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

QUARTERLY STATEMENT

AS OF JUNE 30, 2022

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

President	Ronald James Grensteiner	Senior Vice President and Chief Accounting Officer	Jimmy Dewayne Lummus #
Executive Vice President, Chief Legal Officer & Secretary	Phyllis Joy Zanghi	Senior Vice President & Chief Corporate Actuary	Christopher Alan Plucar

OTHER

Anant Bhalla

DIRECTORS OR TRUSTEES

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

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.

Ronald James Grensteiner
President

Phyllis Joy Zanghi
Executive Vice President, Chief Legal Officer & Secretary

Jimmy Dewayne Lummus
Senior Vice President and Chief Accounting Officer

Subscribed and sworn to before me this 5th day of August 2022

Kirsten Habgood

September 26, 2022

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

KIRSTEN HABGOOD
Commission Number 820371
My Commission Expires
09/26/2022

ASSETS

		Current Statement Date			4
		1	2	3	December 31
		Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Prior Year Net Admitted Assets
1.	Bonds	47,949,616,613		47,949,616,613	47,113,897,532
2.	Stocks:				
	2.1 Preferred stocks	65,693,642		65,693,642	50,940,039
	2.2 Common stocks	479,185,459		479,185,459	490,043,022
3.	Mortgage loans on real estate:				
	3.1 First liens	6,774,159,923		6,774,159,923	6,192,693,809
	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 ($ (27,990,983)), cash equivalents ($ 845,342,449) and short-term investments ($ 744,965,353)	1,562,316,819		1,562,316,819	3,818,265,839
6.	Contract loans (including $ premium notes)	721,015		721,015	752,389
7.	Derivatives	386,781,994		386,781,994	379,441,218
8.	Other invested assets	1,256,540,555	238,574	1,256,301,981	1,338,461,951
9.	Receivables for securities	567,291,982		567,291,982	36,845,091
10.	Securities lending reinvested collateral assets				
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	59,042,308,001	238,574	59,042,069,427	59,421,340,889
13.	Title plants less $ charged off (for Title insurers only)				
14.	Investment income due and accrued	500,058,459	2,526,570	497,531,889	452,973,100
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	908,387	791,741	116,646	181,703
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	1,002,313		1,002,313	1,035,693
	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	323,108,848	171,151,902	151,956,946	22,890,199
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	141,189,361	10,316,851	130,872,510	123,293,729
19.	Guaranty funds receivable or on deposit				
20.	Electronic data processing equipment and software	5,382,515	7,544,202	(2,161,687)	1,155,849
21.	Furniture and equipment, including health care delivery assets ($)	1,342,997	1,342,997		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	1,344,281		1,344,281	14,888,838
24.	Health care ($) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	395,129,056	3,397,355	391,731,701	384,660,381
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	60,411,774,218	197,310,192	60,214,464,026	60,422,420,380
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28.	Total (Lines 26 and 27)	60,411,774,218	197,310,192	60,214,464,026	60,422,420,380
	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	391,197,417		391,197,417	384,254,313
2502.	PREPAID ASSETS	3,055,020	3,055,020		
2503.	MISCELLANEOUS RECEIVABLES	855,435	342,335	513,100	376,398
2598.	Summary of remaining write-ins for Line 25 from overflow page	21,184		21,184	29,671
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	395,129,056	3,397,355	391,731,701	384,660,381

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 48,806,717,388 less $ included in Line 6.3 (including $ 5,928,660,585 Modco Reserve)	48,806,717,387	48,808,006,893
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	465,344	501,439
3.	Liability for deposit-type contracts (including $ 877,341 Modco Reserve)	510,418,003	213,790,029
4.	Contract claims:		
	4.1 Life	183,134,148	181,496,710
	4.2 Accident and health	2,000	1,500
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 $ 1,816 accident and health premiums	20,442	28,607
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	68,134,511	73,496,177
10.	Commissions to agents due or accrued-life and annuity contracts $ 7,318,507 , accident and health $ and deposit-type contract funds $	7,318,507	13,295,258
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	15,599,476	19,386,737
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	881,951	2,926,553
15.1	Current federal and foreign income taxes, including $ on realized capital gains (losses)	99,073,422	47,158,305
15.2	Net deferred tax liability		
16.	Unearned investment income		
17.	Amounts withheld or retained by reporting entity as agent or trustee	6,196,772	5,755,733
18.	Amounts held for agents' account, including $ agents' credit balances		
19.	Remittances and items not allocated	34,723,688	30,849,470
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	410,024,952	347,507,829
	24.02 Reinsurance in unauthorized and certified ($) companies	29,396,119	
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers	4,463,838,646	4,591,252,087
	24.04 Payable to parent, subsidiaries and affiliates	1,974,537	5,265,320
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance	668,777,472	563,802,573
	24.08 Derivatives		
	24.09 Payable for securities	446,295,934	34,908,122
	24.10 Payable for securities lending		
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	452,998,911	1,404,459,176
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	56,205,992,222	56,343,888,516
27.	From Separate Accounts Statement		
28.	Total liabilities (Lines 26 and 27)	56,205,992,222	56,343,888,516
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	1,589,602,221	1,586,600,540
34.	Aggregate write-ins for special surplus funds		
35.	Unassigned funds (surplus)	2,365,369,583	2,438,431,325
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)	4,005,971,804	4,076,031,864
38.	Totals of Lines 29, 30 and 37	4,008,471,804	4,078,531,864
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	60,214,464,026	60,422,420,381
	DETAILS OF WRITE-INS		
2501.	INTEREST RATE DERIVATIVE COLLATERAL	241,508,736	1,293,317,176
2502.	AMOUNT DUE REINSURERS	200,158,205	111,058,350
2503.	INTEREST EXPENSE D&A SWAPS	10,410,802	
2598.	Summary of remaining write-ins for Line 25 from overflow page	921,168	83,650
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	452,998,911	1,404,459,176
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)		

