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/02/2022	11/02/2023	(278)	(710,357)	2555.989	(15,628)			(9,767)		(19,873)			3,907				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/02/2022	11/02/2023	(35)	(108,261)	3073.25	(4,269)			(2,668)		(4,571)			1,067				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/02/2022	11/02/2023	(1,362)	(5,118,886)	3759.69	(214,014)			(133,759)		(283,358)			53,503				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/03/2022	11/03/2023	(119)	(211,939)	1775.39	(4,557)			(2,848)		(4,704)			1,139				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/04/2022	11/03/2023	(637)	(1,135,087)	1781.91	(24,518)			(15,324)		(22,655)			6,129				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/03/2022	11/03/2023	(74)	(189,662)	2548.262	(4,173)			(2,608)		(5,720)			1,043				

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SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/03/2022	11/03/2023	(67)	(207,124)	3072.35	(8,679)			(5,424)		(9,206)			2,170				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/04/2022	11/03/2023	(36)	(112,203)	3083.97	(4,831)			(3,019)		(4,815)			1,208				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/03/2022	11/03/2023	(1,067)	(3,970,230)	3719.89	(128,523)			(80,327)		(175,916)			32,131				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/04/2022	11/03/2023	(1,962)	(7,397,760)	3770.55	(139,913)			(87,445)		(183,663)			34,978				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/04/2022	11/06/2023	(170)	(302,492)	1781.91	(6,534)			(4,084)		(6,071)			1,633				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/04/2022	11/06/2023	(27)	(83,283)	3083.97	(3,678)			(2,299)		(3,680)			919				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/04/2022	11/06/2023	(604)	(2,276,443)	3770.55	(137,487)			(85,929)		(170,169)			34,372				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/07/2022	11/07/2023	(124)	(222,297)	1785.59	(4,757)			(2,973)		(4,204)			1,189				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/07/2022	11/07/2023	(182)	(464,851)	2550.51	(10,227)			(6,392)		(13,782)			2,557				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/07/2022	11/07/2023	(9)	(27,514)	3091.35	(1,202)			(751)		(1,147)			301				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/07/2022	11/07/2023	(551)	(2,097,250)	3806.8	(111,652)			(69,783)		(136,596)			27,913				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/08/2022	11/08/2023	(143)	(33,750)	236.33	(790)			(494)		(899)			197				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/08/2022	11/08/2023	(1,547)	(2,766,352)	1787.74	(59,477)			(37,173)		(50,541)			14,869				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/08/2022	11/08/2023	(7)	(22,654)	3095.4	(988)			(617)		(922)			247				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/08/2022	11/08/2023	(747)	(2,859,022)	3828.11	(138,207)			(86,380)		(165,006)			34,552				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/09/2022	11/09/2023	(501)	(892,075)	1781.95	(19,269)			(12,043)		(17,988)			4,817				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/09/2022	11/09/2023	(180)	(460,826)	2553.648	(10,138)			(6,336)		(13,290)			2,535				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/09/2022	11/09/2023	(85)	(263,416)	3085.72	(10,578)			(6,611)		(10,435)			2,644				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/09/2022	11/09/2023	(1,161)	(4,351,449)	3748.57	(179,585)			(112,240)		(240,308)			44,896				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/10/2022	11/10/2023	(653)	(1,175,455)	1800.8	(24,802)			(15,501)		(17,130)			6,201				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/11/2022	11/10/2023	(385)	(694,739)	1804.21	(15,076)			(9,422)		(9,506)			3,769				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/11/2022	11/10/2023	(135)	(349,474)	2585.782	(7,688)			(4,805)		(7,276)			1,922				

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SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/10/2022	11/10/2023	(41)	(128,959)	3118.7	(5,300)			(3,313)		(4,271)			1,325				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/11/2022	11/10/2023	(9)	(29,396)	3124.94	(1,243)			(777)		(981)			311				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/10/2022	11/10/2023	(809)	(3,200,718)	3956.37	(99,697)			(62,311)		(111,215)			24,924				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/11/2022	11/10/2023	(969)	(3,869,663)	3992.93	(146,926)			(91,829)		(147,015)			36,732				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/11/2022	11/13/2023	(766)	(1,382,054)	1804.21	(29,991)			(18,744)		(19,061)			7,498				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/11/2022	11/13/2023	(25)	(79,034)	3124.94	(3,225)			(2,015)		(2,528)			806				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/11/2022	11/13/2023	(627)	(2,501,780)	3992.93	(104,019)			(65,012)		(102,088)			26,005				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/14/2022	11/14/2023	(158)	(284,252)	1801.03	(6,055)			(3,784)		(4,166)			1,514				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/14/2022	11/14/2023	(20)	(63,584)	3120.44	(2,728)			(1,705)		(2,224)			682				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/14/2022	11/14/2023	(386)	(1,528,689)	3957.25	(99,717)			(62,323)		(94,800)			24,929				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/15/2022	11/15/2023	(351)	(632,302)	1803.56	(13,594)			(8,497)		(8,871)			3,399				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/15/2022	11/15/2023	(152)	(392,126)	2588.028	(8,627)			(5,392)		(8,036)			2,157				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/15/2022	11/15/2023	(732)	(2,922,831)	3991.73	(143,041)			(89,401)		(138,211)			35,760				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/16/2022	11/16/2023	(459)	(110,318)	240.26	(2,592)			(1,620)		(1,861)			648				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/16/2022	11/16/2023	(555)	(999,052)	1801.5	(21,380)			(13,362)		(14,591)			5,345				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/16/2022	11/16/2023	(39)	(121,723)	3121.94	(4,995)			(3,122)		(3,985)			1,249				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/16/2022	11/16/2023	(1,215)	(4,809,235)	3958.79	(184,976)			(115,610)		(199,883)			46,244				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/17/2022	11/17/2023	(359)	(646,156)	1799.92	(13,892)			(8,683)		(9,733)			3,473				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/18/2022	11/17/2023	(809)	(1,458,730)	1802.74	(31,654)			(19,784)		(20,882)			7,914				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/19/2021	11/17/2023	(60)	(110,000)	1847.222	(4,356)			(1,361)		(630)			545				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/18/2022	11/17/2023	(189)	(488,290)	2586.07	(10,742)			(6,714)		(10,254)			2,686				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/17/2022	11/17/2023	(140)	(361,283)	2587.403	(7,948)			(4,968)		(7,479)			1,987				

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SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/17/2022	11/17/2023	(19)	(60,662)	3119.55	(2,536)			(1,585)		(2,048)			634				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/18/2022	11/17/2023	(33)	(103,430)	3124.78	(4,121)			(2,576)		(3,182)			1,030				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/17/2022	11/17/2023	(703)	(2,774,591)	3946.56	(106,771)			(66,732)		(113,515)			26,693				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/18/2022	11/17/2023	(1,487)	(5,897,073)	3965.34	(194,856)			(121,785)		(208,318)			48,714				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/18/2022	11/20/2023	(436)	(786,308)	1802.74	(17,063)			(10,664)		(11,340)			4,266				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/18/2022	11/20/2023	(881)	(3,493,513)	3965.34	(161,579)			(100,987)		(161,136)			40,395				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/21/2022	11/21/2023	(918)	(219,590)	239.09	(5,138)			(3,211)		(4,317)			1,285				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/21/2022	11/21/2023	(103)	(186,111)	1804.69	(3,908)			(2,443)		(2,597)			977				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/21/2022	11/21/2023	(477)	(1,882,635)	3949.94	(110,821)			(69,263)		(108,577)			27,705				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/22/2022	11/22/2023	(275)	(497,085)	1808.77	(10,588)			(6,617)		(6,452)			2,647				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/23/2022	11/22/2023	(410)	(741,042)	1809.42	(15,636)			(9,772)		(9,502)			3,909				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/22/2022	11/22/2023	(102)	(264,061)	2591.748	(5,809)			(3,631)		(5,261)			1,452				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/23/2022	11/22/2023	(121)	(313,839)	2595.28	(6,873)			(4,296)		(6,016)			1,718				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/23/2022	11/22/2023	(64)	(201,633)	3138.07	(8,255)			(5,160)		(5,945)			2,064				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/22/2022	11/22/2023	(656)	(2,625,710)	4003.58	(100,360)			(62,725)		(99,362)			25,090				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/23/2022	11/22/2023	(1,547)	(6,228,319)	4027.26	(266,703)			(166,690)		(273,060)			66,676				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/23/2022	11/23/2023	(7)	(28,033)	4027.26	(709)			(443)		(327)			177				
UST 4.125% 11/15/2032 Total Return Options		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/23/2022	11/24/2023	(172)	(17,236)	100	(445)			(278)		(496)			111				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/23/2022	11/24/2023	(186)	(337,254)	1809.42	(7,150)			(4,469)		(4,348)			1,787				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/25/2022	11/24/2023	(405)	(734,018)	1810.23	(15,855)			(9,909)		(9,322)			3,964				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/26/2021	11/24/2023	(14)	(25,000)	1831.668	(1,033)			(323)		(208)			129				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/24/2021	11/24/2023	(14)	(25,000)	1850.394	(983)			(307)		(138)			123				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/25/2022	11/24/2023	(32)	(99,711)	3140.15	(4,367)			(2,730)		(3,137)			1,092				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/25/2022	11/24/2023	(1,259)	(5,068,388)	4026.12	(170,661)			(106,663)		(172,066)			42,665				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/23/2022	11/24/2023	(1,479)	(5,955,543)	4027.26	(192,448)			(120,280)		(196,026)			48,112				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/25/2022	11/27/2023	(184)	(332,497)	1810.23	(7,149)			(4,468)		(4,257)			1,787				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/25/2022	11/27/2023	(225)	(907,203)	4026.12	(66,208)			(41,380)		(56,254)			16,552				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/28/2022	11/28/2023	(64)	(115,432)	1803.8	(2,482)			(1,551)		(1,666)			620				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/28/2022	11/28/2023	(395)	(1,563,991)	3963.94	(90,170)			(56,356)		(87,512)			22,542				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/29/2022	11/29/2023	(254)	(458,284)	1803.87	(9,807)			(6,130)		(6,621)			2,452				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/29/2021	11/29/2023	(14)	(25,000)	1838.385	(911)			(285)		(184)			114				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/29/2022	11/29/2023	(124)	(320,503)	2588.359	(7,051)			(4,407)		(6,699)			1,763				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/29/2022	11/29/2023	(430)	(1,700,956)	3957.63	(93,269)			(58,293)		(92,227)			23,317				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/30/2022	11/30/2023	(1,967)	(473,398)	240.7	(11,078)			(6,923)		(7,725)			2,769				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/30/2021	11/30/2023	(32)	(57,500)	1811.23	(2,148)			(671)		(729)			268				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/30/2022	11/30/2023	(768)	(1,391,687)	1811.32	(29,365)			(18,353)		(17,604)			7,341				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/30/2022	11/30/2023	(365)	(950,212)	2600.628	(20,905)			(13,065)		(17,430)			5,226				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/30/2022	11/30/2023	(58)	(181,718)	3143.77	(7,855)			(4,909)		(5,666)			1,964				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/30/2022	11/30/2023	(1,278)	(5,215,402)	4080.11	(244,584)			(152,865)		(218,630)			61,146				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/01/2022	12/01/2023	(439)	(795,967)	1812.15	(16,954)			(12,009)		(9,942)			4,239				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/02/2022	12/01/2023	(403)	(731,687)	1813.74	(15,878)			(11,247)		(8,872)			3,969				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/01/2022	12/01/2023	(12)	(36,934)	3145.54	(1,548)			(1,096)		(1,085)			387				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/02/2022	12/01/2023	(1,104)	(4,496,603)	4071.7	(177,941)			(126,042)		(166,662)			44,485				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/01/2022	12/01/2023	(680)	(2,771,376)	4076.57	(122,216)			(86,570)		(109,445)			30,554				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/02/2022	12/04/2023	(249)	(451,866)	1813.74	(9,805)			(6,946)		(5,525)			2,451				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/02/2022	12/04/2023	(538)	(2,191,216)	4071.7	(104,360)			(73,921)		(91,191)			26,090				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/05/2022	12/05/2023	(130)	(234,412)	1806.17	(5,087)			(3,603)		(3,298)			1,272				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/05/2022	12/05/2023	(12)	(30,980)	2599.251	(682)			(483)		(582)			170				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/05/2022	12/05/2023	(279)	(1,117,163)	3998.84	(64,403)			(45,619)		(60,084)			16,101				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/06/2022	12/06/2023	(344)	(619,790)	1802.9	(13,078)			(9,263)		(9,261)			3,269				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/06/2021	12/06/2023	(64)	(118,040)	1832.539	(4,521)			(1,601)		(1,007)			565				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/06/2022	12/06/2023	(300)	(778,937)	2599.061	(17,137)			(12,138)		(14,696)			4,284				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/06/2022	12/06/2023	(23)	(71,746)	3131.22	(3,116)			(2,207)		(2,518)			779				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/06/2022	12/06/2023	(881)	(3,471,538)	3941.26	(189,548)			(134,263)		(199,371)			47,387				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/07/2022	12/07/2023	(1,821)	(441,789)	242.57	(10,338)			(7,323)		(5,715)			2,584				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/07/2022	12/07/2023	(623)	(1,122,637)	1802.76	(23,688)			(16,779)		(16,854)			5,922				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/07/2021	12/07/2023	(41)	(75,000)	1837.58	(2,918)			(1,033)		(579)			365				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/07/2022	12/07/2023	(158)	(410,585)	2604.685	(9,033)			(6,398)		(7,298)			2,258				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/07/2022	12/07/2023	(126)	(393,021)	3131.3	(16,425)			(11,634)		(13,288)			4,106				

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S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/07/2022	12/07/2023	(1,301)	(5,119,783)	3933.92	(228,854)			(162,105)		(258,609)			57,213				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/09/2022	12/08/2023	(679)	(1,223,574)	1801.6	(26,552)			(18,807)		(18,786)			6,638				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/08/2022	12/08/2023	(203)	(365,772)	1804.59	(7,791)			(5,519)		(5,331)			1,948				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/08/2021	12/08/2023	(16)	(28,940)	1838.442	(1,126)			(399)		(220)			141				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/10/2021	12/08/2023	(7)	(12,500)	1842.122	(493)			(174)		(88)			62				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/09/2022	12/08/2023	(135)	(351,116)	2594.039	(7,725)			(5,472)		(7,015)			1,931				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/08/2022	12/08/2023	(12)	(39,020)	3134.84	(1,643)			(1,164)		(1,273)			411				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/09/2022	12/08/2023	(1,546)	(6,081,471)	3934.38	(201,737)			(142,897)		(224,555)			50,434				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/08/2022	12/08/2023	(478)	(1,894,491)	3963.51	(78,466)			(55,580)		(81,454)			19,616				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/09/2022	12/11/2023	(202)	(364,451)	1801.6	(7,909)			(5,602)		(5,633)			1,977				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/09/2022	12/11/2023	(38)	(119,194)	3129.99	(5,162)			(3,657)		(4,253)			1,291				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/09/2022	12/11/2023	(623)	(2,451,129)	3934.38	(114,503)			(81,107)		(121,401)			28,626				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/12/2022	12/12/2023	(671)	(161,638)	240.89	(3,782)			(2,679)		(2,626)			946				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/12/2022	12/12/2023	(277)	(500,850)	1806.92	(10,868)			(7,698)		(7,073)			2,717				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/12/2022	12/12/2023	(424)	(1,690,651)	3990.56	(121,513)			(86,071)		(117,179)			30,378				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/13/2022	12/13/2023	(986)	(1,785,097)	1809.79	(38,380)			(27,186)		(24,016)			9,595				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/13/2022	12/13/2023	(219)	(569,998)	2605.932	(12,540)			(8,882)		(10,108)			3,135				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/13/2022	12/13/2023	(782)	(3,143,622)	4019.65	(187,608)			(132,889)		(186,900)			46,902				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/14/2022	12/14/2023	(367)	(88,865)	242.02	(2,088)			(1,479)		(1,254)			522				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/14/2022	12/14/2023	(597)	(1,077,946)	1806.81	(22,852)			(16,187)		(15,325)			5,713				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/14/2021	12/14/2023	(82)	(150,000)	1839.858	(5,858)			(2,075)		(1,134)			732				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/14/2022	12/14/2023	(110)	(285,120)	2603.759	(6,273)			(4,443)		(5,187)			1,568				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/14/2022	12/14/2023	(117)	(368,682)	3140.74	(14,827)			(10,502)		(11,323)			3,707				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/14/2022	12/14/2023	(1,067)	(4,263,729)	3995.32	(169,962)			(120,390)		(178,276)			42,491				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/16/2022	12/15/2023	(747)	(1,338,957)	1792.17	(28,788)			(20,391)		(24,417)			7,197				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/15/2022	12/15/2023	(520)	(934,906)	1796.8	(19,633)			(13,907)		(15,803)			4,908				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/15/2021	12/15/2023	(43)	(79,088)	1845.071	(3,037)			(1,076)		(538)			380				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/16/2021	12/15/2023	(11)	(20,000)	1847.697	(828)			(293)		(129)			104				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/16/2022	12/15/2023	(242)	(628,020)	2593.37	(13,816)			(9,787)		(12,783)			3,454				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/16/2022	12/15/2023	(53)	(165,276)	3116.01	(6,582)			(4,662)		(6,097)			1,645				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/15/2022	12/15/2023	(9)	(28,613)	3123.69	(1,205)			(853)		(1,033)			301				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/16/2022	12/15/2023	(1,252)	(4,824,265)	3852.36	(184,325)			(130,564)		(221,811)			46,081				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/15/2022	12/15/2023	(1,126)	(4,388,244)	3895.75	(140,675)			(99,645)		(165,538)			35,169				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/16/2022	12/16/2023	(8)	(28,939)	3852.36	(697)			(494)		(1,011)			174				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/16/2022	12/18/2023	(485)	(869,991)	1792.17	(18,705)			(13,249)		(15,954)			4,676				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/16/2022	12/18/2023	(5)	(17,134)	3116.01	(764)			(541)		(721)			191				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/16/2022	12/18/2023	(650)	(2,502,862)	3852.36	(116,369)			(82,428)		(136,436)			29,092				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/19/2022	12/19/2023	(1,365)	(328,230)	240.43	(7,713)			(5,464)		(5,706)			1,928				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/19/2022	12/19/2023	(388)	(694,839)	1790.27	(14,870)			(10,533)		(13,159)			3,717				