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	957,518,514	4,050,146,901	(4,146,608,491)
2.	Considerations for supplementary contracts with life contingencies	2,554,007	3,605,046	8,352,499
3.	Net investment income	1,125,290,130	1,745,085,662	3,456,916,347
4.	Amortization of Interest Maintenance Reserve (IMR)	(1,046,418)	(3,294,720)	(5,703,840)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded	110,694,691	14,026,130	1,903,134,746
7.	Reserve adjustments on reinsurance ceded	(16,879,103)	(438,801,016)	2,378,342,405
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	1,140	10,397	14,677
9.	Totals (Lines 1 to 8.3)	2,178,132,961	5,370,778,399	3,594,448,343
10.	Death benefits	1,483,633	1,445,021	2,620,872
11.	Matured endowments (excluding guaranteed annual pure endowments)			
12.	Annuity benefits	615,792,136	647,188,436	1,278,789,702
13.	Disability benefits and benefits under accident and health contracts	42,769	47,839	75,751
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	1,044,186,544	1,440,769,897	2,774,917,661
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	3,647,908	4,814,170	9,290,256
18.	Payments on supplementary contracts with life contingencies	8,310,484	12,004,932	18,623,168
19.	Increase in aggregate reserves for life and accident and health contracts	(1,325,600)	2,995,028,897	(2,075,972,574)
20.	Totals (Lines 10 to 19)	1,672,137,874	5,101,299,191	2,008,344,836
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	135,889,015	141,767,372	291,226,295
22.	Commissions and expense allowances on reinsurance assumed	2,660,686	64,946,241	76,234,515
23.	General insurance expenses and fraternal expenses	68,774,692	76,512,872	162,516,398
24.	Insurance taxes, licenses and fees, excluding federal income taxes	10,541,622	9,028,106	17,244,710
25.	Increase in loading on deferred and uncollected premiums	(15,414)	(17,815)	(7,815)
26.	Net transfers to or (from) Separate Accounts net of reinsurance			
27.	Aggregate write-ins for deductions	135,461,538	25,042,930	1,673,579,858
28.	Totals (Lines 20 to 27)	2,025,450,013	5,418,578,896	4,229,138,796
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	152,682,948	(47,800,497)	(634,690,453)
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)	152,682,948	(47,800,497)	(634,690,453)
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	45,641,899	28,623,102	210,936,509
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)	107,041,049	(76,423,599)	(845,626,962)
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (3,506,078) (excluding taxes of $ (7,097,901) transferred to the IMR)	(26,802,210)	(10,720,267)	(18,190,857)
35.	Net income (Line 33 plus Line 34)	80,238,839	(87,143,867)	(863,817,819)
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	4,078,531,864	3,728,731,986	3,728,731,985
37.	Net income (Line 35)	80,238,839	(87,143,867)	(863,817,819)
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 3,302,633	12,424,191	58,392,331	75,178,332
39.	Change in net unrealized foreign exchange capital gain (loss)			
40.	Change in net deferred income tax	21,198,265	40,760,993	48,016,145
41.	Change in nonadmitted assets	(39,914,219)	(1,376,623)	(145,640,799)
42.	Change in liability for reinsurance in unauthorized and certified companies	(29,396,119)		
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			
44.	Change in asset valuation reserve	(62,517,123)	(41,645,446)	(105,774,790)
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			
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance		(3,980,910)	(69,756,874)
52.	Dividends to stockholders			(250,000,000)
53.	Aggregate write-ins for gains and losses in surplus	(52,093,894)	7,717,746	1,661,595,684
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(70,060,060)	(27,275,775)	349,799,879
55.	Capital and surplus, as of statement date (Lines 36 + 54)	4,008,471,804	3,701,456,211	4,078,531,864
	DETAILS OF WRITE-INS			
08.301.	MISCELLANEOUS INCOME	1,140	10,397	14,677
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)	1,140	10,397	14,677
2701.	INCOME ON FUNDS HELD UNDER REINSURANCE TREATIES WITH UNAUTHORIZED REINSURERS	97,716,936	21,298,910	35,797,192
2702.	DEFERRAL OF REINSURANCE GAIN AND TRANSFER OF IMR ON BROOKFIELD	19,084,613		302,494,190
2703.	DEFERRAL OF REINSURANCE GAIN AND TRANSFER OF IMR ON AEL RE VERMONT	15,501,537		1,283,828,456
2798.	Summary of remaining write-ins for Line 27 from overflow page	3,158,452	3,744,020	51,460,020
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	135,461,538	25,042,930	1,673,579,858
5301.	AEL RE VERMONT REINSURANCE TRANSACTION	(41,147,447)		1,260,109,269
5302.	BROOKFIELD REINSURANCE TRANSACTION	(10,833,214)		335,770,038
5303.	AEL RE BERMUDA REINSURANCE TRANSACTION	(3,114,914)		51,350,000
5398.	Summary of remaining write-ins for Line 53 from overflow page	3,001,681	7,717,746	14,366,377
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	(52,093,894)	7,717,746	1,661,595,684