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SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/19/2022	12/19/2023	(5)	(16,701)	3113.87	(755)			(535)		(714)			189				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/19/2022	12/19/2023	(574)	(2,191,868)	3817.66	(147,750)			(104,657)		(180,721)			36,938				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/20/2022	12/20/2023	(701)	(1,256,114)	1790.64	(26,881)			(19,041)		(23,691)			6,720				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/20/2021	12/20/2023	(104)	(190,008)	1828.978	(7,220)			(2,557)		(1,824)			903				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/20/2022	12/20/2023	(437)	(1,125,617)	2578.415	(24,764)			(17,541)		(26,849)			6,191				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/20/2022	12/20/2023	(1,061)	(4,055,824)	3821.62	(182,781)			(129,470)		(229,677)			45,695				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/21/2022	12/21/2023	(492)	(118,633)	240.97	(2,788)			(1,975)		(1,936)			697				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/21/2022	12/21/2023	(597)	(1,072,886)	1795.9	(22,960)			(16,263)		(18,625)			5,740				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/21/2021	12/21/2023	(84)	(153,440)	1835.156	(5,877)			(2,081)		(1,309)			735				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/21/2022	12/21/2023	(96)	(299,680)	3124.43	(12,448)			(8,817)		(11,057)			3,112				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/21/2022	12/21/2023	(1,480)	(5,741,930)	3878.44	(265,901)			(188,347)		(313,484)			66,475				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/22/2022	12/22/2023	(241)	(432,187)	1792.83	(9,249)			(6,551)		(7,900)			2,312				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/23/2022	12/22/2023	(707)	(1,269,344)	1795.31	(27,291)			(19,331)		(22,292)			6,823				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/22/2021	12/22/2023	(16)	(29,857)	1838.506	(1,158)			(410)		(239)			145				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/23/2021	12/22/2023	(62)	(114,589)	1842.373	(4,480)			(1,587)		(848)			560				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/23/2022	12/22/2023	(244)	(629,313)	2577.669	(13,845)			(9,807)		(15,161)			3,461				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/22/2022	12/22/2023	(223)	(575,249)	2578.855	(12,655)			(8,964)		(13,699)			3,164				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/22/2022	12/22/2023	(36)	(111,181)	3119.48	(4,744)			(3,361)		(4,349)			1,186				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/23/2022	12/22/2023	(16)	(49,780)	3124.18	(2,071)			(1,467)		(1,832)			518				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/22/2022	12/22/2023	(1,820)	(6,958,279)	3822.39	(246,015)			(174,261)		(311,603)			61,504				

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S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/23/2022	12/22/2023	(1,439)	(5,534,363)	3844.82	(200,466)			(141,996)		(244,690)			50,116				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/23/2022	12/26/2023	(192)	(345,024)	1795.31	(7,384)			(5,230)		(6,105)			1,846				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/23/2022	12/26/2023	(346)	(1,331,906)	3844.82	(90,518)			(64,117)		(108,227)			22,629				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/27/2022	12/27/2023	(248)	(445,285)	1796.35	(9,485)			(6,718)		(7,763)			2,371				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/27/2022	12/27/2023	(109)	(340,664)	3127.52	(13,627)			(9,652)		(11,866)			3,407				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/27/2022	12/27/2023	(589)	(2,256,042)	3829.25	(158,510)			(112,278)		(195,433)			39,628				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/28/2022	12/28/2023	(379)	(90,540)	238.84	(2,119)			(1,501)		(1,917)			530				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/28/2022	12/28/2023	(191)	(342,465)	1790.28	(7,500)			(5,312)		(6,588)			1,875				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/28/2021	12/28/2023	(65)	(120,000)	1852.66	(4,536)			(1,607)		(733)			567				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/28/2022	12/28/2023	(96)	(247,222)	2562.808	(5,439)			(3,853)		(6,902)			1,360				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/28/2022	12/28/2023	(129)	(401,358)	3117.34	(16,577)			(11,742)		(15,516)			4,144				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/28/2022	12/28/2023	(1,098)	(4,154,576)	3783.22	(189,898)			(134,511)		(247,559)			47,475				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/30/2022	12/29/2023	(1,208)	(2,165,864)	1792.36	(46,566)			(32,984)		(40,394)			11,642				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/29/2022	12/29/2023	(436)	(782,731)	1795.8	(16,907)			(11,976)		(13,820)			4,227				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/29/2021	12/29/2023	(15)	(27,500)	1855.19	(1,133)			(401)		(160)			142				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/31/2021	12/29/2023	(78)	(144,873)	1856.306	(5,809)			(2,057)		(822)			726				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/29/2022	12/29/2023	(51)	(130,079)	2572.202	(2,862)			(2,027)		(3,332)			715				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/30/2022	12/29/2023	(10)	(32,605)	3121.73	(1,363)			(965)		(1,247)			341				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/29/2022	12/29/2023	(6)	(19,726)	3127.34	(854)			(605)		(762)			214				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/30/2022	12/29/2023	(1,470)	(5,645,624)	3839.5	(225,379)			(159,644)		(278,457)			56,345				

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S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/29/2022	12/29/2023	(1,200)	(4,620,490)	3849.28	(202,684)			(143,568)		(252,920)			50,671				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/29/2021	12/29/2023	(43)	(207,158)	4793.06	(8,458)			(2,996)		(1,280)			1,057				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/30/2022	01/02/2024	(84)	(149,760)	1792.36	(3,205)			(2,270)		(2,813)			801				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/30/2022	01/02/2024	(7)	(21,603)	3121.73	(987)			(699)		(916)			247				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/30/2022	01/02/2024	(441)	(1,694,929)	3839.5	(101,394)			(71,820)		(123,349)			25,348				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/03/2023	01/03/2024	(209)	(375,223)	1792.66		(8,067)		(6,387)		(7,027)			1,681				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/03/2023	01/03/2024	(82)	(210,478)	2571.41		(4,631)		(3,666)		(5,463)			965				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/03/2023	01/03/2024	(11)	(35,126)	3123.78		(1,588)		(1,257)		(1,475)			331				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/03/2023	01/03/2024	(552)	(2,112,531)	3824.14		(155,010)		(122,717)		(195,964)			32,294				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/04/2023	01/04/2024	(230)	(55,420)	241.05		(1,297)		(1,027)		(915)			270				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/04/2023	01/04/2024	(78)	(139,795)	1797.66		(3,057)		(2,420)		(2,423)			637				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/04/2023	01/04/2024	(31)	(81,064)	2583.862		(1,783)		(1,412)		(1,871)			372				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/04/2023	01/04/2024	(108)	(339,630)	3132.88		(13,693)		(10,840)		(11,790)			2,853				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/04/2023	01/04/2024	(1,201)	(4,625,981)	3852.97		(219,501)		(173,771)		(271,552)			45,729				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/05/2023	01/05/2024	(403)	(722,278)	1791.07		(15,385)		(12,179)		(13,913)			3,205				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/06/2023	01/05/2024	(918)	(1,654,954)	1802.15		(35,251)		(27,907)		(26,718)			7,344				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/05/2022	01/05/2024	(86)	(159,666)	1857.24	(6,115)			(2,421)		(916)			764				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/05/2023	01/05/2024	(295)	(760,320)	2579.656		(16,727)		(13,242)		(18,298)			3,485				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/05/2023	01/05/2024	(14)	(44,514)	3121.78		(1,901)		(1,505)		(1,738)			396				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/06/2023	01/05/2024	(34)	(107,214)	3141.49		(4,497)		(3,560)		(3,717)			937				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/05/2023	01/05/2024	(973)	(3,704,713)	3808.1		(126,999)		(100,541)		(162,681)			26,458				

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S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/06/2023	01/05/2024	(1,226)	(4,776,794)	3895.08		(173,748)		(137,550)		(208,457)			36,197				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/06/2023	01/08/2024	(275)	(496,000)	1802.15		(10,565)		(8,364)		(8,056)			2,201				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/06/2023	01/08/2024	(71)	(223,140)	3141.49		(9,751)		(7,720)		(8,120)			2,032				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/06/2023	01/08/2024	(948)	(3,693,397)	3895.08		(147,953)		(117,130)		(175,245)			30,824				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/09/2023	01/09/2024	(246)	(442,958)	1799.78		(9,524)		(7,540)		(7,491)			1,984				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/09/2023	01/09/2024	(70)	(183,348)	2603.377		(4,034)		(3,193)		(3,504)			840				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/09/2023	01/09/2024	(498)	(1,938,042)	3892.09		(129,005)		(102,129)		(154,285)			26,876				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/10/2023	01/10/2024	(353)	(635,465)	1802.1		(13,726)		(10,866)		(10,371)			2,860				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/10/2022	01/10/2024	(16)	(28,750)	1850.286	(1,075)			(426)		(194)			134				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/10/2023	01/10/2024	(95)	(246,525)	2600.59		(5,424)		(4,294)		(4,857)			1,130				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/10/2023	01/10/2024	(790)	(3,097,822)	3919.25		(140,793)		(111,461)		(163,984)			29,332				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/11/2023	01/11/2024	(1,014)	(246,411)	242.96		(5,766)		(4,565)		(3,245)			1,201				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/11/2023	01/11/2024	(508)	(918,638)	1807.44		(19,659)		(15,563)		(13,760)			4,096				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/11/2022	01/11/2024	(577)	(1,070,002)	1854.357	(40,566)			(16,057)		(6,681)			5,071				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/11/2023	01/11/2024	(139)	(437,213)	3152.65		(17,046)		(13,495)		(13,096)			3,551				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/11/2023	01/11/2024	(1,424)	(5,653,391)	3969.61		(221,709)		(175,520)		(244,854)			46,189				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/12/2023	01/12/2024	(340)	(614,895)	1806.71		(13,282)		(10,515)		(9,343)			2,767				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/13/2023	01/12/2024	(576)	(1,042,652)	1808.7		(22,313)		(17,664)		(15,326)			4,648				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/14/2022	01/12/2024	(40)	(73,872)	1850.38	(2,778)			(1,099)		(502)			347				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/13/2022	01/12/2024	(128)	(237,491)	1853.577	(9,262)			(3,666)		(1,513)			1,158				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/12/2022	01/12/2024	(183)	(339,882)	1854.6	(12,983)			(5,139)		(2,120)			1,623				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/13/2023	01/12/2024	(143)	(373,989)	2614.491		(8,228)		(6,514)		(6,395)			1,714				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/12/2023	01/12/2024	(97)	(252,900)	2617.67		(5,564)		(4,405)		(4,179)			1,159				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/13/2023	01/12/2024	(52)	(163,342)	3155.62		(6,966)		(5,515)		(5,311)			1,451				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/12/2023	01/12/2024	(741)	(2,952,129)	3983.17		(96,638)		(76,505)		(106,296)			20,133				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/13/2023	01/12/2024	(3,313)	(13,248,560)	3999.09		(550,172)		(435,553)		(593,588)			114,619				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/13/2023	01/16/2024	(216)	(391,260)	1808.7		(8,334)		(6,598)		(5,801)			1,736				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/13/2023	01/16/2024	(64)	(202,484)	3155.62		(8,600)		(6,808)		(6,573)			1,792				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/13/2023	01/16/2024	(477)	(1,907,743)	3999.09		(132,100)		(104,579)		(138,380)			27,521				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/17/2023	01/17/2024	(755)	(1,363,755)	1806.5		(29,184)		(23,104)		(21,011)			6,080				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/17/2023	01/17/2024	(8)	(26,014)	3153.34		(1,121)		(888)		(900)			234				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/17/2023	01/17/2024	(762)	(3,040,455)	3990.97		(181,408)		(143,615)		(197,576)			37,793				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/18/2023	01/18/2024	(294)	(527,870)	1798.19		(11,508)		(9,110)		(9,310)			2,397				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/18/2022	01/18/2024	(39)	(72,085)	1843.01	(2,718)			(1,076)		(580)			340				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/18/2023	01/18/2024	(287)	(752,392)	2619.135		(16,553)		(13,104)		(12,380)			3,448				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/18/2023	01/18/2024	(33)	(102,797)	3139.23		(4,192)		(3,318)		(3,694)			873				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/18/2023	01/18/2024	(773)	(3,036,070)	3928.86		(156,885)		(124,201)		(181,025)			32,684				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/19/2023	01/19/2024	(393)	(703,743)	1791.06		(14,779)		(11,700)		(13,877)			3,079				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/20/2023	01/19/2024	(863)	(1,551,174)	1798.29		(32,730)		(25,911)		(27,366)			6,819				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/21/2022	01/19/2024	(17)	(30,676)	1821.746	(1,163)			(460)		(367)			145				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/20/2022	01/19/2024	(29)	(53,525)	1828.522	(2,055)			(814)		(567)			257				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/19/2022	01/19/2024	(89)	(163,930)	1838.307	(6,147)			(2,433)		(1,448)			768				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/19/2023	01/19/2024	(49)	(128,700)	2612.386		(2,831)		(2,242)		(2,279)			590				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/19/2023	01/19/2024	(3)	(10,364)	3127.16		(433)		(343)		(407)			90				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/20/2023	01/19/2024	(2)	(6,233)	3140.17		(216)		(171)		(185)			45				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/19/2023	01/19/2024	(1,432)	(5,582,046)	3898.85		(210,994)		(167,037)		(246,882)			43,957				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/20/2023	01/19/2024	(1,964)	(7,801,276)	3972.61		(281,312)		(222,705)		(309,931)			58,607				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/19/2022	01/19/2024	(57)	(259,493)	4532.76	(9,990)			(3,955)		(4,596)			1,249				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/20/2023	01/20/2024	(6)	(25,254)	3972.61		(702)		(556)		(676)			146				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/20/2023	01/22/2024	(237)	(426,018)	1798.29		(8,989)		(7,116)		(7,557)			1,873				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/20/2023	01/22/2024	(71)	(221,472)	3140.17		(9,503)		(7,523)		(8,423)			1,980				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/20/2023	01/22/2024	(765)	(3,040,849)	3972.61		(143,626)		(113,704)		(156,862)			29,922				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/23/2023	01/23/2024	(245)	(441,501)	1801.87		(9,316)		(7,375)		(7,416)			1,941				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/23/2023	01/23/2024	(94)	(247,115)	2615.129		(5,437)		(4,304)		(4,282)			1,133				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/23/2023	01/23/2024	(567)	(2,280,005)	4019.81		(154,414)		(122,245)		(159,937)			32,170				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/24/2023	01/24/2024	(586)	(1,056,399)	1801.8		(22,290)		(17,646)		(17,799)			4,644				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/24/2022	01/24/2024	(30)	(53,981)	1823.596	(2,100)			(831)		(632)			262				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/24/2023	01/24/2024	(33)	(85,280)	2617.005		(1,876)		(1,485)		(1,451)			391				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/24/2023	01/24/2024	(14)	(42,669)	3147.84		(1,941)		(1,537)		(1,637)			404				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/24/2023	01/24/2024	(693)	(2,782,514)	4016.95		(175,525)		(138,957)		(185,113)			36,568				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/25/2023	01/25/2024	(1,015)	(247,935)	244.3		(5,826)		(4,613)		(2,822)			1,214				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/25/2023	01/25/2024	(278)	(499,985)	1800.12		(10,500)		(8,312)		(8,666)			2,187				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/25/2022	01/25/2024	(146)	(265,576)	1817.361	(10,039)			(3,974)		(3,473)			1,255				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/25/2023	01/25/2024	(164)	(430,676)	2618.244		(9,475)		(7,501)		(7,248)			1,974				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/25/2023	01/25/2024	(222)	(699,324)	3145.3		(29,344)		(23,231)		(25,421)			6,113				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/25/2023	01/25/2024	(1,692)	(6,795,213)	4016.22		(339,756)		(268,973)		(360,283)			70,782				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/27/2023	01/26/2024	(1,499)	(2,698,932)	1800.06		(56,947)		(45,083)		(46,907)			11,864				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/26/2023	01/26/2024	(529)	(952,674)	1800.64		(20,006)		(15,838)		(16,408)			4,168				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/26/2022	01/26/2024	(587)	(1,062,996)	1810.296	(40,819)			(16,158)		(15,680)			5,102				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/27/2022	01/26/2024	(133)	(240,075)	1811.39	(9,147)			(3,621)		(3,478)			1,143				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/28/2022	01/26/2024	(8)	(13,944)	1819.345	(535)			(212)		(177)			67				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/27/2023	01/26/2024	(70)	(220,550)	3145.97		(9,285)		(7,351)		(7,843)			1,934				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/26/2023	01/26/2024	(3)	(8,547)	3146.59		(358)		(284)		(303)			75				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/26/2023	01/26/2024	(902)	(3,664,506)	4060.43		(122,968)		(97,349)		(124,089)			25,618				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/27/2023	01/26/2024	(1,914)	(7,789,214)	4070.56		(288,733)		(228,581)		(288,143)			60,153				