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	960,089,839	3,191,861,006	(4,101,108,990)
2.	Net investment income	1,426,909,115	2,048,445,079	4,011,105,445
3.	Miscellaneous income	24,407,448	10,055,618	20,475,854
4.	Total (Lines 1 to 3)	2,411,406,403	5,250,361,703	(69,527,691)
5.	Benefit and loss related payments	1,668,152,738	2,066,770,575	4,040,269,904
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7.	Commissions, expenses paid and aggregate write-ins for deductions	236,491,678	298,136,360	537,095,355
8.	Dividends paid to policyholders			
9.	Federal and foreign income taxes paid (recovered) net of $ tax on capital gains (losses)	(16,877,198)	70,500,000	132,666,792
10.	Total (Lines 5 through 9)	1,887,767,219	2,435,406,935	4,710,032,051
11.	Net cash from operations (Line 4 minus Line 10)	523,639,184	2,814,954,768	(4,779,559,743)
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	4,360,920,341	3,035,241,439	6,087,533,444
	12.2 Stocks	353,359,533	10,740,443	361,509,421
	12.3 Mortgage loans	1,078,514,007	285,028,771	887,409,497
	12.4 Real estate			
	12.5 Other invested assets	829,267,089	105,761,580	181,329,592
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(350,533)		(152,057)
	12.7 Miscellaneous proceeds			
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	6,621,710,437	3,436,772,233	7,517,629,897
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	5,644,635,924	2,704,269,092	9,885,872,847
	13.2 Stocks	46,564,207	355,586,722	550,862,753
	13.3 Mortgage loans	1,675,519,680	410,645,511	2,598,899,151
	13.4 Real estate			
	13.5 Other invested assets	689,398,983	149,017,858	499,912,948
	13.6 Miscellaneous applications	359,721,145	334,697,608	698,478,376
	13.7 Total investments acquired (Lines 13.1 to 13.6)	8,415,839,939	3,954,216,791	14,234,026,075
14.	Net increase (or decrease) in contract loans and premium notes	(31,374)	(69,047)	(76,970)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(1,794,098,128)	(517,375,511)	(6,716,319,207)
	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			
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	292,980,066	(10,701,883)	(20,600,796)
	16.5 Dividends to stockholders			250,000,000
	16.6 Other cash provided (applied)	(1,278,470,141)	612,987,005	8,280,955,841
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(985,490,075)	602,285,121	8,010,355,045
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(2,255,949,019)	2,899,864,378	(3,485,523,905)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	3,818,265,839	7,303,789,741	7,303,789,741
	19.2 End of period (Line 18 plus Line 19.1)	1,562,316,820	10,203,654,119	3,818,265,836

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

20.0001. MORTGAGE REFINANCES		11,978,381	15,001,030
20.0002. STOCK BASED COMPENSATION	3,001,681	7,717,746	14,366,377
20.0003. INVESTMENT FROM SCHEDULE D PT 1 MOVED TO SCHEDULE D PT2 SEC2		2,068,015	2,068,015
20.0004. UNREALIZED VALUATION INC/(DEC) OF CASH EQUIVALENTS AND SHORT TERM INVESTMENTS	3,150		(3,150)
20.0005. STOCK DIVIDEND			(80,000,000)
20.0006. BROOKFIELD CEDING COMMISSION			(127,741,837)

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Industrial life			
2.	Ordinary life insurance	1,298,738	1,361,397	2,681,978
3.	Ordinary individual annuities	1,442,671,197	2,080,178,490	3,661,383,501
4.	Credit life (group and individual)			
5.	Group life insurance			
6.	Group annuities			
7.	A & H - group			
8.	A & H - credit (group and individual)			
9.	A & H - other			
10.	Aggregate of all other lines of business			
11.	Subtotal (Lines 1 through 10)	1,443,969,935	2,081,539,887	3,664,065,479
12.	Fraternal (Fraternal Benefit Societies Only)			
13.	Subtotal (Lines 11 through 12)	1,443,969,935	2,081,539,887	3,664,065,479
14.	Deposit-type contracts	6,536,853	7,024,513	13,688,839
15.	Total (Lines 13 and 14)	1,450,506,788	2,088,564,401	3,677,754,318
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page			
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)			

NOTES TO FINANCIAL STATEMENTS

NOTE 1 Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

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

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

	SSAP #	F/S Page	F/S Line #	June 30, 2022	December 31, 2021
NET INCOME					
(1) Net income (loss), Iowa basis				$ 80,238,837	$ (863,817,819)
State Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
IAC 191-97					
(a) Net investment income - derivatives	86	4	3	(22,564,937)	37,487,463
(b) Change in reserves, net	51	4	19	(365,073,628)	62,970,247
IAC 191-43					
(c) Change in reserves	51	4	19	5,489,957	(27,573,318)
(2) Net Income (loss), NAIC SAP (1-a-b-c=2)				$ 462,387,445	$ (936,702,211)
SURPLUS					
Statutory Surplus, Iowa Basis				$ 4,008,471,804	$ 4,078,531,864
(3) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
IAC 191-97					
(a) Derivative instruments	86	2, 4	7, 3	188,190,025	(631,151,753)
(b) Reserves for indexed annuities	51	3, 4	1, 19	31,015,709	365,073,628
(c) Tax impact	101	2	18.2	(46,033,204)	55,876,406
IAC 191-43					
(d) Reserves for indexed annuities	51	3, 4	1, 19	84,295,104	78,805,147
(e) Tax impact	101	2	18.2	(17,701,972)	(16,549,081)
(4) Statutory surplus, NAIC SAP (3-a-b-c-d-e=4)				$ 3,768,706,142	$ 4,226,477,517

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

No significant changes have occurred in disclosure from December 31, 2021.

C. Accounting Policy

1. No significant changes have occurred in disclosure from December 31, 2021.

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, 2021.

4. No significant changes have occurred in disclosure from December 31, 2021.

5. No significant changes have occurred in disclosure from December 31, 2021.

NOTES TO FINANCIAL STATEMENTS

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

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

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

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

7. No significant changes have occurred in disclosure from December 31, 2021.

8. No significant changes have occurred in disclosure from December 31, 2021.

9. No significant changes have occurred in disclosure from December 31, 2021.

10. No significant changes have occurred in disclosure from December 31, 2021.

11. No significant changes have occurred in disclosure from December 31, 2021.

12. No significant changes have occurred in disclosure from December 31, 2021.

13. No significant changes have occurred in disclosure from December 31, 2021.

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, 2021.

NOTE 3 Business Combinations and Goodwill

No significant changes have occurred in disclosure from December 31, 2021.

NOTE 4 Discontinued Operations

No significant changes have occurred in disclosure from Decemeber 31, 2021.

NOTE 5 Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

No significant changes have occurred in disclosure from December 31, 2021.

B. Debt Restructuring

No significant changes have occurred in disclosure from December 31, 2021.

C. Reverse Mortgages

No significant changes have occurred in disclosure from December 31, 2021.

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 six months ended June 30, 2022, 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	$ 81,737,387		$ 2,539,961	$ 79,197,426
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	$ 81,737,387	$ -	$ 2,539,961	$ 79,197,426
OTTI recognized 2nd Quarter				
d. Intent to sell	$ 62,810,826		$ 3,772,108	$ 59,038,718
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	$ 62,810,826	$ -	$ 3,772,108	$ 59,038,718
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	$ -	$ -	$ -	$ -
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	$ -	$ -	$ -	$ -
m. Annual Aggregate Total	$ 81,737,387	$ -	$ 6,312,069	$ 79,197,426

(3) The following table lists the loan-backed securities held by the Company at June 30, 2022 for which the present value of cash flows expected to be collected was less than amortized cost, and as a result OTTI was recorded during the six months ended June 30, 2022:

1	2	3	4	5	6	7
CUSIP	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized Other-Than-Temporary Impairment	Amortized Cost After Other-Than-Temporary Impairment	Fair Value at time of OTTI	Date of Financial Statement Where Reported
61749W-AH-0	$ 3,413,421	$ 3,290,518	$ 122,903	$ 3,290,518	$ 2,876,163	03/31/2022
161631-AX-4	2,778,477	2,733,694	44,783	2,733,694	2,733,435	06/30/2022
05536L-AD-7	1,407,739	1,318,691	89,048	1,318,691	1,318,691	06/30/2022
126694-JG-4	1,495,252	1,490,553	4,700	1,490,552	1,490,552	06/30/2022
126694-NV-6	704,639	704,247	392	704,247	704,247	06/30/2022
16165L-AF-7	5,183,749	4,995,357	188,392	4,995,357	4,995,357	06/30/2022
41161P-VJ-9	1,854,589	1,540,230	314,359	1,540,230	1,540,230	06/30/2022
45660L-4E-6	1,779,210	1,649,788	129,422	1,649,788	1,649,788	06/30/2022
76113N-AC-7	804,942	749,053	55,889	749,053	749,053	06/30/2022
76114H-AM-7	1,901,719	1,778,751	122,968	1,778,751	1,778,751	06/30/2022
Total	$ 21,323,737	$ 20,250,882	$ 1,072,856	$ 20,250,881	$ 19,836,267	

Total OTTI recognized under SSAP 43R the six months ended June 30, 2022: $1,072,856.

(4) For loan-backed and structured securities with unrealized losses as of June 30, 2022, 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	$ 543,275,103
2. 12 Months or Longer	$ 173,889,527

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

1. Less than 12 Months	$ 8,452,318,053
2. 12 Months or Longer	$ 1,603,775,759

(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 June 30, 2022 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 June 30, 2022 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 June 30, 2022.

(3) There was no collateral received as of June 30, 2022.

(4) The Company has no active securities lending program as of June 30, 2022.

(5) The Company has no active securities lending program as of June 30, 2022.

(6) The Company has no active securities lending program as of June 30, 2022.

(7) The Company has no active securities lending program as of June 30, 2022.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

The Company did not have any repurchase agreements accounted for as secured borrowing as of June 30, 2022.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

The Company did not have any reverse repurchase agreements transactions accounted for as secured borrowing as of June 30, 2022.

H. Repurchase Agreements Transactions Accounted for as a Sale

The Company did not have any repurchase agreements transactions accounted for as a sale as of June 30, 2022.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

The Company did not have any reverse repurchase agreements transactions accounted for as a sale as of June 30, 2022.

J. Real Estate

No significant changes have occurred in disclosure from December 31, 2021.

K. Low Income Housing tax Credits (LIHTC)

No significant changes have occurred in disclosure from December 31, 2021.

NOTES TO FINANCIAL STATEMENTS

L. Restricted Assets

1. Restricted Assets (Including Pledged)

Restricted Asset Category	Gross (Admitted & Nonadmitted) Restricted						
	Current Year					6	7
	1	2	3	4	5		
	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	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	$ 22,000,000	$ -	$ -	$ -	$ 22,000,000	$ -	$ 22,000,000
j. On deposit with states	$ 2,416,012	$ -	$ -	$ -	$ 2,416,012	$ 2,443,378	$ (27,366)
k. On deposit with other regulatory bodies	$ -	$ -	$ -	$ -	$ -	$ -	$ -
l. Pledged collateral to FHLB (including assets backing funding agreements)	$ 1,355,074,563	$ -	$ -	$ -	$ 1,355,074,563	$ -	$ 1,355,074,563
m. Pledged as collateral not captured in other categories	$ -	$ -	$ -	$ -	$ -	$ -	$ -
n. Other restricted assets	$ 11,050,907,863	$ -	$ -	$ -	$ 11,050,907,863	$ 10,883,581,571	$ 167,326,292
o. Total Restricted Assets	$ 12,430,398,438	$ -	$ -	$ -	$ 12,430,398,438	$ 10,886,024,949	$ 1,544,373,489

(a) Subset of Column 1

(b) Subset of Column 3

Restricted Asset Category	Current Year			
	8	9	Percentage	
			10	11
	Total Non-admitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Non-admitted) Restricted to Total Assets (c)	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	$ -	$ 22,000,000	0.0%	0.0%
j. On deposit with states	$ -	$ 2,416,012	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)	$ -	$ 1,355,074,563	2.2%	2.3%
m. Pledged as collateral not captured in other categories	$ -	$ -	0.0%	0.0%
n. Other restricted assets	$ -	$ 11,050,907,863	18.3%	18.4%
o. Total Restricted Assets	$ -	$ 12,430,398,438	20.6%	20.6%

(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							8	Percentage	
	Current Year					6	7		9	10
	1	2	3	4	5					
	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross (Admitted & Non-admitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Athene Funds withheld assets	$ 732,174,927	$ -	$ -	$ -	$ 732,174,927	$ 772,672,067	$ (40,497,140)	$ 732,174,927	1.2%	1.2%
Athene Mod-co assets	$ 2,817,084,748	$ -	$ -	$ -	$ 2,817,084,748	$ 2,751,521,318	$ 65,563,430	$ 2,817,084,748	4.7%	4.7%
Bermuda FW assets	$ 3,571,702,658	$ -	$ -	$ -	$ 3,571,702,658	$ 3,743,988,326	$ (172,285,668)	$ 3,571,702,658	5.9%	5.9%
Vermont FW assets	$ 622,619,768	$ -	$ -	$ -	$ 622,619,768	$ 503,993,023	$ 118,626,745	$ 622,619,768	1.0%	1.0%
Brookfield assets	$ 3,307,325,762	$ -	$ -	$ -	$ 3,307,325,762	$ 3,111,406,838	$ 195,918,924	$ 3,307,325,762	5.5%	5.5%
Total (c)	$ 11,050,907,863	$ -	$ -	$ -	$ 11,050,907,863	$ 10,883,581,572	$ 167,326,291	$ 11,050,907,863	18.3%	18.4%

(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 June 30, 2022.