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S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/26/2022	01/26/2024	(106)	(461,490)	4349.93	(17,223)			(6,817)		(12,899)			2,153				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/27/2023	01/29/2024	(297)	(534,832)	1800.06		(11,231)		(8,892)		(9,346)			2,340				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/27/2023	01/29/2024	(75)	(237,091)	3145.97		(10,456)		(8,277)		(8,915)			2,178				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/27/2023	01/29/2024	(940)	(3,827,054)	4070.56		(168,255)		(133,202)		(167,377)			35,053				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/30/2023	01/30/2024	(90)	(161,892)	1797.5		(3,464)		(2,743)		(2,948)			722				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/30/2023	01/30/2024	(70)	(182,288)	2610.579		(4,010)		(3,175)		(3,351)			835				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/30/2023	01/30/2024	(12)	(38,351)	3142.67		(1,722)		(1,363)		(1,545)			359				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/30/2023	01/30/2024	(594)	(2,385,052)	4017.77		(146,036)		(115,612)		(155,144)			30,424				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/31/2023	01/31/2024	(615)	(1,110,817)	1805.89		(23,327)		(18,467)		(17,775)			4,860				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/31/2022	01/31/2024	(24)	(44,689)	1825.99	(1,747)			(692)		(511)			218				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/31/2023	01/31/2024	(97)	(255,244)	2622.529		(5,615)		(4,445)		(4,151)			1,170				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/31/2023	01/31/2024	(1,023)	(4,171,816)	4076.6		(247,869)		(196,230)		(242,642)			51,639				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/01/2023	02/01/2024	(97)	(23,760)	245.2		(556)		(486)		(244)			69				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/01/2023	02/01/2024	(358)	(647,134)	1809.9		(13,719)		(12,004)		(9,728)			1,715				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/01/2022	02/01/2024	(112)	(204,377)	1829.53	(8,032)			(3,514)		(2,202)			1,004				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/01/2023	02/01/2024	(100)	(264,906)	2637.86		(5,828)		(5,099)		(3,657)			728				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/01/2023	02/01/2024	(77)	(242,936)	3165.11		(10,137)		(8,870)		(7,899)			1,267				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/01/2023	02/01/2024	(1,523)	(6,275,132)	4119.21		(312,313)		(273,274)		(289,548)			39,039				
UST 4.125% 11/15/2032 Total Return Options		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/01/2023	02/02/2024	(247)	(24,222)	98		(350)		(307)		(256)			44				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/03/2023	02/02/2024	(1,334)	(2,414,505)	1810.28		(50,946)		(44,578)		(36,149)			6,368				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/02/2023	02/02/2024	(362)	(655,849)	1813.82		(14,035)		(12,281)		(9,267)			1,754				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/04/2022	02/02/2024	(34)	(61,595)	1820.86	(2,482)			(1,086)		(773)			310				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/03/2022	02/02/2024	(26)	(48,094)	1829.21	(1,847)			(808)		(522)			231				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/02/2022	02/02/2024	(67)	(122,704)	1835.46	(4,675)			(2,045)		(1,191)			584				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/02/2023	02/02/2024	(88)	(233,687)	2642.88		(5,141)		(4,498)		(3,057)			643				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/03/2023	02/02/2024	(6)	(18,634)	3166.59		(790)		(691)		(591)			99				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/02/2023	02/02/2024	(1)	(3,101)	3172.36		(128)		(112)		(95)			16				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/03/2023	02/02/2024	(1,657)	(6,856,047)	4136.48		(276,969)		(242,348)		(254,222)			34,621				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/02/2023	02/02/2024	(627)	(2,622,693)	4179.76		(110,328)		(96,537)		(95,085)			13,791				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/02/2022	02/02/2024	(101)	(461,267)	4589.38	(17,309)			(7,573)		(7,227)			2,164				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/03/2023	02/05/2024	(251)	(453,704)	1810.28		(9,573)		(8,377)		(6,834)			1,197				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/03/2023	02/05/2024	(1,261)	(5,214,100)	4136.48		(215,575)		(188,628)		(195,676)			26,947				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/06/2023	02/06/2024	(381)	(689,079)	1806.55		(14,402)		(12,602)		(11,039)			1,800				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/06/2023	02/06/2024	(23)	(61,182)	2614.28		(1,340)		(1,172)		(1,096)			167				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/06/2023	02/06/2024	(4)	(14,120)	3161.29		(668)		(584)		(517)			83				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/06/2023	02/06/2024	(674)	(2,770,967)	4111.08		(167,161)		(146,266)		(155,086)			20,895				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/07/2023	02/07/2024	(274)	(66,524)	242.68		(1,557)		(1,362)		(951)			195				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/07/2023	02/07/2024	(175)	(316,429)	1808.48		(6,645)		(5,814)		(4,926)			831				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/07/2022	02/07/2024	(80)	(145,051)	1820.23	(5,512)			(2,411)		(1,863)			689				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/07/2023	02/07/2024	(609)	(2,537,338)	4164		(133,924)		(117,184)		(114,989)			16,741				

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Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/08/2023	02/08/2024	(256)	(62,049)	242.42		(1,452)		(1,270)		(917)			181				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/08/2023	02/08/2024	(608)	(1,096,789)	1803.22		(22,923)		(20,058)		(18,581)			2,865				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/08/2022	02/08/2024	(75)	(136,438)	1824.69	(5,362)			(2,346)		(1,628)			670				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/08/2023	02/08/2024	(175)	(457,806)	2611.53		(10,026)		(8,773)		(8,460)			1,253				
SPXDSUN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/08/2023	02/08/2024	(75)	(237,307)	3156.28		(10,251)		(8,970)		(8,281)			1,281				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/08/2023	02/08/2024	(2,253)	(9,276,817)	4117.86		(395,917)		(346,427)		(373,158)			49,490				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/09/2023	02/09/2024	(297)	(533,863)	1797.92		(11,211)		(9,810)		(9,826)			1,401				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/10/2023	02/09/2024	(1,286)	(2,317,085)	1801.62		(49,354)		(43,185)		(40,309)			6,169				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/11/2022	02/09/2024	(13)	(23,915)	1813.8	(966)			(423)		(343)			121				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/10/2022	02/09/2024	(240)	(436,500)	1820.95	(17,722)			(7,753)		(5,563)			2,215				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/09/2022	02/09/2024	(111)	(203,700)	1832.28	(8,026)			(3,511)		(2,135)			1,003				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/10/2023	02/09/2024	(43)	(110,658)	2600.79		(2,423)		(2,120)		(2,278)			303				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/09/2023	02/09/2024	(1,208)	(4,928,541)	4081.5		(197,269)		(172,610)		(194,526)			24,659				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/10/2023	02/09/2024	(1,761)	(7,201,374)	4090.46		(283,228)		(247,825)		(272,694)			35,404				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/09/2022	02/09/2024	(18)	(83,409)	4587.18	(3,253)			(1,423)		(1,346)			407				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/10/2023	02/10/2024		(546)	4090.46		(12)		(10)		(5)			1				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/10/2023	02/12/2024	(308)	(554,548)	1801.62		(11,867)		(10,384)		(9,698)			1,483				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/10/2023	02/12/2024	(867)	(3,547,468)	4090.46		(190,146)		(166,377)		(177,795)			23,768				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/13/2023	02/13/2024	(343)	(619,649)	1807.29		(13,075)		(11,440)		(9,944)			1,634				

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S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/13/2023	02/13/2024	(827)	(3,421,769)	4137.29		(211,293)		(184,881)		(188,871)			26,412				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/14/2023	02/14/2024	(407)	(734,992)	1804.99		(15,214)		(13,313)		(12,248)			1,902				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/14/2022	02/14/2024	(93)	(167,725)	1808.68	(6,508)			(2,847)		(2,638)			813				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/14/2023	02/14/2024	(351)	(912,460)	2601.38		(19,983)		(17,485)		(18,813)			2,498				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/14/2023	02/14/2024	(1,026)	(4,245,466)	4136.13		(196,240)		(171,710)		(177,652)			24,530				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/15/2023	02/15/2024	(513)	(123,715)	241.09		(2,895)		(2,533)		(2,157)			362				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/15/2023	02/15/2024	(2,073)	(3,747,020)	1807.46		(78,313)		(68,524)		(60,196)			9,789				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/15/2022	02/15/2024	(27)	(49,107)	1814.36	(1,891)			(827)		(707)			236				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/15/2023	02/15/2024	(202)	(526,131)	2600.79		(11,522)		(10,082)		(10,926)			1,440				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/15/2023	02/15/2024	(86)	(271,956)	3166.59		(11,709)		(10,245)		(8,835)			1,464				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/15/2023	02/15/2024	(1,930)	(8,004,259)	4147.6		(442,951)		(387,583)		(396,198)			55,369				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/16/2023	02/16/2024	(485)	(876,135)	1804.75		(18,486)		(16,176)		(14,707)			2,311				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/17/2023	02/16/2024	(1,637)	(2,955,434)	1805.95		(61,769)		(54,047)		(48,700)			7,721				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/18/2022	02/16/2024	(216)	(390,922)	1806.31	(14,034)			(6,140)		(6,406)			1,754				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/16/2022	02/16/2024	(70)	(127,394)	1815.83	(4,956)			(2,168)		(1,795)			619				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/16/2023	02/16/2024	(241)	(626,692)	2595.73		(13,725)		(12,009)		(13,678)			1,716				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/17/2023	02/16/2024	(116)	(301,832)	2595.8		(6,610)		(5,784)		(6,584)			826				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/16/2023	02/16/2024	(27)	(86,717)	3162.26		(3,781)		(3,308)		(2,956)			473				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/17/2023	02/16/2024	(24)	(76,038)	3164.76		(2,677)		(2,342)		(1,977)			335				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/17/2023	02/16/2024	(1,770)	(7,221,588)	4079.09		(307,143)		(268,750)		(299,230)			38,393				

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S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/16/2023	02/16/2024	(734)	(3,001,008)	4090.41		(120,451)		(105,395)		(117,476)			15,056				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/16/2022	02/16/2024	(166)	(744,462)	4475.01	(28,587)			(12,507)		(16,514)			3,573				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/17/2023	02/19/2024	(4)	(15,448)	4079.09		(450)		(393)		(242)			56				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/17/2023	02/20/2024	(323)	(583,871)	1805.95		(12,261)		(10,729)		(9,692)			1,533				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/17/2023	02/20/2024	(62)	(197,258)	3164.76		(8,699)		(7,612)		(6,698)			1,087				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/17/2023	02/20/2024	(864)	(3,524,953)	4079.09		(200,051)		(175,045)		(191,290)			25,006				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/21/2023	02/21/2024	(283)	(507,686)	1794.3		(10,712)		(9,373)		(10,051)			1,339				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/21/2023	02/21/2024	(17)	(53,999)	3145.99		(2,572)		(2,250)		(2,213)			321				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/21/2023	02/21/2024	(685)	(2,738,484)	3997.34		(143,148)		(125,254)		(152,740)			17,893				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/22/2023	02/22/2024	(1,036)	(247,436)	238.84		(5,765)		(5,045)		(5,550)			721				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/22/2023	02/22/2024	(185)	(332,279)	1794.23		(7,011)		(6,135)		(6,595)			876				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/22/2022	02/22/2024	(177)	(318,839)	1801.13	(12,212)			(5,343)		(5,715)			1,526				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/22/2023	02/22/2024	(160)	(412,679)	2578.95		(9,038)		(7,908)		(10,588)			1,130				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/22/2023	02/22/2024	(105)	(331,620)	3146.28		(14,704)		(12,866)		(12,581)			1,838				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/22/2023	02/22/2024	(2,259)	(9,016,022)	3991.05		(462,396)		(404,596)		(500,358)			57,799				
UST 3.50% 02/15/23 Total Return Options		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/22/2023	02/23/2024	(103)	(10,056)	98		(140)		(123)		(61)			18				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/24/2022	02/23/2024	(167)	(299,878)	1792.78	(11,125)			(4,867)		(6,087)			1,391				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/24/2023	02/23/2024	(2,131)	(3,821,602)	1792.97		(80,636)		(70,556)		(77,365)			10,079				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/23/2022	02/23/2024	(61)	(109,265)	1793.26	(4,196)			(1,836)		(2,203)			524				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/23/2023	02/23/2024	(326)	(585,150)	1795.15		(12,288)		(10,752)		(11,477)			1,536				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/25/2022	02/23/2024	(83)	(149,729)	1812.41	(5,735)			(2,509)		(2,260)			717				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/24/2023	02/23/2024	(161)	(414,405)	2574		(9,075)		(7,941)		(11,120)			1,134				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/23/2023	02/23/2024	(130)	(335,597)	2581.95		(7,350)		(6,431)		(8,392)			919				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/24/2023	02/23/2024	(13)	(42,239)	3144.89		(1,525)		(1,334)		(1,295)			191				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/23/2023	02/23/2024	(57)	(178,369)	3148.3		(7,706)		(6,742)		(6,475)			963				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/24/2023	02/23/2024	(2,132)	(8,465,665)	3970.04		(348,863)		(305,255)		(387,136)			43,608				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/23/2023	02/23/2024	(1,073)	(4,304,567)	4012.32		(165,236)		(144,581)		(174,892)			20,654				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/23/2022	02/23/2024	(13)	(55,399)	4225.5	(2,687)			(1,176)		(2,401)			336				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/24/2023	02/24/2024	(8)	(30,053)	3970.04		(697)		(610)		(827)			87				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/24/2023	02/26/2024	(155)	(278,373)	1792.97		(5,902)		(5,164)		(5,661)			738				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/24/2023	02/26/2024	(3)	(10,013)	3144.89		(485)		(424)		(427)			61				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/24/2023	02/26/2024	(1,088)	(4,319,562)	3970.04		(195,446)		(171,015)		(217,321)			24,431				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/27/2023	02/27/2024	(335)	(600,232)	1793.56		(12,665)		(11,082)		(12,120)			1,583				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/27/2023	02/27/2024	(216)	(557,010)	2575.39		(12,199)		(10,674)		(14,828)			1,525				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/27/2023	02/27/2024	(7)	(20,849)	3147.15		(1,003)		(877)		(880)			125				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/27/2023	02/27/2024	(600)	(2,389,705)	3982.24		(150,438)		(131,633)		(166,107)			18,805				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/28/2023	02/28/2024	(621)	(1,112,508)	1792.16		(23,474)		(20,540)		(22,953)			2,934				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/28/2022	02/28/2024	(12)	(21,932)	1807.75	(831)			(364)		(359)			104				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/28/2023	02/28/2024	(631)	(1,625,650)	2575.3		(35,602)		(31,152)		(43,353)			4,450				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/28/2023	02/28/2024	(1,156)	(4,589,234)	3970.15		(254,178)		(222,406)		(285,520)			31,772				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/01/2023	03/01/2024	(322)	(76,772)	238.16		(1,804)		(1,729)		(1,859)			75				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/01/2023	03/01/2024	(1,160)	(2,075,060)	1789.08		(44,199)		(42,357)		(44,845)			1,842				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/02/2023	03/01/2024	(749)	(1,344,077)	1794.21		(28,494)		(27,307)		(27,008)			1,187				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/01/2022	03/01/2024	(178)	(319,868)	1798.83	(12,091)			(5,794)		(6,011)			1,511				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/03/2023	03/01/2024	(1,056)	(1,901,010)	1800.01		(39,921)		(38,258)		(35,107)			1,663				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/02/2022	03/01/2024	(109)	(197,849)	1809.63	(8,033)			(3,849)		(3,160)			1,004				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/03/2022	03/01/2024	(11)	(20,323)	1812.45	(713)			(342)		(311)			89				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/01/2023	03/01/2024	(108)	(277,630)	2570.603		(6,330)		(6,066)		(7,727)			264				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/03/2023	03/01/2024	(238)	(614,195)	2578.362		(13,389)		(12,832)		(15,980)			558				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/01/2023	03/01/2024	(142)	(445,293)	3140.11		(19,797)		(18,972)		(17,819)			825				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/03/2023	03/01/2024	(4)	(11,506)	3160.11		(566)		(543)		(454)			24				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/01/2023	03/01/2024	(1,933)	(7,637,156)	3951.39		(372,492)		(356,971)		(423,861)			15,520				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/02/2023	03/01/2024	(1,108)	(4,409,953)	3981.35		(160,393)		(153,710)		(176,832)			6,683				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/03/2023	03/01/2024	(1,421)	(5,749,666)	4045.64		(227,910)		(218,414)		(235,688)			9,496				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/02/2022	03/01/2024	(76)	(334,737)	4386.54	(7,314)			(3,505)		(5,891)			914				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/03/2023	03/04/2024	(415)	(747,762)	1800.01		(15,703)		(15,049)		(13,876)			654				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/04/2022	03/04/2024	(9)	(15,520)	1812.35	(565)			(271)		(239)			71				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/03/2023	03/04/2024	(122)	(386,967)	3160.11		(16,443)		(15,758)		(12,889)			685				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/03/2023	03/04/2024	(921)	(3,726,900)	4045.64		(185,074)		(177,363)		(190,824)			7,711				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/03/2023	03/05/2024	(593)	(1,067,444)	1800.01		(22,523)		(21,585)		(19,840)			938				

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S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/03/2023	03/05/2024	(789)	(3,190,065)	4045.64		(126,480)		(121,210)		(130,574)			5,270				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/06/2023	03/06/2024	(717)	(1,290,068)	1798.26		(27,349)		(26,210)		(24,637)			1,140				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/06/2023	03/06/2024	(941)	(3,810,904)	4048.42		(200,929)		(192,557)		(207,999)			8,372				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/07/2023	03/07/2024	(535)	(957,311)	1789.42		(20,295)		(19,449)		(20,761)			846				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/07/2022	03/07/2024	(125)	(225,038)	1803.44	(8,304)			(3,979)		(3,989)			1,038				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/07/2023	03/07/2024	(48)	(122,211)	2563.376		(2,664)		(2,553)		(3,636)			111				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/07/2023	03/07/2024	(933)	(3,720,016)	3986.37		(161,724)		(154,985)		(177,765)			6,738				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/08/2023	03/08/2024	(265)	(63,110)	238.04		(63,110)		(60,480)		(1,555)			2,630				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/10/2023	03/08/2024	(1,439)	(2,552,433)	1773.19		(54,112)		(51,857)		(68,871)			2,255				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/09/2023	03/08/2024	(818)	(1,456,347)	1781.41		(30,729)		(29,449)		(35,277)			1,280				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/08/2023	03/08/2024	(1,521)	(2,723,248)	1790.06		(58,005)		(55,588)		(58,614)			2,417				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/08/2022	03/08/2024	(13)	(24,250)	1797.18	(897)			(430)		(472)			112				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/10/2022	03/08/2024	(62)	(111,172)	1801.91	(4,024)			(1,928)		(2,019)			503				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/09/2022	03/08/2024	(204)	(368,133)	1803.71	(12,774)			(6,121)		(6,511)			1,597				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/09/2023	03/08/2024	(161)	(412,811)	2561.121		(8,999)		(8,624)		(12,526)			375				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/08/2023	03/08/2024	(250)	(641,137)	2562.19		(641,137)		(614,423)		(19,284)			26,714				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/10/2023	03/08/2024	(59)	(151,048)	2571.172		(3,308)		(3,170)		(4,213)			138				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/10/2023	03/08/2024	(22)	(69,756)	3115.86		(2,581)		(2,473)		(2,811)			108				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/08/2023	03/08/2024	(155)	(487,988)	3144.69		(22,135)		(21,213)		(19,080)			922				