N. Offsetting and Netting of Assets and Liabilities

The Company did not have any offsetting and netting of assets and liabilities as of June 30, 2022.

NOTES TO FINANCIAL STATEMENTS

O. 5GI Securities

No significant changes have occurred in disclosure from December 31, 2021.

P. Short Sales

The Company did not have unsettled and settled short sale transactions outstanding as of June 30, 2022.

Q. Prepayment Penalty and Acceleration Fees

	General Account	Separate Account
1. Number of CUSIPs	132	
2. Aggregate Amount of Investment Income	$ 9,971,800	

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

	Asset Type	Percent Share
(1)	Cash	-1.8%
(2)	Cash Equivalents	54.1%
(3)	Short-Term Investments	47.7%
(4)	Total	100.0%

NOTE 6 Joint Ventures, Partnerships and Limited Liability Companies

No significant changes have occurred in dicslosure from December 31, 2021.

NOTE 7 Investment Income

No significant changes have occurred in disclosure from December 31, 2021.

NOTE 8 Derivative Instruments

A. 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 six months ended June 30, 2022, proceeds received upon expiration of options and amortization of options included as components of net investment income were as follows:

	06/30/2022
Proceeds received upon expiration	$ 327,161,331
Amortization	(352,559,058)
	(25,397,727)
Less ceded options	4,924,152
	$ (20,473,575)

B. Derivatives under SSAP No. 86—Derivatives

(1) 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.

(2) 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.

(3) 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.

(4) There were no derivatives with financing premiums for the quarter ended June 30, 2022.

(5) 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.

(6) 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.

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

NOTES TO FINANCIAL STATEMENTS

NOTE 9 Income Taxes

A. No significant changes have occurred in disclosure from December 31, 2021.

B. No significant changes have occurred in disclosure from December 31, 2021.

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

	(1) As of End of Current Period	(2) 12/31/2021	(3) (Col. 1 - 2) Change
1. Current Income Tax			
(a) Federal	$ 45,641,899	$ 210,936,509	$ (165,294,610)
(b) Foreign	$ -		$ -
(c) Subtotal	$ 45,641,899	$ 210,936,509	$ (165,294,610)
(d) Federal income tax on net capital gains	$ (10,603,979)	$ (5,513,401)	$ (5,090,578)
(e) Utilization of capital loss carry-forwards	$ -		$ -
(f) Other	$ -		$ -
(g) Federal and foreign income taxes incurred	$ 35,037,920	$ 205,423,108	$ (170,385,188)

2. No significant changes have occurred in disclosure from December 31, 2021.

3. No significant changes have occurred in disclosure from December 31, 2021.

4. No significant changes have occurred in disclosure from December 31, 2021.

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 June 30, 2022:

	Amounts	Effective Tax Rate (%)
Provisions computed at statutory rate	$ 18,600,777	21.00%
Tax exempt income deducted	(592,056)	-0.67%
Dividends received deduction	-	0.00%
Nondeductible Expenses	629,253	0.71%
IMR	219,748	0.25%
Nonadmitted Assets	(6,215,447)	-7.02%
Stock compensation	262,189	-0.30%
Change in surplus as a result of reinsurance	(11,570,071)	-13.06%
Company owned life insurance	(1,458,052)	-1.65%
Income inclusion of disregarded subsidiary	-	0.00%
Other	14,487,692	16.36%
Rate Differential	-	0.00%
Total	$ 13,839,655	15.62%
Federal income tax incurred	$ 35,037,920	39.56%
Change in net deferred income taxes	(21,198,265)	-23.93%
Total statutory income tax	$ 13,839,655	15.62%

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

1. The Company had no net operating loss carryforwards as of June 30, 2022.

2. No significant changes have occurred in disclosure from December 31, 2021.

F. Consolidated Federal Income Tax Return

No significant changes have occurred in disclosure from December 31, 2021.

G. Federal or Foreign Federal Income Tax Loss Contingencies

No significant changes have occurred in disclosure from December 31, 2021.

H. Repatriation Transition Tax (RTT)

No significant changes have occurred in disclosure from December 31, 2021.

I. Alternative Minimum Tax (AMT) Credit

No significant changes have occurred in disclosure from December 31, 2021.

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

A. On March 21, 2022, American Equity Investment Life Insurance Company (AEILIC) established a new Trust for the purpose of purchasing residential loans. On April 22, 2022 American Equity Investment Life Holding Company established a new, wholly owned LLC for the purpose of broker-dealer operations.