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S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/10/2023	03/08/2024	(1,370)	(5,288,691)	3861.59		(239,387)		(229,412)		(287,335)			9,974				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/09/2023	03/08/2024	(1,082)	(4,239,899)	3918.32		(196,495)		(188,308)		(230,829)			8,187				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/08/2023	03/08/2024	(2,421)	(9,662,879)	3992.01		(454,395)		(435,462)		(496,637)			18,933				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/09/2022	03/08/2024	(38)	(162,672)	4277.88	(21,593)			(10,347)		(10,163)			2,699				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/10/2023	03/11/2024	(278)	(492,726)	1773.19		(10,397)		(9,963)		(13,337)			433				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/11/2022	03/11/2024	(16)	(28,878)	1797.65	(1,051)			(504)		(561)			131				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/10/2023	03/11/2024		(1,359)	3115.86		(60)		(57)		(65)			2				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/10/2023	03/11/2024	(935)	(3,609,342)	3861.59		(176,957)		(169,583)		(227,262)			7,373				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/10/2023	03/12/2024	(469)	(831,383)	1773.19		(17,625)		(16,891)		(22,528)			734				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/10/2023	03/12/2024		(1,224)	3115.86		(58)		(56)		(63)			2				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/10/2023	03/12/2024	(1,232)	(4,758,868)	3861.59		(199,537)		(191,223)		(250,227)			8,314				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/13/2023	03/13/2024	(325)	(576,071)	1772.98		(12,213)		(11,704)		(15,668)			509				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/13/2023	03/13/2024	(239)	(617,934)	2584.53		(13,656)		(13,087)		(15,428)			569				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/13/2023	03/13/2024	(4)	(13,210)	3116.72		(555)		(532)		(682)			23				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/13/2023	03/13/2024	(789)	(3,042,840)	3855.76		(178,793)		(171,343)		(243,254)			7,450				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/14/2023	03/14/2024	(756)	(180,628)	238.82		(4,245)		(4,068)		(4,138)			177				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/14/2023	03/14/2024	(301)	(535,883)	1777.98		(11,361)		(10,887)		(13,678)			473				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/14/2022	03/14/2024	(349)	(627,433)	1799.5	(23,090)			(11,064)		(11,916)			2,886				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/14/2023	03/14/2024	(18)	(47,236)	2581.63		(1,039)		(996)		(1,211)			43				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/14/2023	03/14/2024	(841)	(3,297,806)	3919.29		(167,697)		(160,709)		(205,753)			6,987				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/15/2023	03/15/2024	(346)	(82,328)	238.11		(1,943)		(1,862)		(2,026)			81				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/17/2023	03/15/2024	(599)	(1,060,162)	1768.61		(22,581)		(21,641)		(30,531)			941				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/15/2023	03/15/2024	(581)	(1,029,563)	1772.96		(22,136)		(21,213)		(28,068)			922				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/16/2023	03/15/2024	(1,035)	(1,838,729)	1777.12		(39,349)		(37,709)		(47,515)			1,640				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/15/2022	03/15/2024	(238)	(429,883)	1806.2	(15,734)			(7,539)		(7,413)			1,967				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/16/2022	03/15/2024	(104)	(187,853)	1810.74	(6,894)			(3,303)		(3,026)			862				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/17/2022	03/15/2024	(24)	(44,232)	1816.45	(1,610)			(771)		(653)			201				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/16/2023	03/15/2024	(51)	(131,837)	2582.978		(2,914)		(2,792)		(3,344)			121				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/15/2023	03/15/2024	(55)	(142,985)	2587.541		(3,174)		(3,042)		(3,484)			132				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/17/2023	03/15/2024	(119)	(309,426)	2593.689		(6,838)		(6,553)		(7,135)			285				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/15/2023	03/15/2024	(127)	(394,990)	3117.49		(14,543)		(13,937)		(18,351)			606				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/15/2023	03/15/2024	(1,874)	(7,292,588)	3891.93		(326,271)		(312,676)		(391,908)			13,595				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/17/2023	03/15/2024	(1,037)	(4,063,120)	3916.64		(178,703)		(171,257)		(208,781)			7,446				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/16/2023	03/15/2024	(1,018)	(4,031,540)	3960.28		(152,701)		(146,339)		(172,702)			6,363				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/16/2022	03/15/2024	(63)	(273,611)	4357.86	(23,184)			(11,109)		(11,664)			2,898				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/17/2023	03/17/2024	(2)	(5,880)	3916.64		(115)		(110)		(169)			5				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/17/2023	03/18/2024	(1,344)	(2,377,118)	1768.61		(51,108)		(48,979)		(68,655)			2,130				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/18/2022	03/18/2024	(18)	(33,344)	1818.06	(1,217)			(583)		(483)			152				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/17/2023	03/18/2024	(6)	(17,419)	3110.66		(632)		(606)		(806)			26				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/17/2023	03/18/2024	(953)	(3,733,216)	3916.64		(157,042)		(150,499)		(188,599)			6,543				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/17/2023	03/19/2024	(455)	(804,906)	1768.61		(17,466)		(16,739)		(23,269)			728				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/17/2023	03/19/2024	(96)	(297,719)	3110.66		(12,646)		(12,119)		(15,800)			527				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/17/2023	03/19/2024	(1,312)	(5,137,988)	3916.64		(328,962)		(315,255)		(409,459)			13,707				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/20/2023	03/20/2024	(229)	(54,740)	239.1		(1,292)		(1,238)		(1,226)			54				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/20/2023	03/20/2024	(42)	(74,845)	1776.33		(1,602)		(1,535)		(1,965)			67				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/20/2023	03/20/2024	(61)	(157,124)	2592.334		(3,472)		(3,328)		(3,690)			145				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/20/2023	03/20/2024	(1,266)	(5,001,183)	3951.57		(297,221)		(284,837)		(346,178)			12,384				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/21/2023	03/21/2024	(999)	(1,778,681)	1779.74		(38,064)		(36,478)		(44,721)			1,586				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/21/2022	03/21/2024	(182)	(330,630)	1819.07	(12,167)			(5,830)		(4,739)			1,521				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/21/2023	03/21/2024	(122)	(314,939)	2587.112		(6,960)		(6,670)		(7,755)			290				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/21/2023	03/21/2024	(15)	(46,019)	3131.85		(1,901)		(1,821)		(2,064)			79				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/21/2023	03/21/2024	(1,239)	(4,960,176)	4002.87		(298,854)		(286,402)		(326,034)			12,452				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/22/2023	03/22/2024	(350)	(84,149)	240.17		(1,977)		(1,895)		(1,691)			82				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/24/2023	03/22/2024	(1,035)	(248,822)	240.51		(5,847)		(5,604)		(4,825)			244				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/23/2023	03/22/2024	(812)	(1,435,085)	1767.34		(30,424)		(29,156)		(42,263)			1,268				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/22/2023	03/22/2024	(460)	(815,047)	1770.16		(17,360)		(16,637)		(23,180)			723				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/24/2023	03/22/2024	(938)	(1,663,084)	1773.59		(35,091)		(33,629)		(45,304)			1,462				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/23/2022	03/22/2024	(167)	(303,608)	1816.91	(11,082)			(5,310)		(4,509)			1,385				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/24/2022	03/22/2024	(39)	(70,325)	1821.69	(2,518)			(1,206)		(970)			315				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/22/2022	03/22/2024	(16)	(28,631)	1821.81	(1,056)			(506)		(394)			132				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/22/2023	03/22/2024	(134)	(346,795)	2589.909		(7,629)		(7,312)		(8,341)			318				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/23/2023	03/22/2024	(147)	(381,153)	2598.651		(8,385)		(8,036)		(8,474)			349				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/24/2023	03/22/2024	(648)	(1,688,148)	2603.868		(37,308)		(35,754)		(35,779)			1,555				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/22/2023	03/22/2024	(141)	(440,572)	3115.41		(17,891)		(17,145)		(21,517)			745				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/24/2023	03/22/2024	(65)	(202,717)	3122.28		(7,764)		(7,441)		(9,606)			324				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/22/2023	03/22/2024	(1,577)	(6,209,491)	3936.97		(319,846)		(306,519)		(384,573)			13,327				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/23/2023	03/22/2024	(1,835)	(7,243,992)	3948.72		(328,534)		(314,845)		(380,569)			13,689				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/24/2023	03/22/2024	(959)	(3,806,372)	3970.99		(138,306)		(132,544)		(155,869)			5,763				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/23/2022	03/22/2024	(79)	(353,518)	4456.24	(14,063)			(6,739)		(8,741)			1,758				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/24/2023	03/25/2024	(812)	(1,439,841)	1773.59		(30,525)		(29,253)		(39,343)			1,272				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/25/2022	03/25/2024	(27)	(50,198)	1827.21	(1,812)			(868)		(638)			227				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/24/2023	03/25/2024	(1,352)	(5,369,951)	3970.99		(266,590)		(255,482)		(306,824)			11,108				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/24/2023	03/26/2024	(724)	(1,284,726)	1773.59		(27,365)		(26,224)		(35,141)			1,140				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/24/2023	03/26/2024	(41)	(127,705)	3122.28		(5,265)		(5,045)		(6,477)			219				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/24/2023	03/26/2024	(1,074)	(4,264,347)	3970.99		(232,827)		(223,126)		(269,077)			9,701				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/27/2023	03/27/2024	(360)	(640,582)	1777.16		(13,837)		(13,260)		(16,763)			577				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/27/2023	03/27/2024	(740)	(2,945,269)	3977.53		(189,814)		(181,905)		(218,253)			7,909				
UST 3.50% 02/15/23 Total Return Options		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/29/2023	03/28/2024	(265)	(25,994)	98		(20,000)		(19,167)		(242)			833				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/28/2023	03/28/2024	(1,081)	(258,801)	239.43		(6,082)		(5,828)		(5,645)			253				

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Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/29/2023	03/28/2024	(376)	(90,081)	239.88		(2,117)		(2,029)		(1,877)			88				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/28/2023	03/28/2024	(332)	(591,284)	1779.42		(12,772)		(12,240)		(15,046)			532				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/29/2023	03/28/2024	(732)	(1,306,204)	1784.72		(28,606)		(27,414)		(31,014)			1,192				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/30/2023	03/28/2024	(856)	(1,528,706)	1786.54		(32,103)		(30,765)		(35,430)			1,338				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/31/2023	03/28/2024	(666)	(1,195,203)	1794.75		(25,577)		(24,512)		(24,776)			1,066				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/31/2022	03/28/2024	(9)	(16,393)	1826.43	(584)			(280)		(212)			73				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/28/2022	03/28/2024	(20)	(36,375)	1828.37	(1,240)			(594)		(457)			155				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/30/2022	03/28/2024	(345)	(632,876)	1833.94	(22,467)			(10,765)		(7,261)			2,808				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/29/2022	03/28/2024	(714)	(1,309,609)	1834.78	(46,098)			(22,089)		(14,820)			5,762				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/28/2023	03/28/2024	(249)	(645,707)	2591.44		(14,270)		(13,676)		(15,427)			595				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/29/2023	03/28/2024	(45)	(116,590)	2595.022		(2,565)		(2,458)		(2,698)			107				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/31/2023	03/28/2024	(348)	(908,000)	2606.339		(19,976)		(19,144)		(18,960)			832				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/28/2023	03/28/2024	(84)	(262,936)	3134.25		(10,876)		(10,423)		(12,105)			453				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/29/2023	03/28/2024	(111)	(350,320)	3144.02		(14,018)		(13,434)		(14,810)			584				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/30/2023	03/28/2024	(6)	(19,731)	3147.65		(809)		(775)		(824)			34				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/31/2023	03/28/2024	(13)	(41,516)	3162.56		(1,681)		(1,611)		(1,589)			70				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/28/2023	03/28/2024	(922)	(3,660,203)	3971.27		(215,337)		(206,365)		(249,122)			8,972				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/29/2023	03/28/2024	(2,841)	(11,444,350)	4027.81		(584,548)		(560,192)		(629,318)			24,356				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/30/2023	03/28/2024	(1,420)	(5,752,430)	4050.83		(253,359)		(242,802)		(267,044)			10,557				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/31/2023	03/28/2024	(1,219)	(5,008,196)	4109.31		(169,747)		(162,675)		(168,300)			7,073				

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S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/30/2022	03/28/2024	(34)	(156,764)	4602.45	(7,101)			(3,403)		(3,055)			888				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/31/2023	04/01/2024	(614)	(1,101,120)	1794.75		(23,454)		(22,477)		(22,951)			977				
S&P Digital		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/31/2023	04/01/2024	(981)	(4,032,029)	4109.31		(180,290)		(172,777)		(177,889)			7,512				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/31/2023	04/02/2024	(350)	(628,681)	1794.75		(13,454)		(12,893)		(13,122)			561				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/31/2023	04/02/2024	(12)	(37,483)	3162.56		(1,635)		(1,567)		(1,553)			68				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/31/2023	04/02/2024	(946)	(3,887,910)	4109.31		(218,602)		(209,493)		(215,644)			9,108				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/04/2022	04/04/2024	(36)	(66,114)	1830.4	(2,268)			(1,181)		(816)			283				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/06/2022	04/05/2024	(96)	(176,682)	1831.99	(6,308)			(3,285)		(2,130)			788				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/07/2022	04/05/2024	(18)	(33,954)	1836.09	(1,161)			(605)		(383)			145				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/06/2022	04/05/2024	(34)	(152,649)	4481.15	(5,892)			(3,069)		(3,668)			737				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/08/2022	04/08/2024	(69)	(126,414)	1837.75	(4,336)			(2,258)		(1,398)			542				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/11/2022	04/11/2024	(50)	(92,150)	1831.7	(3,170)			(1,651)		(1,131)			396				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/12/2022	04/12/2024	(166)	(304,499)	1831.08	(10,657)			(5,551)		(3,781)			1,332				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/13/2022	04/12/2024	(70)	(127,768)	1834.52	(4,302)			(2,241)		(1,502)			538				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/13/2022	04/12/2024	(78)	(345,619)	4446.59	(24,514)			(12,768)		(11,122)			3,064				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/19/2022	04/19/2024	(90)	(165,130)	1838.01	(5,713)			(2,976)		(1,864)			714				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/21/2022	04/19/2024	(48)	(88,103)	1841.92	(2,855)			(1,487)		(934)			357				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/20/2022	04/19/2024	(237)	(437,750)	1845.92	(15,015)			(7,820)		(4,344)			1,877				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/20/2022	04/19/2024	(88)	(391,424)	4459.45	(35,499)			(18,489)		(13,902)			4,437				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/22/2022	04/22/2024	(179)	(327,375)	1826.07	(11,131)			(5,797)		(4,483)			1,391				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/25/2022	04/25/2024	(278)	(507,534)	1826.74	(16,952)			(8,829)		(6,920)			2,119				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/27/2022	04/26/2024	(807)	(203,023)	251.69	(6,903)			(3,595)		(1,066)			863				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/26/2022	04/26/2024	(102)	(184,475)	1816.49	(6,272)			(3,267)		(2,936)			784				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/27/2022	04/26/2024	(171)	(311,288)	1819.48	(10,117)			(5,269)		(4,741)			1,265				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/27/2022	04/26/2024	(148)	(395,998)	2675.666	(12,553)			(6,538)		(4,386)			1,569				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/27/2022	04/26/2024	(40)	(166,728)	4183.96	(6,369)			(3,317)		(6,275)			796				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/29/2022	04/29/2024	(6,397)	(1,602,659)	250.54	(54,490)			(28,380)		(9,931)			6,811				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/29/2022	04/29/2024	(189)	(341,976)	1806.84	(10,955)			(5,706)		(6,276)			1,369				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	04/29/2022	04/29/2024	(987)	(2,638,960)	2672.621	(83,655)			(43,570)		(30,399)			10,457				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/02/2022	05/02/2024	(6,414)	(1,600,000)	249.47	(54,400)			(30,600)		(11,505)			6,800				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/02/2022	05/02/2024	(982)	(2,625,000)	2672.381	(83,213)			(46,807)		(31,015)			10,402				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/04/2022	05/03/2024	(391)	(98,176)	251.07	(3,328)			(1,872)		(572)			416				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/03/2022	05/03/2024	(91)	(164,828)	1807.52	(5,340)			(3,004)		(3,014)			668				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/05/2022	05/03/2024	(52)	(93,938)	1809.26	(2,997)			(1,686)		(1,677)			375				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/04/2022	05/03/2024	(494)	(900,390)	1821.05	(29,443)			(16,562)		(13,566)			3,680				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/04/2022	05/03/2024	(152)	(409,019)	2698.866	(12,925)			(7,270)		(3,585)			1,616				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/04/2022	05/03/2024	(54)	(230,307)	4300.17	(18,694)			(10,515)		(10,904)			2,337				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/06/2022	05/06/2024	(43)	(77,990)	1808.1	(2,503)			(1,408)		(1,421)			313				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/09/2022	05/09/2024	(399)	(719,248)	1802.34	(23,088)			(12,987)		(14,244)			2,886				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/12/2022	05/10/2024	(15)	(26,117)	1798.99	(825)			(464)		(542)			103				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/10/2022	05/10/2024	(79)	(141,718)	1799.14	(4,521)			(2,543)		(2,934)			565				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/11/2022	05/10/2024	(38)	(101,500)	2661.704	(3,218)			(1,810)		(1,340)			402				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/10/2022	05/10/2024	(605)	(1,612,247)	2665.772	(51,108)			(28,748)		(20,429)			6,389				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/11/2022	05/10/2024	(47)	(185,162)	3935.18	(7,425)			(4,177)		(8,243)			928				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/13/2022	05/13/2024	(179)	(322,525)	1804.26	(10,256)			(5,769)		(6,258)			1,282				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/16/2022	05/16/2024	(305)	(551,343)	1804.77	(17,753)			(9,986)		(10,669)			2,219				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/16/2022	05/16/2024	(293)	(783,431)	2676.655	(24,913)			(14,014)		(9,000)			3,114				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/18/2022	05/17/2024	(529)	(132,157)	249.7	(4,493)			(2,528)		(954)			562				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/18/2022	05/17/2024	(4)	(7,813)	1791.76	(248)			(140)		(180)			31				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/17/2022	05/17/2024	(180)	(326,536)	1810.27	(10,612)			(5,969)		(5,869)			1,327				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/18/2022	05/17/2024	(62)	(166,592)	2675.437	(5,281)			(2,971)		(1,942)			660				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/17/2022	05/17/2024	(366)	(979,989)	2677.011	(31,066)			(17,474)		(11,242)			3,883				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/19/2022	05/17/2024	(186)	(498,407)	2677.94	(15,800)			(8,887)		(5,663)			1,975				

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S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/18/2022	05/17/2024	(75)	(293,948)	3923.68	(14,051)			(7,904)		(16,966)			1,756				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/20/2022	05/20/2024	(93)	(165,842)	1789.95	(5,290)			(2,976)		(3,916)			661				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/23/2022	05/23/2024	(788)	(2,111,257)	2678.81	(66,927)			(37,646)		(24,102)			8,366				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/24/2022	05/24/2024	(39)	(69,456)	1796.22	(2,223)			(1,250)		(1,521)			278				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/25/2022	05/24/2024	(27)	(48,963)	1797.75	(1,577)			(887)		(1,051)			197				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/26/2022	05/24/2024	(96)	(173,906)	1803.11	(5,652)			(3,179)		(3,479)			706				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/25/2022	05/24/2024	(70)	(188,569)	2693.571	(5,996)			(3,373)		(1,850)			750				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/26/2022	05/24/2024	(137)	(369,939)	2700.963	(11,764)			(6,617)		(3,354)			1,471				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/27/2022	05/24/2024	(247)	(667,500)	2707.837	(21,227)			(11,940)		(5,617)			2,653				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/25/2022	05/24/2024	(33)	(132,186)	3978.73	(5,816)			(3,272)		(6,668)			727				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/01/2022	05/31/2024	(1,376)	(342,753)	249.18	(11,654)			(7,041)		(2,721)			1,457				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/01/2022	05/31/2024	(144)	(259,037)	1800.83	(8,419)			(5,086)		(5,389)			1,052				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	05/31/2022	05/31/2024	(36)	(64,803)	1805.75	(2,035)			(1,145)		(1,263)			254				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/02/2022	05/31/2024	(91)	(164,568)	1806.23	(5,381)			(3,251)		(3,188)			673				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/01/2022	05/31/2024	(159)	(426,325)	2680.835	(13,515)			(8,165)		(4,853)			1,689				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/01/2022	05/31/2024	(41)	(167,616)	4101.23	(6,436)			(3,889)		(6,745)			805				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/08/2022	06/07/2024	(454)	(112,552)	247.93	(3,816)			(2,305)		(1,054)			477				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/08/2022	06/07/2024	(250)	(451,359)	1802.58	(14,534)			(8,781)		(9,261)			1,817				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/07/2022	06/07/2024	(276)	(499,728)	1807.56	(16,241)			(9,812)		(9,602)			2,030				

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Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/08/2022	06/07/2024	(71)	(191,056)	2675.578	(6,037)			(3,648)		(2,328)			755				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/08/2022	06/07/2024	(53)	(219,205)	4115.77	(8,461)			(5,112)		(8,725)			1,058				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/10/2022	06/10/2024	(2,782)	(685,000)	246.25	(23,153)			(13,988)		(7,838)			2,894				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/10/2022	06/10/2024	(119)	(212,794)	1786.59	(6,980)			(4,217)		(5,361)			872				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/10/2022	06/10/2024	(798)	(2,109,250)	2643.448	(66,441)			(40,142)		(35,127)			8,305				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/13/2022	06/13/2024	(136)	(241,131)	1773.88	(7,740)			(4,676)		(7,083)			968				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/15/2022	06/14/2024	(419)	(102,360)	244.3	(3,429)			(2,072)		(1,460)			429				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/14/2022	06/14/2024	(56)	(99,161)	1769.77	(3,183)			(1,923)		(3,056)			398				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/15/2022	06/14/2024	(633)	(1,122,112)	1771.98	(35,122)			(21,220)		(33,718)			4,390				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/15/2022	06/14/2024	(437)	(1,142,168)	2610.844	(35,636)			(21,530)		(25,472)			4,454				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/17/2022	06/17/2024	(9)	(16,014)	1762.31	(492)			(297)		(537)			61				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/22/2022	06/21/2024	(1,210)	(297,463)	245.79	(10,025)			(6,056)		(3,642)			1,253				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/21/2022	06/21/2024	(200)	(353,579)	1769.32	(10,926)			(6,601)		(11,013)			1,366				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/22/2022	06/21/2024	(21)	(36,860)	1769.92	(1,150)			(695)		(1,140)			144				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/23/2022	06/21/2024	(92)	(162,588)	1773.7	(5,105)			(3,084)		(4,819)			638				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/21/2022	06/21/2024	(782)	(2,040,793)	2608.866	(63,877)			(38,592)		(46,669)			7,985				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/22/2022	06/21/2024	(262)	(684,250)	2615.319	(21,485)			(12,981)		(14,826)			2,686				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/23/2022	06/21/2024	(352)	(921,760)	2620.58	(28,943)			(17,487)		(19,101)			3,618				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/24/2022	06/24/2024	(32)	(57,289)	1783.92	(1,816)			(1,097)		(1,512)			227				

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Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/24/2022	06/24/2024	(242)	(635,020)	2627.888	(19,940)			(12,047)		(12,408)			2,492				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/27/2022	06/27/2024	(148)	(387,813)	2625.702	(12,177)			(7,357)		(7,754)			1,522				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/29/2022	06/28/2024	(3,433)	(845,922)	246.39	(28,508)			(17,223)		(9,787)			3,563				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/30/2022	06/28/2024	(13)	(23,038)	1776.39	(746)			(451)		(666)			93				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/29/2022	06/28/2024	(400)	(712,090)	1778.03	(23,143)			(13,982)		(20,205)			2,893				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/28/2022	06/28/2024	(52)	(92,150)	1778.59	(2,912)			(1,759)		(2,598)			364				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/28/2022	06/28/2024	(231)	(604,732)	2622.604	(18,989)			(11,472)		(12,431)			2,374				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/29/2022	06/28/2024	(1,390)	(3,651,928)	2627.714	(114,671)			(69,280)		(71,860)			14,334				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	06/29/2022	06/28/2024	(82)	(314,984)	3818.83	(11,954)			(7,222)		(14,581)			1,494				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/01/2022	07/01/2024	(133)	(236,680)	1781.32	(7,810)			(5,044)		(6,482)			976				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/01/2022	07/01/2024	(206)	(545,933)	2645.128	(17,306)			(11,177)		(9,260)			2,163				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/05/2022	07/05/2024	(16)	(29,100)	1778.59	(969)			(626)		(826)			121				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/06/2022	07/05/2024	(104)	(184,300)	1779.91	(5,990)			(3,868)		(5,149)			749				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/05/2022	07/05/2024	(394)	(1,042,252)	2646.66	(32,935)			(21,271)		(17,548)			4,117				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/06/2022	07/05/2024	(37)	(141,348)	3845.08	(20,255)			(13,081)		(22,238)			2,532				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/11/2022	07/11/2024	(21)	(37,386)	1778.8	(1,204)			(777)		(1,064)			150				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/11/2022	07/11/2024	(320)	(843,645)	2633.322	(26,575)			(17,163)		(16,106)			3,322				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/13/2022	07/12/2024	(207)	(51,443)	248.05	(1,739)			(1,123)		(504)			217				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/14/2022	07/12/2024	(95)	(167,850)	1772.94	(5,505)			(3,556)		(5,107)			688				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/13/2022	07/12/2024	(1)	(2,104)	1775	(68)			(44)		(63)			8				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/12/2022	07/12/2024	(48)	(86,067)	1776.89	(2,780)			(1,795)		(2,505)			347				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/14/2022	07/12/2024	(206)	(541,651)	2629.535	(16,954)			(10,949)		(10,695)			2,119				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/13/2022	07/12/2024	(236)	(620,587)	2634.968	(19,486)			(12,585)		(11,697)			2,436				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/15/2022	07/15/2024	(55)	(97,398)	1778.27	(3,165)			(2,044)		(2,798)			396				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/15/2022	07/15/2024	(33)	(87,465)	2635.231	(2,746)			(1,774)		(1,652)			343				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/18/2022	07/18/2024	(13)	(23,038)	1774.46	(746)			(482)		(692)			93				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/20/2022	07/19/2024	(747)	(184,266)	246.7	(6,210)			(4,010)		(2,123)			776				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/21/2022	07/19/2024	(52)	(92,150)	1787.88	(2,976)			(1,922)		(2,377)			372				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/20/2022	07/19/2024	(220)	(579,965)	2630.29	(18,211)			(11,761)		(11,485)			2,276				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/19/2022	07/19/2024	(93)	(245,708)	2631.595	(7,715)			(4,983)		(4,813)			964				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/22/2022	07/22/2024	(208)	(371,618)	1788.59	(12,486)			(8,064)		(9,535)			1,561				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/22/2022	07/22/2024	(305)	(810,240)	2653.52	(25,604)			(16,536)		(13,179)			3,200				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/25/2022	07/25/2024	(32)	(57,784)	1790.41	(1,855)			(1,198)		(1,455)			232				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/27/2022	07/26/2024	(1,064)	(265,250)	249.37	(8,965)			(5,790)		(2,286)			1,121				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/26/2022	07/26/2024	(49)	(87,366)	1789.93	(2,822)			(1,823)		(2,215)			353				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/28/2022	07/26/2024	(13)	(23,227)	1801.02	(732)			(473)		(515)			91				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/26/2022	07/26/2024	(650)	(1,722,385)	2650.471	(54,255)			(35,040)		(28,957)			6,782				

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Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/27/2022	07/26/2024	(78)	(207,649)	2662.657	(6,541)			(4,224)		(3,132)			818				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/29/2022	07/29/2024	(6)	(10,912)	1804.67	(352)			(228)		(232)			44				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	07/29/2022	07/29/2024	(325)	(870,139)	2677.532	(27,496)			(17,758)		(11,516)			3,437				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/01/2022	08/01/2024	(245)	(441,313)	1804.55	(14,387)			(9,891)		(9,442)			1,798				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/01/2022	08/01/2024	(494)	(1,322,832)	2678.842	(41,801)			(28,739)		(17,390)			5,225				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/03/2022	08/02/2024	(249)	(62,277)	250.03	(2,099)			(1,443)		(503)			262				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/02/2022	08/02/2024	(32)	(58,200)	1799.88	(1,880)			(1,292)		(1,320)			235				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/04/2022	08/02/2024	(580)	(1,045,497)	1801.73	(33,770)			(23,217)		(23,183)			4,221				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/03/2022	08/02/2024	(178)	(320,983)	1802.64	(10,271)			(7,062)		(7,039)			1,284				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/03/2022	08/02/2024	(431)	(1,150,431)	2666.73	(36,124)			(24,835)		(16,924)			4,515				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/04/2022	08/02/2024	(74)	(198,167)	2672.512	(6,222)			(4,278)		(2,766)			778				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/03/2022	08/02/2024	(11)	(44,227)	4155.17	(2,782)			(1,913)		(2,325)			348				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/05/2022	08/05/2024	(218)	(393,177)	1802.99	(12,621)			(8,677)		(8,614)			1,578				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/05/2022	08/05/2024	(383)	(1,018,417)	2658.723	(31,978)			(21,985)		(16,169)			3,997				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/08/2022	08/08/2024	(515)	(1,372,798)	2663.726	(43,106)			(29,635)		(20,950)			5,388				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/10/2022	08/09/2024	(796)	(198,291)	249.22	(6,682)			(4,594)		(1,780)			835				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/09/2022	08/09/2024	(277)	(499,291)	1803.29	(16,227)			(11,156)		(10,948)			2,028				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/11/2022	08/09/2024	(82)	(149,040)	1813.8	(4,695)			(3,228)		(2,868)			587				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/11/2022	08/09/2024	(59)	(157,383)	2659.525	(4,926)			(3,387)		(2,497)			616				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/09/2022	08/09/2024	(242)	(643,056)	2660.044	(20,192)			(13,882)		(10,155)			2,524				

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Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/10/2022	08/09/2024	(96)	(255,000)	2667.141	(8,007)			(5,505)		(3,781)			1,001				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/12/2022	08/12/2024	(96)	(174,433)	1821.85	(5,530)			(3,802)		(3,039)			691				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/12/2022	08/12/2024	(99)	(265,220)	2666.373	(8,301)			(5,707)		(3,979)			1,038				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/15/2022	08/15/2024	(1,412)	(351,984)	249.23	(11,862)			(8,155)		(3,188)			1,483				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/15/2022	08/15/2024	(22)	(39,977)	1824.01	(1,255)			(863)		(680)			157				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/17/2022	08/16/2024	(626)	(155,499)	248.25	(5,225)			(3,592)		(1,574)			653				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/17/2022	08/16/2024	(249)	(454,404)	1823.8	(13,950)			(9,591)		(7,761)			1,744				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/18/2022	08/16/2024	(38)	(68,953)	1824.07	(2,200)			(1,512)		(1,174)			275				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/16/2022	08/16/2024	(236)	(431,635)	1826.77	(13,640)			(9,377)		(7,091)			1,705				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/17/2022	08/16/2024	(65)	(173,699)	2661.539	(5,437)			(3,738)		(2,737)			680				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/16/2022	08/16/2024	(233)	(621,353)	2669.494	(19,448)			(13,371)		(9,125)			2,431				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/17/2022	08/16/2024	(37)	(158,742)	4274.04	(11,307)			(7,773)		(8,321)			1,413				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/19/2022	08/19/2024	(19)	(33,950)	1819	(1,046)			(719)		(619)			131				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/19/2022	08/19/2024	(280)	(743,260)	2652.776	(23,264)			(15,994)		(12,691)			2,908				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/22/2022	08/22/2024	(396)	(1,046,728)	2643.582	(32,763)			(22,524)		(19,400)			4,095				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/24/2022	08/23/2024	(526)	(129,480)	246.12	(4,338)			(2,982)		(1,662)			542				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/24/2022	08/23/2024	(223)	(403,372)	1809.76	(12,908)			(8,874)		(8,303)			1,613				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/25/2022	08/23/2024	(136)	(247,474)	1815.62	(7,672)			(5,274)		(4,736)			959				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/24/2022	08/23/2024	(503)	(1,328,092)	2638.059	(41,436)			(28,488)		(25,804)			5,180				

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S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/24/2022	08/23/2024	(6)	(26,405)	4140.77	(3,979)			(2,736)		(2,783)			497				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/26/2022	08/26/2024	(164)	(295,621)	1799.88	(9,549)			(6,565)		(6,877)			1,194				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/26/2022	08/26/2024	(225)	(594,228)	2638.741	(18,540)			(12,746)		(11,525)			2,317				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/29/2022	08/29/2024	(21)	(37,588)	1798.29	(1,146)			(788)		(894)			143				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/29/2022	08/29/2024	(462)	(1,214,750)	2630.947	(37,900)			(26,056)		(25,199)			4,738				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/31/2022	08/30/2024	(871)	(213,720)	245.4	(7,138)			(4,908)		(2,979)			892				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/31/2022	08/30/2024	(23)	(40,354)	1789	(1,299)			(893)		(1,069)			162				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/01/2022	08/30/2024	(20)	(36,375)	1790.24	(1,164)			(849)		(950)			146				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/30/2022	08/30/2024	(129)	(231,680)	1792.64	(6,997)			(4,810)		(5,888)			875				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/01/2022	08/30/2024	(134)	(349,750)	2613.972	(10,877)			(7,931)		(8,307)			1,360				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/02/2022	08/30/2024	(20)	(52,290)	2616.84	(1,626)			(1,186)		(1,215)			203				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/31/2022	08/30/2024	(123)	(321,705)	2621.283	(10,005)			(6,878)		(7,216)			1,251				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	08/30/2022	08/30/2024	(405)	(1,063,234)	2626.235	(33,067)			(22,733)		(22,932)			4,133				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/08/2022	09/06/2024	(397)	(96,750)	243.91	(3,231)			(2,356)		(1,575)			404				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/07/2022	09/06/2024	(450)	(110,030)	244.38	(3,675)			(2,680)		(1,711)			459				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/07/2022	09/06/2024	(136)	(244,463)	1796.18	(7,774)			(5,668)		(6,004)			972				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/08/2022	09/06/2024	(150)	(270,357)	1797.77	(8,408)			(6,131)		(6,519)			1,051				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/07/2022	09/06/2024	(175)	(457,472)	2616.018	(14,227)			(10,374)		(10,774)			1,778				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/08/2022	09/06/2024	(89)	(231,750)	2616.33	(7,207)			(5,255)		(5,445)			901				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/07/2022	09/06/2024	(40)	(158,762)	3979.87	(7,684)			(5,603)		(8,741)			961				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/09/2022	09/09/2024	(48)	(87,300)	1802.92	(2,741)			(1,999)		(1,988)			343				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/09/2022	09/09/2024	(238)	(624,415)	2618.539	(19,419)			(14,160)		(14,467)			2,427				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/15/2022	09/13/2024	(207)	(368,752)	1778.97	(11,505)			(8,389)		(11,041)			1,438				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/13/2022	09/13/2024	(68)	(121,036)	1788.47	(3,764)			(2,745)		(3,266)			471				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/15/2022	09/13/2024	(519)	(1,347,372)	2595.975	(41,499)			(30,260)		(37,153)			5,187				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/13/2022	09/13/2024	(538)	(1,401,120)	2602.968	(43,435)			(31,671)		(36,689)			5,429				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/14/2022	09/13/2024	(258)	(673,249)	2604.56	(20,803)			(15,169)		(17,421)			2,600				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/16/2022	09/16/2024	(140)	(363,090)	2597.001	(11,219)			(8,181)		(9,963)			1,402				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/19/2022	09/19/2024	(54)	(95,554)	1780.81	(2,914)			(2,125)		(2,818)			364				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/19/2022	09/19/2024	(138)	(357,475)	2594.225	(11,010)			(8,028)		(10,036)			1,376				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/20/2022	09/20/2024	(256)	(61,677)	241.26	(2,041)			(1,489)		(1,301)			255				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/21/2022	09/20/2024	(139)	(246,380)	1768.61	(7,687)			(5,605)		(8,270)			961				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/21/2022	09/20/2024	(197)	(510,042)	2583.475	(15,709)			(11,455)		(15,480)			1,964				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/20/2022	09/20/2024	(71)	(183,529)	2584.915	(5,653)			(4,122)		(5,514)			707				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/21/2022	09/20/2024	(1)	(4,183)	3789.93	(665)			(485)		(746)			83				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/23/2022	09/23/2024	(758)	(181,892)	239.88	(6,002)			(4,377)		(4,340)			750				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/23/2022	09/23/2024	(32)	(56,396)	1759.37	(1,731)			(1,262)		(2,082)			216				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/23/2022	09/23/2024	(1,471)	(3,763,614)	2559.331	(115,543)			(84,250)		(135,125)			14,443				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/26/2022	09/26/2024	(360)	(631,487)	1754.33	(19,387)			(14,136)		(24,544)			2,423				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/26/2022	09/26/2024	(329)	(835,769)	2543.256	(25,658)			(18,709)		(33,389)			3,207				