NOTES TO FINANCIAL STATEMENTS

NOTE 11 Debt

A. Through Q2 2022, AEILIC had borrowings totaling $300M 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	$ 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	$ 1,149,490,276	XXX	XXX
2. Prior Year-end			
(a) Membership Stock - Class A	$ -		
(b) Membership Stock - Class B	$ -		
(c) Activity Stock	$ -		
(d) Excess Stock	$ -		
(e) Aggregate Total (a+b+c+d)	$ -	$ -	$ -
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer		XXX	XXX

11B(2)a1(f) should be equal to or greater than 11B(4)a1(d)

11B(2)a2(f) should be equal to or greater than 11B(4)a2(d)

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	$ -	$ -	$ -	$ -	$ -	$ -

11B(2)b1 Current Year Total (Column 1) should equal 11B(2)a1(a) Total (Column 1)

11B(2)b2 Current Year Total (Column 1) should equal 11B(2)a1(b) Total (Column 1)

NOTES TO FINANCIAL STATEMENTS

(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)	$ 1,271,617,041	$ 1,355,074,563	$ 300,000,000
2. Current Year General Account Total Collateral Pledged	$ 1,271,617,041	$ 1,355,074,563	$ 300,000,000
3. Current Year Separate Accounts Total Collateral Pledged	$ -	$ -	$ -
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged			

11B(3)a1 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b1 (Columns 1, 2 and 3 respectively)

11B(3)a2 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b2 (Columns 1, 2 and 3 respectively)

11B(3)a3 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b3 (Columns 1, 2 and 3 respectively)

11B(3)a4 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b4 (Columns 1, 2 and 3 respectively)

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)	$ 1,271,617,041	$ 1,355,074,563	$ 300,000,000
2. Current Year General Account Maximum Collateral Pledged	$ 1,271,617,041	$ 1,355,074,563	$ 300,000,000
3. Current Year Separate Accounts Maximum Collateral Pledged	$ -	$ -	$ -
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged			

(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	$ 300,000,000	$ 300,000,000	$ -	$ -
(c) Other	$ -	$ -	$ -	XXX
(d) Aggregate Total (a+b+c)	$ 300,000,000	$ 300,000,000	$ -	$ -
2. Prior Year end				
(a) Debt	$ -			XXX
(b) Funding Agreements	$ -			
(c) Other	$ -			XXX
(d) Aggregate Total (a+b+c)	$ -	$ -	$ -	$ -

b. Maximum Amount During Reporting Period (Current Year)

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Debt	$ -	$ -	$ -
2. Funding Agreements	$ 300,000,000	$ 300,000,000	$ -
3. Other	$ -	$ -	$ -
4. Aggregate Total (1+2+3)	$ 300,000,000	$ 300,000,000	$ -

11B(4)b4 (Columns 1, 2 and 3) should be equal to or greater than 11B(4)a1(d) (Columns 1, 2 and 3 respectively)

c. FHLB - Prepayment Obligations

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

NOTES TO FINANCIAL STATEMENTS

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 June 30, 2022.

B-I. No significant changes have occurred in disclosure from December 31, 2021.

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

A-I. No significant changes have occurred in disclosure from December 31, 2021.

J. The change in unassigned funds (surplus) due to unrealized gains net of tax was $12,424,191.

K-M. No significant changes have occurred in disclosure from December 31, 2021.

NOTE 14 Liabilities, Contingencies and Assessments

A-E. No significant changes have occurred in disclosure from December 31, 2021.

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, 2021.

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	
	6/30/2022	12/31/2021	6/30/2022	12/31/2021
a. Swaps	$ -	$ -	$ -	$ -
b. Futures	$ -	$ -	$ -	$ -
c. Options	$ 386,781,994	$ 379,441,218	$ -	$ -
d. Total	$ 386,781,994	$ 379,441,218	$ -	$ -

(2) No significant changes have occurred in disclsoure from December 31, 2021.

(3) No significant changes have occurred in disclsoure from December 31, 2021.

(4) As of June 30, 2022, the Company held $241,508,736 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 disclsoure from December 31, 2021.

B. Transfer and Servicing of Financial Assets

Please refer to Note 5E for information surrounding repurchanse 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 six months ended June 30, 2022, 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 disclsoure from December 31, 2021.

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

No significant changes have occurred in disclosure from December 31, 2021.

NOTES TO FINANCIAL STATEMENTS

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		$ 370,029			$ 370,029
Bonds- Mortgage Backed		379,328			379,328
Preferred Stock		32,853,004			32,853,004
Common Stock- Unaffiliated		30,321,393			30,321,393
Warrants		1,084,037			1,084,037
Total assets at fair value/NAV	$ -	$ 65,007,791	$ -	$ -	$ 65,007,791

(2) Fair Value Measurements in (Level 3) of the Fair Value hierarchy

Description	Ending Balance as of Prior Quarter End	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance for Current Quarter End
a. Assets										
Common Stock- Unaffiliated	$ 3,867,050		$ (3,878,016)		$ 10,966					$ -
Hedge Fund High-Yield Debt Securities		$58,854,290								$ 58,854,290
Total Assets	$ 3,867,050	$58,854,290	$(3,878,016)	$ -	$ 10,966	$ -	$ -	$ -	$ -	$ 58,854,290

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

Transfers of securities among the levels occur at times and depend on the type of inputs used to determine fair value of each security. There were no transfers between levels during any period presented.

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

Fair value is the price that would be received to sell an asset or paid to transfer a liability (exit price) in an orderly transaction between market participants at the measurement date. The objective of a fair value measurement is to determine that price for each financial instrument at each measurement date. The Company met this objective using various methods of valuation that include market, income and cost approaches.

The Company categorizes its financial instruments into three levels of fair value hierarchy based on the priority of inputs used in determining fair value. The hierarchy defines the highest priority inputs (Level 1) as quoted prices in active markets for identical assets or liabilities. The lowest priority inputs (Level 3) are the Company's assumptions about what a market participant would use in determining fair value such as estimated future cash flows. In certain cases, the inputs used to measure fair value may fall into different levels of the fair value hierarchy. In such cases, a financial instrument's level within the fair value hierarchy is based on the lowest level of input that is significant to the fair value measurement. The Company's assessment of the significance of a particular input to the fair value measurement in its entirety requires judgment and considers factors specific to the financial instrument. The Company categorizes its financial assets and liabilities recorded at fair value in the consolidated balance sheets as follows:

Level 1 - Quoted prices are available in active markets for identical financial instruments as of the reporting date. The Company does not adjust the quoted price for these financial instruments, even in situations where it holds a large position and a sale could reasonably impact the quoted price.