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Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/28/2022	09/27/2024	(1,362)	(326,014)	239.38	(10,758)			(7,845)		(8,138)			1,345				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/29/2022	09/27/2024	(16)	(27,160)	1751.24	(856)			(624)		(1,088)			107				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/27/2022	09/27/2024	(97)	(169,750)	1751.35	(5,228)			(3,812)		(6,794)			654				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/28/2022	09/27/2024	(80)	(139,987)	1758.96	(4,354)			(3,174)		(5,203)			544				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/27/2022	09/27/2024	(224)	(568,657)	2537.669	(17,458)			(12,730)		(23,552)			2,182				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/28/2022	09/27/2024	(78)	(199,723)	2561.321	(6,131)			(4,471)		(7,094)			766				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/28/2022	09/27/2024	(15)	(55,859)	3719.04	(2,664)			(1,943)		(3,421)			333				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	09/30/2022	09/30/2024	(11)	(27,930)	2540.87	(860)			(627)		(1,135)			108				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/03/2022	10/03/2024	(68)	(118,698)	1757.92	(3,727)			(2,873)		(4,472)			466				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/03/2022	10/03/2024	(136)	(348,075)	2557.818	(10,721)			(8,264)		(12,703)			1,340				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/05/2022	10/04/2024	(678)	(161,975)	239.07	(5,345)			(4,120)		(4,167)			668				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/06/2022	10/04/2024	(119)	(210,490)	1761.89	(6,483)			(4,997)		(7,631)			810				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/05/2022	10/04/2024	(173)	(305,356)	1766.74	(9,497)			(7,320)		(10,545)			1,187				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/06/2022	10/04/2024	(154)	(393,103)	2557.103	(12,068)			(9,303)		(14,422)			1,509				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/05/2022	10/04/2024	(504)	(1,292,758)	2563.361	(39,688)			(30,593)		(45,505)			4,961				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/04/2022	10/04/2024	(67)	(172,375)	2569.448	(5,309)			(4,092)		(5,824)			664				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/05/2022	10/04/2024	(33)	(124,787)	3783.28	(7,921)			(6,106)		(9,396)			990				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/07/2022	10/07/2024	(46)	(80,673)	1754.09	(2,501)			(1,928)		(3,162)			313				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/07/2022	10/07/2024	(56)	(143,832)	2548.4	(4,416)			(3,404)		(5,594)			552				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/10/2022	10/10/2024	(344)	(603,757)	1754.35	(18,475)			(14,241)		(23,644)			2,309				

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Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/10/2022	10/10/2024	(349)	(888,765)	2543.441	(27,196)			(20,964)		(35,736)			3,400				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/12/2022	10/11/2024	(647)	(154,049)	238.06	(5,068)			(3,907)		(4,322)			634				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/12/2022	10/11/2024	(183)	(320,100)	1751.99	(9,923)			(7,649)		(12,829)			1,240				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/11/2022	10/11/2024	(235)	(413,054)	1755.52	(12,763)			(9,838)		(16,004)			1,595				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/13/2022	10/11/2024	(13)	(23,719)	1761.19	(709)			(547)		(870)			89				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/11/2022	10/11/2024	(9)	(22,472)	2543.626	(690)			(532)		(903)			86				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/12/2022	10/11/2024	(703)	(1,788,527)	2544.096	(54,729)			(42,187)		(71,657)			6,841				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/13/2022	10/11/2024	(26)	(67,077)	2547.935	(2,046)			(1,577)		(2,623)			256				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/12/2022	10/11/2024	(11)	(37,793)	3577.03	(6,338)			(4,885)		(8,815)			792				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/17/2022	10/17/2024	(41)	(71,919)	1761.04	(2,186)			(1,685)		(2,650)			273				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/17/2022	10/17/2024	(44)	(112,455)	2545.773	(3,441)			(2,653)		(4,473)			430				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/19/2022	10/18/2024	(491)	(115,949)	236.25	(3,803)			(2,932)		(3,765)			475				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/20/2022	10/18/2024	(84)	(147,888)	1758.26	(4,496)			(3,466)		(5,602)			562				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/19/2022	10/18/2024	(15)	(25,711)	1763.21	(789)			(608)		(928)			99				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/20/2022	10/18/2024	(59)	(149,940)	2534.564	(4,558)			(3,514)		(6,400)			570				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/19/2022	10/18/2024	(133)	(337,747)	2541.712	(10,301)			(7,941)		(13,789)			1,288				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/18/2022	10/18/2024	(48)	(123,117)	2550.373	(3,767)			(2,904)		(4,758)			471				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/19/2022	10/18/2024	(5)	(20,299)	3695.16	(3,420)			(2,637)		(4,134)			428				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/21/2022	10/21/2024	(613)	(144,500)	235.68	(4,740)			(3,653)		(4,906)			592				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/21/2022	10/21/2024	(49)	(87,300)	1766.38	(2,654)			(2,046)		(3,059)			332				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/21/2022	10/21/2024	(263)	(669,007)	2545.113	(20,405)			(15,729)		(26,779)			2,551				

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Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/24/2022	10/24/2024	(301)	(767,898)	2549.046	(23,421)			(18,054)		(30,033)			2,928				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/25/2022	10/25/2024	(253)	(450,012)	1775.83	(13,770)			(10,615)		(14,369)			1,721				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/26/2022	10/25/2024	(287)	(510,997)	1777.81	(15,637)			(12,053)		(15,986)			1,955				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/27/2022	10/25/2024	(109)	(193,515)	1778.54	(5,864)			(4,520)		(6,008)			733				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/25/2022	10/25/2024	(691)	(1,768,849)	2558.242	(54,127)			(41,723)		(65,258)			6,766				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/26/2022	10/25/2024	(352)	(902,158)	2561.239	(27,606)			(21,280)		(32,641)			3,451				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/27/2022	10/25/2024	(171)	(439,040)	2564.74	(13,435)			(10,356)		(15,525)			1,679				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/26/2022	10/25/2024	(9)	(33,449)	3830.6	(2,028)			(1,564)		(2,381)			254				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/28/2022	10/28/2024	(162)	(416,526)	2568.383	(12,746)			(9,825)		(14,408)			1,593				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/31/2022	10/31/2024	(169)	(301,431)	1784.95	(9,073)			(6,994)		(8,792)			1,134				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	10/31/2022	10/31/2024	(272)	(697,608)	2562.452	(21,277)			(16,401)		(25,136)			2,660				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/02/2022	11/01/2024	(653)	(154,570)	236.78	(5,054)			(4,107)		(4,845)			632				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/02/2022	11/01/2024	(340)	(604,451)	1776.06	(18,254)			(14,832)		(19,351)			2,282				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/01/2022	11/01/2024	(69)	(122,862)	1784.06	(3,723)			(3,025)		(3,620)			465				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/03/2022	11/01/2024	(27)	(69,965)	2548.262	(2,127)			(1,728)		(2,762)			266				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/02/2022	11/01/2024	(340)	(870,206)	2555.989	(26,541)			(21,565)		(32,712)			3,318				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/01/2022	11/01/2024	(56)	(143,563)	2561.69	(4,379)			(3,558)		(5,202)			547				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/07/2022	11/07/2024	(29)	(52,201)	1785.59	(1,561)			(1,268)		(1,521)			195				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/07/2022	11/07/2024	(132)	(336,816)	2550.51	(10,239)			(8,319)		(13,155)			1,280				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/09/2022	11/08/2024	(38)	(68,319)	1781.95	(2,070)			(1,682)		(2,069)			259				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/10/2022	11/08/2024	(132)	(238,256)	1800.8	(7,172)			(5,827)		(5,895)			896				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/09/2022	11/08/2024	(154)	(394,124)	2553.648	(11,981)			(9,735)		(15,100)			1,498				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/08/2022	11/08/2024	(284)	(726,180)	2558.616	(22,076)			(17,937)		(26,954)			2,759				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/10/2022	11/08/2024	(324)	(837,078)	2587.395	(25,615)			(20,812)		(25,680)			3,202				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/09/2022	11/08/2024	(8)	(29,700)	3748.57	(1,118)			(909)		(1,414)			140				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/11/2022	11/11/2024	(17)	(31,350)	1804.21	(962)			(782)		(749)			120				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/11/2022	11/11/2024	(322)	(833,537)	2585.782	(25,506)			(20,724)		(25,912)			3,188				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/16/2022	11/15/2024	(727)	(174,621)	240.26	(5,745)			(4,668)		(4,166)			718				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/16/2022	11/15/2024	(9)	(16,296)	1801.5	(499)			(405)		(403)			62				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/17/2022	11/15/2024	(170)	(441,000)	2587.403	(13,451)			(10,929)		(13,600)			1,681				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/15/2022	11/15/2024	(121)	(314,382)	2588.028	(9,620)			(7,816)		(9,654)			1,203				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/16/2022	11/15/2024	(64)	(164,836)	2592.554	(5,044)			(4,098)		(4,908)			630				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/16/2022	11/15/2024	(28)	(108,900)	3958.79	(10,367)			(8,423)		(11,327)			1,296				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/18/2022	11/18/2024	(7,876)	(1,883,952)	239.19	(61,794)			(50,207)		(49,168)			7,724				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/18/2022	11/18/2024	(111)	(199,857)	1802.74	(6,176)			(5,018)		(4,884)			772				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/18/2022	11/18/2024	(459)	(1,187,414)	2586.07	(36,335)			(29,522)		(37,033)			4,542				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/21/2022	11/21/2024	(12)	(31,135)	2585.691	(953)			(774)		(976)			119				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/23/2022	11/22/2024	(222)	(53,394)	240.25	(1,751)			(1,423)		(1,280)			219				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/22/2022	11/22/2024	(44)	(79,790)	1808.77	(2,426)			(1,971)		(1,830)			303				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/23/2022	11/22/2024	(181)	(327,374)	1809.42	(9,658)			(7,847)		(7,455)			1,207				

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Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/22/2022	11/22/2024	(105)	(271,355)	2591.748	(8,276)			(6,725)		(8,167)			1,035				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/23/2022	11/22/2024	(137)	(356,492)	2595.28	(10,909)			(8,863)		(10,474)			1,364				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/23/2022	11/22/2024	(36)	(143,781)	4027.26	(17,073)			(13,872)		(16,367)			2,134				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/28/2022	11/27/2024	(76)	(196,000)	2591.4	(5,978)			(4,857)		(5,936)			747				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/30/2022	11/29/2024	(1,465)	(352,654)	240.7	(11,567)			(9,398)		(8,177)			1,446				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/29/2022	11/29/2024	(2)	(3,750)	1803.87	(112)			(91)		(91)			14				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/30/2022	11/29/2024	(329)	(596,576)	1811.32	(18,434)			(14,978)		(13,390)			2,304				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/29/2022	11/29/2024	(98)	(252,938)	2588.359	(7,740)			(6,289)		(7,831)			967				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	11/30/2022	11/29/2024	(396)	(1,029,899)	2600.628	(31,412)			(25,522)		(29,327)			3,926				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/01/2022	11/29/2024	(135)	(352,800)	2609.949	(10,796)			(9,221)		(9,414)			1,349				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/02/2022	12/02/2024	(123)	(223,197)	1813.74	(6,629)			(5,662)		(4,889)			829				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/05/2022	12/05/2024	(119)	(214,613)	1806.17	(6,395)			(5,463)		(5,130)			799				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/05/2022	12/05/2024	(204)	(529,045)	2599.251	(16,189)			(13,828)		(15,281)			2,024				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/07/2022	12/06/2024	(69)	(124,559)	1802.76	(3,849)			(3,288)		(3,094)			481				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/06/2022	12/06/2024	(81)	(145,500)	1802.9	(4,540)			(3,878)		(3,608)			567				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/06/2022	12/06/2024	(150)	(390,021)	2599.061	(11,935)			(10,194)		(11,289)			1,492				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/07/2022	12/06/2024	(484)	(1,261,794)	2604.685	(38,737)			(33,088)		(35,136)			4,842				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/07/2022	12/06/2024	(18)	(69,805)	3933.92	(8,141)			(6,954)		(8,109)			1,018				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/09/2022	12/09/2024	(126)	(30,324)	241.09	(998)			(852)		(685)			125				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/09/2022	12/09/2024	(147)	(265,269)	1801.6	(7,879)			(6,730)		(6,689)			985				

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Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/09/2022	12/09/2024	(83)	(215,048)	2594.039	(6,602)			(5,639)		(6,456)			825				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/12/2022	12/12/2024	(479)	(864,913)	1806.92	(25,774)			(22,016)		(20,639)			3,222				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/12/2022	12/12/2024	(197)	(512,307)	2595.731	(15,728)			(13,434)		(15,239)			1,966				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/14/2022	12/13/2024	(787)	(190,386)	242.02	(6,283)			(5,366)		(3,984)			785				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/14/2022	12/13/2024	(16)	(28,373)	1806.81	(877)			(749)		(678)			110				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/13/2022	12/13/2024	(50)	(89,634)	1809.79	(2,689)			(2,297)		(2,074)			336				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/15/2022	12/13/2024	(139)	(362,287)	2599.224	(11,122)			(9,500)		(10,532)			1,390				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/14/2022	12/13/2024	(173)	(451,298)	2603.759	(13,900)			(11,873)		(12,719)			1,737				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/13/2022	12/13/2024	(781)	(2,034,345)	2605.932	(62,658)			(53,520)		(56,485)			7,832				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/14/2022	12/13/2024	(103)	(410,386)	3995.32	(44,219)			(37,771)		(46,511)			5,527				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/16/2022	12/16/2024	(9)	(24,157)	2593.37	(742)			(633)		(732)			93				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/19/2022	12/19/2024	(49)	(87,300)	1790.27	(2,750)			(2,349)		(2,502)			344				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/21/2022	12/20/2024	(1,142)	(275,113)	240.97	(9,079)			(7,755)		(6,316)			1,135				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/20/2022	12/20/2024	(176)	(314,644)	1790.64	(9,439)			(8,063)		(8,990)			1,180				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/22/2022	12/20/2024	(394)	(705,942)	1792.83	(21,955)			(18,753)		(19,716)			2,744				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/21/2022	12/20/2024	(51)	(91,860)	1795.9	(2,848)			(2,432)		(2,484)			356				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/20/2022	12/20/2024	(527)	(1,359,593)	2578.415	(41,740)			(35,653)		(45,610)			5,217				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/22/2022	12/20/2024	(255)	(658,274)	2578.855	(20,209)			(17,262)		(22,020)			2,526				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/21/2022	12/20/2024	(147)	(379,731)	2584.894	(11,658)			(9,958)		(12,212)			1,457				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/21/2022	12/20/2024	(61)	(235,314)	3878.44	(25,887)			(22,112)		(29,847)			3,236				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/23/2022	12/23/2024	(910)	(218,678)	240.24	(7,216)			(6,164)		(5,340)			902				

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Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/23/2022	12/23/2024	(111)	(285,559)	2577.669	(8,767)			(7,488)		(9,645)			1,096				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/28/2022	12/27/2024	(52)	(93,530)	1790.28	(2,946)			(2,517)		(2,696)			368				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/29/2022	12/27/2024	(9)	(16,017)	1795.8	(479)			(409)		(436)			60				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/27/2022	12/27/2024	(9)	(15,308)	1796.35	(468)			(400)		(414)			59				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/28/2022	12/27/2024	(807)	(2,068,554)	2562.808	(63,298)			(54,067)		(76,959)			7,912				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/29/2022	12/27/2024	(298)	(767,308)	2572.202	(23,480)			(20,056)		(26,908)			2,935				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/30/2022	12/30/2024	(119)	(305,497)	2569.16	(9,348)			(7,985)		(10,941)			1,169				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/04/2023	01/03/2025	(622)	(150,000)	241.05		(4,935)		(4,421)		(3,450)			514				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/04/2023	01/03/2025	(15)	(27,459)	1797.66		(819)		(734)		(737)			85				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/03/2023	01/03/2025	(215)	(552,955)	2571.41		(16,920)		(15,158)		(19,572)			1,763				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/05/2023	01/03/2025	(126)	(324,625)	2579.656		(9,934)		(8,899)		(10,902)			1,035				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/04/2023	01/03/2025	(210)	(541,331)	2583.862		(16,565)		(14,839)		(17,694)			1,725				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/09/2023	01/09/2025	(189)	(341,043)	1799.78		(10,675)		(9,563)		(9,001)			1,112				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/09/2023	01/09/2025	(452)	(1,176,000)	2603.377		(36,103)		(32,342)		(33,941)			3,761				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/10/2023	01/10/2025	(1,115)	(270,000)	242.2		(8,910)		(7,982)		(5,668)			928				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/11/2023	01/10/2025	(220)	(53,557)	242.96		(1,767)		(1,583)		(1,054)			184				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/10/2023	01/10/2025	(596)	(1,073,374)	1802.1		(32,201)		(28,847)		(27,671)			3,354				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/12/2023	01/10/2025	(32)	(58,200)	1806.71		(1,746)		(1,564)		(1,429)			182				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/11/2023	01/10/2025	(74)	(132,874)	1807.44		(4,146)		(3,714)		(3,236)			432				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/10/2023	01/10/2025	(769)	(2,000,376)	2600.59		(61,412)		(55,015)		(58,864)			6,397				

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Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/11/2023	01/10/2025	(566)	(1,476,433)	2608.107		(45,327)		(40,605)		(41,306)			4,722				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/11/2023	01/10/2025	(18)	(71,310)	3969.61		(10,732)		(9,614)		(10,790)			1,118				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/19/2023	01/17/2025	(81)	(145,500)	1791.06		(4,481)		(4,015)		(4,227)			467				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/18/2023	01/17/2025	(32)	(56,735)	1798.19		(1,702)		(1,525)		(1,532)			177				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/17/2023	01/17/2025	(136)	(354,317)	2611.869		(10,913)		(9,776)		(9,717)			1,137				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/19/2023	01/17/2025	(80)	(209,051)	2612.386		(6,439)		(5,768)		(5,713)			671				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/20/2023	01/17/2025	(80)	(208,775)	2614.018		(6,409)		(5,742)		(5,643)			668				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/18/2023	01/17/2025	(230)	(602,210)	2619.135		(18,548)		(16,616)		(15,716)			1,932				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/18/2023	01/17/2025	(5)	(19,732)	3928.86		(2,858)		(2,561)		(3,159)			298				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/20/2023	01/20/2025	(168)	(302,640)	1798.29		(9,412)		(8,432)		(8,185)			980				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/25/2023	01/24/2025	(205)	(49,997)	244.3		(1,650)		(1,478)		(886)			172				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/25/2023	01/24/2025	(243)	(436,956)	1800.12		(13,502)		(12,096)		(11,632)			1,406				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/24/2023	01/24/2025	(297)	(536,006)	1801.8		(16,402)		(14,693)		(14,022)			1,709				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/24/2023	01/24/2025	(304)	(796,068)	2617.005		(24,519)		(21,965)		(21,202)			2,554				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/25/2023	01/24/2025	(247)	(647,311)	2618.244		(19,937)		(17,860)		(17,095)			2,077				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/25/2023	01/24/2025	(67)	(269,460)	4016.22		(4,355)		(3,901)		(4,412)			454				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/26/2023	01/24/2025	(65)	(265,697)	4060.43		(28,321)		(25,371)		(28,547)			2,950				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/27/2023	01/27/2025	(6)	(11,292)	1800.06		(351)		(315)		(302)			37				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/27/2023	01/27/2025	(76)	(199,256)	2617.691		(6,117)		(5,480)		(5,295)			637				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/30/2023	01/30/2025	(295)	(771,142)	2610.579		(23,674)		(21,208)		(21,552)			2,466				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/31/2023	01/31/2025	(54)	(96,677)	1805.89		(3,016)		(2,702)		(2,437)			314				

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Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/31/2023	01/31/2025	(1,236)	(3,242,062)	2622.529		(99,531)		(89,163)		(83,635)			10,368				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/01/2023	01/31/2025	(86)	(225,580)	2637.86		(6,925)		(6,492)		(5,231)			433				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/02/2023	01/31/2025	(13)	(35,280)	2642.88		(1,087)		(1,019)		(790)			68				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/01/2023	01/31/2025	(69)	(282,979)	4119.21		(19,472)		(18,255)		(18,445)			1,217				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/03/2023	02/03/2025	(387)	(94,050)	243.17		(3,104)		(2,910)		(1,849)			194				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/03/2023	02/03/2025	(52)	(93,629)	1810.28		(2,931)		(2,747)		(2,259)			183				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/03/2023	02/03/2025	(403)	(1,059,025)	2628.84		(32,512)		(30,480)		(26,227)			2,032				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/06/2023	02/06/2025	(8)	(14,227)	1806.55		(445)		(417)		(358)			28				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/06/2023	02/06/2025	(115)	(300,094)	2614.28		(9,183)		(8,609)		(8,226)			574				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/08/2023	02/07/2025	(371)	(89,872)	242.42		(2,948)		(2,764)		(1,886)			184				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/09/2023	02/07/2025	(27)	(48,907)	1797.92		(1,516)		(1,421)		(1,346)			95				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/08/2023	02/07/2025	(278)	(501,117)	1803.22		(15,234)		(14,282)		(13,065)			952				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/07/2023	02/07/2025	(46)	(82,450)	1808.48		(2,564)		(2,404)		(2,035)			160				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/09/2023	02/07/2025	(537)	(1,398,940)	2603.28		(42,808)		(40,132)		(41,284)			2,675				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/08/2023	02/07/2025	(1,132)	(2,957,399)	2611.53		(90,496)		(84,840)		(82,639)			5,656				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/07/2023	02/07/2025	(321)	(839,889)	2614.66		(25,701)		(24,094)		(22,983)			1,606				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/08/2023	02/07/2025	(58)	(240,777)	4117.86		(20,389)		(19,115)		(19,147)			1,274				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/10/2023	02/10/2025	(612)	(1,591,336)	2600.79		(48,695)		(45,651)		(47,833)			3,043				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/13/2023	02/13/2025	(40)	(72,790)	1807.29		(2,176)		(2,040)		(1,828)			136				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/13/2023	02/13/2025	(153)	(399,938)	2606.13		(12,198)		(11,436)		(11,634)			762				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/15/2023	02/14/2025	(512)	(123,428)	241.09		(4,036)		(3,784)		(2,897)			252				

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Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/14/2023	02/14/2025	(74)	(17,965)	241.62		(589)		(552)		(404)			37				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/16/2023	02/14/2025	(39)	(70,620)	1804.75		(2,062)		(1,933)		(1,823)			129				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/17/2023	02/14/2025	(54)	(96,959)	1805.95		(2,812)		(2,636)		(2,471)			176				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/15/2023	02/14/2025	(443)	(800,036)	1807.46		(24,241)		(22,726)		(20,074)			1,515				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/17/2023	02/14/2025	(371)	(963,903)	2595.8		(29,303)		(27,471)		(30,008)			1,831				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/15/2023	02/14/2025	(560)	(1,455,545)	2600.79		(44,249)		(41,483)		(43,876)			2,766				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/14/2023	02/14/2025	(1,269)	(3,300,591)	2601.38		(100,668)		(94,376)		(99,110)			6,292				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/15/2023	02/14/2025	(73)	(304,762)	4147.6		(27,996)		(26,246)		(25,199)			1,750				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/22/2023	02/21/2025	(563)	(134,493)	238.84		(4,398)		(4,123)		(3,773)			275				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/22/2023	02/21/2025	(64)	(114,301)	1794.23		(3,452)		(3,236)		(3,300)			216				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/21/2023	02/21/2025	(64)	(114,257)	1794.3		(3,485)		(3,267)		(3,296)			218				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/21/2023	02/21/2025	(194)	(500,099)	2576.9		(15,203)		(14,253)		(17,615)			950				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/22/2023	02/21/2025	(125)	(323,612)	2578.95		(9,838)		(9,223)		(11,255)			615				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/23/2023	02/21/2025	(85)	(220,672)	2581.95		(6,708)		(6,289)		(7,533)			419				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/22/2023	02/21/2025	(11)	(45,543)	3991.05		(6,731)		(6,311)		(6,878)			421				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/24/2023	02/24/2025	(248)	(444,194)	1792.97		(12,882)		(12,077)		(13,014)			805				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/24/2023	02/24/2025	(129)	(331,971)	2574		(10,092)		(9,461)		(11,924)			631				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/27/2023	02/27/2025	(72)	(130,017)	1793.56		(3,770)		(3,535)		(3,795)			236				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/27/2023	02/27/2025	(63)	(163,145)	2575.39		(4,943)		(4,634)		(5,820)			309				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/01/2023	02/28/2025	(238)	(56,730)	238.16		(1,844)		(1,805)		(1,679)			38				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/01/2023	02/28/2025	(154)	(275,448)	1789.08		(8,346)		(8,172)		(8,408)			174				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/28/2023	02/28/2025	(114)	(204,208)	1792.16		(6,085)		(5,705)		(6,048)			380				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/02/2023	02/28/2025	(519)	(932,040)	1794.21		(28,054)		(27,470)		(27,049)			584				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/02/2023	02/28/2025	(114)	(294,000)	2568.25		(8,879)		(8,694)		(10,959)			185				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/01/2023	02/28/2025	(194)	(499,117)	2570.603		(15,123)		(14,808)		(18,343)			315				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/28/2023	02/28/2025	(69)	(178,386)	2575.3		(5,405)		(5,067)		(6,371)			338				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/01/2023	02/28/2025	(88)	(346,337)	3951.39		(36,529)		(35,768)		(39,131)			761				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/03/2023	03/03/2025	(101)	(182,183)	1800.01		(5,447)		(5,334)		(5,001)			113				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/03/2023	03/03/2025	(171)	(442,117)	2578.362		(13,396)		(13,117)		(15,524)			279				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/06/2023	03/06/2025	(52)	(93,719)	1798.26		(2,840)		(2,781)		(2,624)			59				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/06/2023	03/06/2025	(385)	(990,566)	2570.091		(30,014)		(29,389)		(36,638)			625				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/08/2023	03/07/2025	(778)	(185,142)	238.04		(142,525)		(139,556)		(5,545)			2,969				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/09/2023	03/07/2025	(11)	(18,915)	1781.41		(569)		(557)		(624)			12				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/07/2023	03/07/2025	(73)	(129,899)	1789.42		(3,949)		(3,867)		(3,971)			82				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/08/2023	03/07/2025	(392)	(701,197)	1790.06		(21,316)		(20,872)		(21,300)			444				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/09/2023	03/07/2025	(179)	(459,396)	2561.121		(13,874)		(13,585)		(17,936)			289				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/08/2023	03/07/2025	(214)	(547,044)	2562.19		(547,044)		(535,647)		(21,223)			11,397				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/07/2023	03/07/2025	(29)	(73,809)	2563.376		(2,229)		(2,183)		(2,843)			46				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/08/2023	03/07/2025	(170)	(679,575)	3992.01		(72,264)		(70,758)		(74,682)			1,505				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/10/2023	03/10/2025	(78)	(138,803)	1773.19		(4,233)		(4,145)		(4,957)			88				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/10/2023	03/10/2025	(129)	(331,968)	2571.172		(10,125)		(9,914)		(12,225)			211				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/13/2023	03/13/2025	(511)	(121,846)	238.26		(4,045)		(3,961)		(3,599)			84				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/13/2023	03/13/2025	(32)	(82,425)	2584.53		(2,547)		(2,494)		(2,803)			53				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/15/2023	03/14/2025	(1)	(1,319)	1772.96		(41)		(41)		(47)			1				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/16/2023	03/14/2025	(540)	(959,794)	1777.12		(28,410)		(27,818)		(33,125)			592				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/14/2023	03/14/2025	(9)	(15,215)	1777.98		(470)		(460)		(521)			10				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/14/2023	03/14/2025	(125)	(322,420)	2581.63		(9,898)		(9,692)		(11,168)			206				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/16/2023	03/14/2025	(172)	(443,838)	2582.978		(13,715)		(13,429)		(15,247)			286				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/15/2023	03/14/2025	(295)	(763,210)	2587.541		(23,659)		(23,167)		(25,490)			493				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/15/2023	03/14/2025	(34)	(132,301)	3891.93		(8,805)		(8,621)		(9,980)			183				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/17/2023	03/17/2025	(21)	(37,350)	1768.61		(1,150)		(1,126)		(1,396)			24				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/20/2023	03/20/2025	(43)	(112,079)	2592.334		(3,474)		(3,402)		(3,647)			72				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/22/2023	03/21/2025	(394)	(94,644)	240.17		(3,123)		(3,058)		(2,430)			65				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/23/2023	03/21/2025	(46)	(80,753)	1767.34		(2,463)		(2,412)		(3,060)			51				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/22/2023	03/21/2025	(54)	(94,928)	1770.16		(2,895)		(2,835)		(3,506)			60				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/21/2023	03/21/2025	(10)	(18,105)	1779.74		(552)		(541)		(612)			12				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/21/2023	03/21/2025	(486)	(1,256,749)	2587.112		(38,708)		(37,901)		(42,265)			806				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/22/2023	03/21/2025	(288)	(744,891)	2589.909		(22,868)		(22,392)		(24,622)			476				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/23/2023	03/21/2025	(371)	(964,255)	2598.651		(29,795)		(29,175)		(30,178)			621				

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S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/22/2023	03/21/2025	(5)	(17,973)	3936.97		(2,488)		(2,436)		(2,951)			52				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/24/2023	03/24/2025	(49)	(86,564)	1773.59		(2,554)		(2,500)		(3,104)			53				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/24/2023	03/24/2025	(177)	(462,090)	2603.868		(14,371)		(14,072)		(14,020)			299				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/27/2023	03/27/2025	(154)	(273,366)	1777.16		(8,584)		(8,405)		(9,503)			179				
Franklin Global Trends Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/29/2023	03/28/2025	(1,013)	(242,955)	239.88		(8,042)		(7,874)		(6,398)			168				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/28/2023	03/28/2025	(19)	(33,950)	1779.42		(1,063)		(1,040)		(1,156)			22				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/29/2023	03/28/2025	(409)	(730,658)	1784.72		(21,993)		(21,535)		(23,682)			458				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/30/2023	03/28/2025	(22)	(39,660)	1786.54		(1,198)		(1,173)		(1,263)			25				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/28/2023	03/28/2025	(190)	(493,506)	2591.44		(15,249)		(14,932)		(16,229)			318				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/29/2023	03/28/2025	(1,984)	(5,147,716)	2595.022		(158,550)		(155,247)		(165,556)			3,303				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/30/2023	03/28/2025	(55)	(142,057)	2597.527		(4,375)		(4,284)		(4,498)			91				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/29/2023	03/28/2025	(69)	(278,795)	4027.81		(22,560)		(22,090)		(23,150)			470				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/31/2023	03/31/2025	(112)	(201,497)	1794.75		(6,267)		(6,136)		(5,944)			131				
Invesco Dynamic Growth Index		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/31/2023	03/31/2025	(66)	(172,580)	2606.339		(5,315)		(5,205)		(5,179)			111				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/29/2021	12/29/2026	(21)	(102,850)	4793.06	(9,853)			(7,308)		(7,019)			493				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	01/26/2022	01/26/2027	(26)	(111,439)	4349.93	(13,769)			(10,442)		(12,324)			688				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/09/2022	02/09/2027	(248)	(1,137,986)	4587.18	(130,641)			(101,247)		(95,356)			6,532				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	12/21/2022	12/21/2027	(27)	(102,850)	3878.44	(11,856)			(11,167)		(12,952)			593				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/08/2023	02/08/2028	(186)	(766,195)	4117.86		(88,879)		(86,657)		(87,572)			2,222				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/09/2023	02/09/2028	(101)	(413,070)	4081.5		(47,792)		(46,591)		(47,944)			1,195				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	02/22/2023	02/22/2028	(36)	(145,131)	3991.05		(24,846)		(24,225)		(23,236)			621				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL 5KCJSCUB87LQCN2G7947	03/08/2023	03/08/2028	(49)	(193,767)	3992.01		(33,984)		(33,703)		(32,863)			287				
0699999999. Subtotal - Written Options - Hedging Other - Other										(48,744,148)	(24,333,958)		(41,193,993)	XXX	(63,935,697)			13,945,765			XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
0709999999. Subtotal - Written Options - Hedging Other										(48,744,148)	(24,333,958)		(41,193,993)	XXX	(63,935,697)			13,945,765			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										(48,744,148)	(24,333,958)		(41,193,993)	XXX	(63,935,697)			13,945,765			XXX	XXX
0989999999. Total Written Options										(48,744,148)	(24,333,958)		(41,193,993)	XXX	(63,935,697)			13,945,765			XXX	XXX
Interest Rate Swap With MORGAN STANLEY & CO LLC RCV SOFR PAY 2.76 06/01/2032	ASSET PORTFOLIO	D1	Interest Rate	MS 4PQUHN3JPFGFNF3BB653	06/01/2022	06/01/2032		86,407,634	2.76			385,066			3,202,593					1,308,875		96/97
Interest Rate Swap With MORGAN STANLEY & CO LLC RCV SOFR PAY 2.82 06/01/2037	ASSET PORTFOLIO	D1	Interest Rate	MS 4PQUHN3JPFGFNF3BB653	06/01/2022	06/01/2037		167,686,191	2.82			721,074			7,756,926					3,157,316		96/98
Interest Rate Swap With MORGAN STANLEY & CO LLC RCV SOFR PAY 2.80 06/02/2042	ASSET PORTFOLIO	D1	Interest Rate	MS 4PQUHN3JPFGFNF3BB653	06/01/2022	06/02/2042		154,274,679	2.8			671,502			8,818,147					3,378,782		95/97
0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate												1,777,642		XXX	19,777,666					7,844,973	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												1,777,642		XXX	19,777,666					7,844,973	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												1,777,642		XXX	19,777,666					7,844,973	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												1,777,642		XXX	19,777,666					7,844,973	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												1,777,642		XXX	19,777,666					7,844,973	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - Hedging Other										598,558,096	186,848,014		394,574,770	XXX	600,604,040			(162,151,254)			XXX	XXX
1719999999. Subtotal - Replication														XXX							XXX	XXX
1729999999. Subtotal - Income Generation														XXX							XXX	XXX
1739999999. Subtotal - Other														XXX							XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives														XXX							XXX	XXX
1759999999 - Totals										598,558,096	186,848,014	1,777,642	394,574,770	XXX	620,381,706			(162,151,254)		7,844,973	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		837,221		837,221	2,384,677		2,384,677		
BANK OF AMERICA	B4TYDEB6GKMZO031MB27	Y	Y	41,830,000		40,779,866			45,387,652		3,557,652		
EAGLE LIFE INSURANCE	5KCJSCUB87LQCN2G7947	Y	N				(41,193,993)			(63,935,697)			
BARCLAYS	G5GSEF7VJP5I7OUK5573	Y	Y	55,695,000		32,894,080			60,503,066		4,808,066		
CIBC	21GI19DL770X0HC3ZE78	Y	Y	49,340,000		24,356,547			54,024,919		4,684,919		
CITI BANK	E570DZWZ7FF32TWEFA76	Y	Y	43,770,000		34,176,874			49,873,027		6,103,027		
CREDIT SUISSE	E58DKGMJYYYJLN8C3868	Y	Y	33,100,000		27,635,109			36,970,479		3,870,479		
SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	Y	Y	33,770,000		36,324,651		2,554,651	36,422,133		2,652,133		
JP MORGAN	7H6GLXDRUGQFU57RNE97	Y	Y	64,220,000		56,105,445			78,052,086		13,832,086		
MIZUHO BANK	549300Y6K4T3QBM4LN29	Y	Y	14,960,000		16,977,568		2,017,568	19,282,949		4,322,949		
MORGAN STANLEY	4PQUHN3JPFGFNF3BB653	Y	Y	46,008,870		15,078,683			36,543,202			7,844,973	
ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	Y	Y	95,130,000		59,512,839			102,199,648		7,069,648		
TRUIST BANK	JJKC32MCHWDI71265Z06	Y	Y	44,530,000		27,376,264			49,313,513		4,783,513		
WACHOVIA/WELLS FARGO	KB1H1DSPRFMYMCUFXT09	Y	Y	103,080,000		63,713,616			113,360,052		10,280,052		
0299999999. Total NAIC 1 Designation				625,433,870		434,931,542	(41,193,993)	4,572,219	681,932,726	(63,935,697)	65,964,524	7,844,973	
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)													
0999999999 - Gross Totals				625,433,870		435,768,763	(41,193,993)	5,409,440	684,317,403	(63,935,697)	68,349,201	7,844,973	
1. Offset per SSAP No. 64						41,193,993	(41,193,993)						
2. Net after right of offset per SSAP No. 64						394,574,770							