Level 2 - Quoted prices in active markets for similar financial instruments, quoted prices for identical or similar financial instruments in markets that are not active; and models and other valuation methodologies using inputs other than quoted prices that are observable.

Level 3 - Models and other valuation methodologies using significant inputs that are unobservable for financial instruments and include situations where there is little, if any, market activity for the financial instrument. The inputs into the determination of fair value require significant management judgment or estimation. Financial instruments that are included in Level 3 are securities for which no market activity or data exists and for which the Company used discounted expected future cash flows with its own assumptions about what a market participant would use in determining fair value.

(5) Derivative Fair Values

There were no financial liabilities measured at fair value at the reporting date of June 30, 2022.

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	$ 44,971,710,750	$ 47,973,410,628	$ 27,230,719	$ 44,808,171,960	$ 136,308,071		
Preferred stock	$ 56,458,722	$ 65,693,642		$ 56,458,722			
Common stock - unaffiliated	$ 30,321,393	$ 30,321,393		$ 30,321,393			
Mortgage loans on real-estate	$ 5,852,954,452	$ 6,774,159,923			$ 5,852,954,452		
Derivatives instruments	$ 156,336,402	$ 386,781,995		$ 156,336,402			
Policy loans	$ 721,015	$ 721,015					$ 721,015
Other invested assets	$ 1,209,033,762	$ 1,232,507,965		$ 365,268,546	$ 843,765,216		
Cash and cash equivalents	$ 817,351,467	$ 817,351,467	$ 817,351,467				
Short-term investments	$ 742,179,663	$ 744,965,353		$ 742,179,663			
Liabilities							
Policy benefit reserves	$ 42,077,294,223	$ 50,936,402,257	$ -	$ -	$ 42,077,294,223	$ -	$ -

D. Not Practicable to Estimate Fair Value

Type or Class of Financial Instrument	Carrying Value	Effective Interest Rate	Maturity Date	Explanation
Policy loans	$ 721,015	NA	NA	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

None.

NOTE 21 Other Items

No significant changes have occurred in disclosure from December 31, 2021.

NOTE 22 Events Subsequent

Type I – Recognized Subsequent Events:

Subsequent events have been considered through August 5, 2022.

There are no subsequent events to report.

Type II – Nonrecognized Subsequent Events:

Subsequent events have been considered through August 5, 2022.

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, 2021.

NOTE 24 Retrospectively Rated Contracts & Contracts Subject to Redetermination

A-D. No significan changes have occurred in disclosure from December 31, 2021.

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 six months ended June 30, 2022.

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 June 30, 2022.

NOTE 26 Intercompany Pooling Arrangements

No significant changes have occurred in disclosure from December 31, 2021.

NOTE 27 Structured Settlements

No significant changes have occurred in dicslosure from December 31, 2021.

NOTES TO FINANCIAL STATEMENTS

NOTE 28 Health Care Receivables

No significant changes have occurred in dicslosure from December 31, 2021.

NOTE 29 Participating Policies

No significant changes have occurred in disclosure from December 31, 2021.

NOTE 30 Premium Deficiency Reserves

No significant changes have occurred in disclosure from December 31, 2021.

NOTE 31 Reserves for Life Contracts and Annuity Contracts

No significant changes have occurred in disclosure from December 31, 2021.

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	$ 15,303,718,879	$ -	$ -	$ 15,303,718,879	26.70%
b. At book value less current surrender charge of 5% or more	$ 24,448,721,565	$ -	$ -	$ 24,448,721,565	42.70%
c. At fair value		$ -	$ -	$ -	
d. Total with market value adjustment or at fair value (total of a through c)	$ 39,752,440,444	$ -	$ -	$ 39,752,440,444	69.40%
e. At book value without adjustment (minimal or no charge or adjustment)	$ 17,195,059,362	$ -	$ -	$ 17,195,059,362	30.00%
(2) Not subject to discretionary withdrawal	$ 354,685,280	$ -	$ -	$ 354,685,280	0.60%
(3) Total (gross: direct + assumed)	$ 57,302,185,086	$ -	$ -	$ 57,302,185,086	100.0%
(4) Reinsurance ceded	$ 8,520,453,111	$ -	$ -	$ 8,520,453,111	
(5) Total (net)* (3) - (4)	$ 48,781,731,975	$ -	$ -	$ 48,781,731,975	
(6) Amount included in A(1)b above that will move to A(1)e for the first time within the year after the statement date:	$ 4,370,747,770	$ -	$ -	$ 4,370,747,770	

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

B. GROUP ANNUITIES:

The Company did not have any Group Annuities as of June 30, 2022.

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	$ 214,537,786	$ -	$ -	$ 214,537,786	100.0%
(3) Total (gross: direct + assumed)	$ 214,537,786	$ -	$ -	$ 214,537,786	100.0%
(4) Reinsurance ceded	$ 4,119,783	$ -	$ -	$ 4,119,783	
(5) Total (net)* (3) - (4)	$ 210,418,003	$ -	$ -	$ 210,418,003	
(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)	$ 48,649,453,492
(2)	Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)	$ 132,278,483
(3)	Exhibit 7, Deposit-Type Contracts, Line 14, Column 1	$ 210,418,002
(4)	Subtotal	$ 48,992,149,977
Separate Accounts Annual Statement:		
(5)	Exhibit 3, Line 0299999, Column 2	$ -
(6)	Exhibit 3, Line 0399999, Column 2	$ -
(7)	Policyholder dividend and coupon accumulations	$ -
(8)	Policyholder premiums	$ -
(9)	Guaranteed interest contracts	$ -
(10)	Other contract deposit funds	$ -
(11)	Subtotal	$ -
(12)	Combined Total	$ 48,992,149,977