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	41,830,000	41,830,000	XXX		
BARCLAYS G5GSEF7VJP5I7OUK5573	Cash		CASH	55,695,000	55,695,000	XXX		
CIBC 21GI19DL770X0HC3ZE78	Cash		CASH	49,340,000	49,340,000	XXX		
CITI BANK E57ODZWZ7FF32TWEFA76	Cash		CASH	43,770,000	43,770,000	XXX		
CREDIT SUISSE E58DKGMJYYYJLN8C3868	Cash		CASH	33,100,000	33,100,000	XXX		
SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	Cash		CASH	33,770,000	33,770,000	XXX		
JP MORGAN 7H6GLXDRUGQFU57RNE97	Cash		CASH	64,220,000	64,220,000	XXX		
MIZUHO BANK 549300Y6K4T30BM4LN29	Cash		CASH	14,960,000	14,960,000	XXX		
MORGAN STANLEY 4PQUHN3JPFGFNF3BB653	Cash		CASH	46,008,870	46,008,870	XXX		
ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	Cash		CASH	95,130,000	95,130,000	XXX		
TRUIST BANK JUKC32MCHWDI71265Z06	Cash		CASH	44,530,000	44,530,000	XXX		
WACHOVIA/WELLS FARGO KB1H1DSPRFMYMCUFXT09	Cash		CASH	103,080,000	103,080,000	XXX		
0299999999 - Total				625,433,870	625,433,870	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					1,726,968	1,726,968	1,726,968	XXX
CITIBANK	NEW CASTLE, DELAWARE					479,264	4,303,185	208,519	XXX
CITIBANK	NEW YORK, NEW YORK					(89,492,941)	(82,656,149)	(46,101,104)	XXX
STATE STREET BANK	BOSTON, MASSACHUSETTS					26,055,918	401,038	4,828,309	XXX
STATE STREET BANK	BOSTON, MASSACHUSETTS	0				17,042,241	(4,111,720)	16,285,400	XXX
FEDERAL HOME LOAN BANK	DES MOINES, IA					9,201,824	277,527	2,032,326	XXX
0199998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX	4		216,401	193,239	230,926	XXX
0199999. Totals - Open Depositories		XXX	XXX	4		(34,770,325)	(79,865,912)	(20,788,656)	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	4		(34,770,325)	(79,865,912)	(20,788,656)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	150	150		XXX
0599999. Total - Cash		XXX	XXX	4		(34,770,175)	(79,865,762)	(20,788,656)	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
	UNITED STATES TREASURY TBILL_CASH	0	02/23/2023	0.000	05/18/2023	218,656,000		
	UNITED STATES TREASURY TBILL CASH	0	03/22/2023	4.417	06/01/2023	124,064,318		
	UNITED STATES TREASURY TBILL CASH	0	03/29/2023	4.570	06/29/2023	395,479,629		
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						738,199,947		
0109999999. Total - U.S. Government Bonds						738,199,947		
0309999999. Total - All Other Government Bonds								
0509999999. Total - U.S. States, Territories and Possessions Bonds								
0709999999. Total - U.S. Political Subdivisions Bonds								
0909999999. Total - U.S. Special Revenues Bonds								
	AGILENT TECHNOLOGIES INC CP CASH	C	03/29/2023	5.110	04/04/2023	8,496,379		
	AGILENT TECHNOLOGIES INC CP CASH	0	03/29/2023	5.110	04/04/2023	4,997,870		
	ALABAMA POWER COMPANY CP CASH	C	03/28/2023	5.050	04/11/2023	4,992,982		
	ALABAMA POWER COMPANY CP CASH	0	03/28/2023	5.050	04/11/2023	4,992,982		
	ALIMENTATION COUCHE-TARD INC CP CASH	C	03/27/2023	5.450	04/04/2023	9,995,455		
	ALIMENTATION COUCHE-TARD INC CP CASH	0	03/27/2023	5.450	04/04/2023	2,498,864		
	ALIMENTATION COUCHE-TARD INC CP CASH	0	03/30/2023	5.380	04/27/2023	2,490,283		
	AMCOR FLEXIBLES NORTH AMERICA CP_CASH	0	03/03/2023	0.000	04/03/2023	6,998,087		
	AMCOR FLEXIBLES NORTH AMERICA CP_CASH	C	03/27/2023	0.000	04/06/2023	399,703		
	AMCOR FLEXIBLES NORTH AMERICA CP CASH	C	03/22/2023	5.550	04/10/2023	539,250		
	AMCOR FINANCE USA INC CP CASH	C	03/22/2023	5.800	04/21/2023	1,993,545		
	AMEREN CORPORATION CP_CASH	0	03/02/2023	0.000	04/04/2023	7,996,720		
	AMPHENOL CORPORATION CP CASH	C	03/31/2023	4.800	04/03/2023	7,997,866		
	AON CORP CPCASH	0	03/14/2023	0.000	04/11/2023	4,992,968		
	ARIZONA PUBLIC SERVICE COMPANY CP CASH	C	03/31/2023	5.000	04/03/2023	29,991,666		
	ARIZONA PUBLIC SERVICE COMPANY CP CASH	C	03/30/2023	5.050	04/06/2023	8,743,861		
	ARIZONA PUBLIC SERVICE COMPANY CP CASH	0	03/30/2023	5.050	04/06/2023	4,996,492		
	BELL TELEPHONE COMPANY OF CANA CP_CASH	0	03/03/2023	0.000	04/05/2023	3,997,836		
	BELL TELEPHONE COMPANY OF CANA CP CASH	0	03/23/2023	5.650	04/24/2023	2,490,963		
	BERKSHIRE HATHAWAY ENERGY CO CP CASH	C	03/22/2023	5.350	04/05/2023	19,488,391		
	BERKSHIRE HATHAWAY ENERGY CO CP CASH	0	03/22/2023	5.350	04/05/2023	499,702		
	CENTERPOINT ENERGY INC CP CASH Due 4/3/2023 At Mat	C	03/31/2023	5.000	04/03/2023	4,998,611		
	CENTERPOINT ENERGY INC CPCASH	0	03/16/2023	5.250	04/04/2023	4,997,745		
	CENTERPOINT ENERGY INC CP CASH	C	03/29/2023	0.000	04/12/2023	4,742,377		
	CENTERPOINT ENERGY INC CP CASH	C	03/28/2023	4.980	04/13/2023	249,585		
	CONSOLIDATED EDISON COMPANY OF CP CASH	0	03/24/2023	5.400	04/20/2023	4,736,446		
	DAIMLER TRUCK FINANCE NORTH AM CP_CASH	0	03/02/2023	0.000	04/03/2023	7,997,813		
	WALT DISNEY CO CP_CASH	0	03/16/2023	0.000	04/14/2023	4,990,952		
	DOVER CORP CP CASH	C	03/28/2023	5.000	04/04/2023	3,748,437		
	DOVER CORP CP CASH	0	03/28/2023	5.000	04/04/2023	999,583		
	DOW CHEMICAL COMPANY THE CP CASH	0	03/30/2023	5.000	04/06/2023	4,996,527		
	DUKE ENERGY CORP CP CASH	0	03/28/2023	5.050	04/03/2023	499,860		
	DUKE ENERGY CORP CP CASH	0	03/20/2023	5.610	04/06/2023	4,996,097		
	DUKE ENERGY CORP CP CASH	C	03/22/2023	5.420	04/05/2023	2,698,372		
	DUKE ENERGY CORP CP CASH	C	03/27/2023	5.050	04/12/2023	6,989,191		
	ENTERPRISE PRODUCTS OPERATING CP CASH	C	03/31/2023	4.900	04/03/2023	36,739,994		
	ENTERPRISE PRODUCTS OPERATING CP CASH	0	03/31/2023	4.900	04/03/2023	5,998,366		
	EQUIFAX INC CP_CASH	0	03/06/2023	0.000	04/28/2023	498,156		
	EQUIFAX INC CP_CASH	0	02/14/2023	0.000	05/10/2023	497,357		
	EVERGY METRO INC CP CASH	C	03/31/2023	5.000	04/03/2023	4,998,611		
	EVERGY METRO INC CP CASH	0	03/31/2023	5.000	04/03/2023	4,998,611		
	EXPERIAN FINANCE PLC CPCASH	0	03/15/2023	0.000	04/05/2023	3,997,817		
	FIDELITY NATIONAL INFORMATION CP_CASH	0	03/15/2023	0.000	04/05/2023	3,248,164		
	FIDELITY NATIONAL INFORMATION CP CASH	C	03/22/2023	5.650	04/11/2023	5,990,569		
	FIDELITY NATIONAL INFORMATION CP CASH	C	03/24/2023	5.550	04/12/2023	7,986,417		
	FISERV INC CP CASH	0	03/20/2023	5.600	04/03/2023	4,998,442		
	FISERV INC CP CASH	C	03/21/2023	5.600	04/04/2023	6,996,728		

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
	FISERV INC CP CASH	C	03/28/2023	5.100	04/05/2023	7,995,464		
	FISERV INC CP CASH	C	03/31/2023	5.030	04/11/2023	4,993,013		
	FORTIVE CORP CP_CASH	0	03/07/2023	0.000	04/05/2023	499,727		
	GENERAL MILLS INC CP CASH	0	03/20/2023	5.450	04/03/2023	4,998,483		
	INGREDION INC CP CASH	C	03/30/2023	5.080	04/06/2023	14,739,590		
	INGREDION INC CP CASH	0	03/30/2023	5.080	04/06/2023	4,996,471		
	J M SMUCKER CO CP CASH	0	03/31/2023	5.100	04/03/2023	4,998,583		
	KELLOGG COMPANY CP CASH	C	03/22/2023	5.400	04/04/2023	9,995,493		
	KEURIGDRPEPPERINC CP CASH	C	03/27/2023	5.100	04/06/2023	9,992,912		
	KEURIGDRPEPPERINC CP CASH	0	03/27/2023	5.100	04/06/2023	2,498,228		
	LOWES COMPANIES INC CP CASH	C	03/22/2023	5.550	04/05/2023	24,834,739		
	LYONDELLBASELL INVESTMENT LLC CP CASH	0	03/27/2023	4.930	04/25/2023	4,983,555		
	MCCORMICK & COMPANY INCORPORAT CP CASH	0	03/23/2023	5.100	04/05/2023	4,997,163		
	MCCORMICK & COMPANY INCORPORAT CP CASH	C	03/24/2023	5.100	04/06/2023	2,748,050		
	MCCORMICK & COMPANY INCORPORAT CP CASH	C	03/28/2023	5.100	04/11/2023	11,982,990		
	MONDELEZ INTERNATIONAL INC CP_CASH	0	03/08/2023	0.000	04/03/2023	4,998,640		
	NEXTERAENERGYCAPITALHOLDING CP CASH	0	03/30/2023	5.100	05/10/2023	497,237		
	NORTHERN STATES POWER COMPANY CP CASH	C	03/31/2023	4.850	04/03/2023	7,747,912		
	NORTHERN STATES POWER COMPANY CP CASH	0	03/31/2023	4.850	04/03/2023	4,998,653		
	NUTRIEN LTD CP CASH	C	03/20/2023	5.650	04/06/2023	899,292		
	NUTRIEN LTD CP CASH	0	03/20/2023	5.650	04/06/2023	4,996,069		
	NUTRIEN LTD CP CASH	C	03/31/2023	5.130	04/17/2023	349,202		
	NUTRIEN FINANCIAL US LLC CP CASH	C	03/28/2023	5.400	04/11/2023	6,490,244		
	NUTRIEN FINANCIAL US LLC CP CASH	0	03/28/2023	5.400	04/11/2023	249,625		
	NUTRIEN FINANCIAL US LLC CP CASH	C	03/29/2023	5.300	04/12/2023	2,995,140		
	ORACLE CORPORATION CPCASH	0	03/17/2023	0.000	04/05/2023	3,997,639		
	ORACLE CORPORATION CP CASH	C	03/24/2023	5.050	04/12/2023	6,989,186		
	ORACLE CORPORATION CP_CASH	0	03/02/2023	0.000	04/13/2023	858,575		
	ORACLE CORPORATION CP CASH	C	03/21/2023	5.450	04/19/2023	1,495,906		
	OTIS WORLDWIDE CORP CP CASH	0	03/31/2023	4.950	04/03/2023	4,998,625		
	PENSKE TRUCK LEASING CO LP CP_CASH	0	03/03/2023	0.000	04/03/2023	3,998,907		
	PENSKE TRUCK LEASING CO LP CP CASH	C	03/27/2023	5.250	04/10/2023	9,986,865		
	PENSKE TRUCK LEASING CO LP CP CASH	C	03/24/2023	5.450	04/14/2023	8,982,266		
	PENSKE TRUCK LEASING CO LP CP CASH	0	03/31/2023	5.170	04/18/2023	997,558		
	PORTLAND GENERAL ELECTRIC COMP CP CASH	C	03/31/2023	5.000	04/03/2023	4,998,611		
	PUBLIC SERVICE COMPANY OF COLO CP CASH	C	03/31/2023	5.000	04/03/2023	9,997,222		
	PUBLIC SERVICE COMPANY OF COLO CP CASH	0	03/31/2023	5.000	04/03/2023	4,998,611		
	REPUBLIC SERVICES INC CP CASH	0	03/24/2023	5.100	04/18/2023	4,987,945		
	ROCKWELL AUTOMATION INC CP CASH	0	03/28/2023	4.800	04/10/2023	2,996,398		
	ROGERS COMMUNICATIONS INC CP_CASH	0	03/07/2023	0.000	04/06/2023	8,993,476		
	ROGERS COMMUNICATIONS INC CP CASH	C	03/28/2023	5.730	05/04/2023	7,957,953		
	ROGERS COMMUNICATIONS INC CP CASH		03/28/2023	5.730	05/04/2023	4,973,721		
	S&P GLOBAL INC CP CASH	C	03/30/2023	5.200	04/13/2023	3,743,498		
	S&P GLOBAL INC CP CASH	0	03/30/2023	5.200	04/13/2023	2,495,665		
	S&P GLOBAL INC CP CASH	C	03/29/2023	5.350	04/18/2023	8,977,252		
	S&P GLOBAL INC CP CASH	0	03/29/2023	5.350	04/18/2023	2,493,681		
	SEMPRA ENERGY CP CASH	C	03/21/2023	5.650	04/04/2023	7,696,368		
	SHERWIN-WILLIAMS COMPANY THE CP CASH	C	03/31/2023	4.950	04/03/2023	3,249,106		
	SHERWIN-WILLIAMS COMPANY THE CP_CASH	0	03/03/2023	0.000	04/04/2023	819,665		
	SHERWIN-WILLIAMS COMPANY THE CP CASH	C	03/22/2023	5.450	04/10/2023	449,386		
	SHERWIN-WILLIAMS COMPANY THE CP CASH	C	03/30/2023	5.050	04/11/2023	2,496,492		
	SHERWIN-WILLIAMS COMPANY THE CP CASH	0	03/30/2023	5.050	04/11/2023	4,992,699		
	SPIRE INC CP_CASH	0	03/06/2023	0.000	04/03/2023	3,748,986		
	SPIRE INC CPCASH	0	03/14/2023	0.000	04/04/2023	1,999,170		
	STANLEY BLACK & DECKER INC CP CASH	C	03/22/2023	5.650	04/10/2023	4,992,926		
	STANLEY BLACK & DECKER INC CP CASH	0	03/22/2023	5.650	04/10/2023	4,992,926		

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
	TELUS CORPORATION CP CASH	C	03/29/2023	5.000	04/05/2023	11,493,426		
	TELUS CORPORATION CP CASH	0	03/29/2023	5.000	04/05/2023	2,498,428		
	TELUS CORPORATION CP_CASH	0	01/20/2023	0.000	04/11/2023	2,995,962		
	TRANSCANADA PIPELINES LTD CP_CASH	0	03/03/2023	0.000	06/01/2023	247,797		
	TYCO ELECTRONICS GROUP SA CP CASH	C	03/30/2023	5.150	04/03/2023	19,994,276		
	TYCO ELECTRONICS GROUP SA CP CASH	0	03/30/2023	5.150	04/03/2023	2,499,243		
	TYSON FOODS INC CP_CASH	0	03/01/2023	0.000	04/03/2023	2,499,325		
	TYSON FOODS INC CP_CASH	0	03/08/2023	0.000	04/05/2023	3,498,041		
	UNION ELECTRIC CO CP CASH	0	03/28/2023	5.300	04/27/2023	4,980,850		
	UNITEDHEALTH GROUP INC CP CASH	0	03/28/2023	5.200	06/15/2023	247,290		
	WRKCO INC CP CASH	C	03/31/2023	5.000	04/03/2023	26,742,529		
	WRKCO INC CP CASH	0	03/31/2023	5.000	04/03/2023	5,998,291		
	WASHINGTON GAS LIGHT COMPANY CP CASH	C	03/28/2023	5.050	04/13/2023	1,813,940		
	WASHINGTON GAS LIGHT COMPANY CP CASH	0	03/28/2023	5.050	04/13/2023	4,742,000		
	WASHINGTON GAS LIGHT COMPANY CP CASH	0	03/27/2023	5.100	04/18/2023	345,166		
	WASTE MANAGEMENT INC CPCASH	0	03/15/2023	0.000	04/10/2023	2,496,805		
	WASTE MANAGEMENT INC CP CASH	0	03/28/2023	5.250	05/04/2023	1,990,369		
	WASTE MANAGEMENT INC CP CASH	0	03/31/2023	5.100	05/10/2023	497,240		
	XCEL ENERGY INC CP CASH	C	03/31/2023	4.900	04/05/2023	9,994,555		
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						684,591,985		
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						684,591,985		
1309999999. Total - Hybrid Securities								
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds								
1909999999. Subtotal - Unaffiliated Bank Loans								
2419999999. Total - Issuer Obligations						1,422,791,932		
2429999999. Total - Residential Mortgage-Backed Securities								
2439999999. Total - Commercial Mortgage-Backed Securities								
2449999999. Total - Other Loan-Backed and Structured Securities								
2459999999. Total - SVO Identified Funds								
2469999999. Total - Affiliated Bank Loans								
2479999999. Total - Unaffiliated Bank Loans								
2509999999. Total Bonds						1,422,791,932		
31846V-41-9	FIRSTAMERICANTRSOBLGLZ STIF FUND		12/31/2017	0.000		440,000		
60934N-50-0	FEDERATED GOVERNMENT OBLIGATIO STIF FUND	SD	12/31/2017	0.000		15,003		
94975H-29-6	WELLS FARGO ADVANTAGE CASH INV STIF FUND	SD	12/31/2017	0.000		25,014		
94975H-29-6	WELLS FARGO ADVANTAGE CASH INV STIF FUND		12/31/2017	0.000		19		
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						480,036		
	INVESCO GOVERNMENT & AGENCY PO STIFFUND		12/07/2022	0.000		20,000,000		
	STATE STREET INSTITUTIONAL STIFFUND		03/31/2023	0.000		76,443,175		
	STATE STREET INSTITUTIONAL STIFFUND	C	03/31/2023	0.000		189,980,416		
	STATE STREET INSTITUTIONAL STIFFUND	0	03/31/2023	0.000		299,891,673		
	STATESTINSTUSGOVMMFUND STATESTRINSTIUSGO	0	03/31/2023	0.000		48,151,075		
8509999999. Subtotal - Other Cash Equivalents						634,466,339		
8609999999 - Total Cash Equivalents						2,057,738,307		

Medicare Part D Coverage Supplement

N O N E

Trusteed Surplus - Cover

N O N E

Trusteed Surplus Statement - Assets

N O N E

Trusteed Surplus Statement - Liabilities and Trusteed Surplus

N O N E

OVERFLOW PAGE FOR WRITE-INS

NONE