NOTES TO FINANCIAL STATEMENTS

NOTE 33 Analysis of Life Actuarial Reserves by Withdrawal Characteristics

	Account Value	Cash Value	Reserve
A. General Account			
(1) Subject to discretionary withdrawal, surrender values or policy loans:			
a. Term Policies with Cash Value			
b. Universal Life	$ 1,817,064	$ 1,815,529	$ 1,816,297
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		$ 20,849,285	$ 22,867,236
h. Variable Life			
i. Variable Universal Life			
j. Miscellaneous Reserves		$ 755,362	$ 828,472
(2) Not subject to discretionary withdrawal or no cash values:			
a. Term Policies without Cash Value	XXX	XXX	$ 46,793
b. Accidental Death Benefits	XXX	XXX	$ 234
c. Disability - Active Lives	XXX	XXX	$ 438
d. Disability - Disabled Lives	XXX	XXX	$ 57,522
e. Miscellaneous Reserves	XXX	XXX	
(3) Total (gross: direct + assumed)	$ 1,817,064	$ 23,420,176	$ 25,616,992
(4) Reinsurance ceded		$ 528,633	$ 631,580
(5) Total (net) (3) - (4)	$ 1,817,064	$ 22,891,543	$ 24,985,412

B. Separate Account with Guarantees

The Company did not have any Seperate Account with Guarantees as of June 30, 2022.

C. Separate Account Nonguaranteed

The Company did not have any Seperate Account Nonguaranteed as of June 30, 2022.

D. Life & Accident & Health Annual Statement:	Amount
(1) Exhibit 5, Life Insurance Section, Total (net)	$ 24,098,980
(2) Exhibit 5, Accidental Death Benefits Section, Total (net)	
(3) Exhibit 5, Disability - Active Lives Section, Total (net)	$ 438
(4) Exhibit 5, Disability - Disabled Lives Section, Total (net)	$ 57,522
(5) Exhibit 5, Miscellaneous reserves Section, Total (net)	$ 828,472
(6) Subtotal	$ 24,985,412
Separate Accounts Statement	
(7) Exhibit 3, Line 0199999, Column 2	
(8) Exhibit 3, Line 0499999, Column 2	
(9) Exhibit 3, Line 0599999, Column 2	
(10) Subtotal (Lines (7) through (9))	$ -
(11) Combined Total (6) and (10))	$ 24,985,412

NOTE 34 Premium & Annuity Considerations Deferred and Uncollected

No significant changes have occurred in disclosure from December 31, 2021.

NOTE 35 Separate Accounts

No significant changes have occurred in disclosure from December 31, 2021.

NOTE 36 Loss/Claim Adjustment Expenses

No significant changes have occurred in disclosure from December 31, 2021.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

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

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

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

3.3 If the response to 3.2 is yes, provide a brief description of those changes.
American Equity Investment Life Insurance Company (AEILIC) established a broker dealer to support future diversification of distribution channels. AEILIC also established an additional trust to support investing in residential mortgage loans.

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: ..... $ 956,287

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	$ 478,669,446	$ 448,864,066
14.24	Short-Term Investments	$	$
14.25	Mortgage Loans on Real Estate	$	$
14.26	All Other	$ 487,300	$ 486,925
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 479,156,746	$ 449,350,991
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
CONNING ASSET MANAGEMENT	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
03654447	CONNING ASSET MANAGEMENT	549300IHNQOYDXR20U02		

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

18.2 If no, list exceptions:

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

			1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:		
	1.1 Long-Term Mortgages In Good Standing		
	1.11 Farm Mortgages	$	540,846,572
	1.12 Residential Mortgages	$	2,293,585,904
	1.13 Commercial Mortgages	$	3,877,000,228
	1.14 Total Mortgages in Good Standing	$	6,711,432,704
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms		
	1.21 Total Mortgages in Good Standing with Restructured Terms	$	
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months		
	1.31 Farm Mortgages	$	
	1.32 Residential Mortgages	$	15,114,691
	1.33 Commercial Mortgages	$	45,507,448
	1.34 Total Mortgages with Interest Overdue more than Three Months	$	60,622,139
	1.4 Long-Term Mortgage Loans in Process of Foreclosure		
	1.41 Farm Mortgages	$	
	1.42 Residential Mortgages	$	2,105,079
	1.43 Commercial Mortgages	$	
	1.44 Total Mortgages in Process of Foreclosure	$	2,105,079
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$	6,774,159,923
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter		
	1.61 Farm Mortgages	$	
	1.62 Residential Mortgages	$	
	1.63 Commercial Mortgages	$	
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$	
2.	Operating Percentages:		
	2.1 A&H loss percent		%
	2.2 A&H cost containment percent		%
	2.3 A&H expense percent excluding cost containment expenses		%
3.1	Do you act as a custodian for health savings accounts?		Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$	
3.3	Do you act as an administrator for health savings accounts?		Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$	
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?		Yes [X] No [ ]
4.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?		Yes [ ] No [ ]

Fraternal Benefit Societies Only:

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

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

States, Etc.	1 Active Status (a)	Direct Business Only					
		Life Contracts		4	5	6	7
		2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama AL	L	125,599	7,260,109			7,385,708	
2. Alaska AK	L		154,195			154,195	225,000
3. Arizona AZ	L	10,929	39,323,886			39,334,815	25,000
4. Arkansas AR	L	120,234	4,451,266			4,571,500	
5. California CA	L	5,096	63,745,871			63,750,967	357,999
6. Colorado CO	L	6,823	51,564,282			51,571,105	
7. Connecticut CT	L	288	22,919,079			22,919,367	205,158
8. Delaware DE	L	624	23,785,013			23,785,637	
9. District of Columbia DC	L	343	1,332,034			1,332,377	
10. Florida FL	L	113,475	123,409,186			123,522,661	2,543,503
11. Georgia GA	L	152,588	29,620,134			29,772,722	122,000
12. Hawaii HI	L	671	2,989,892			2,990,563	
13. Idaho ID	L		7,412,483			7,412,483	
14. Illinois IL	L	8,366	73,367,856			73,376,222	
15. Indiana IN	L	13,692	36,045,671			36,059,363	
16. Iowa IA	L	3,822	26,216,303			26,220,125	348,381
17. Kansas KS	L	24,625	10,140,010			10,164,635	
18. Kentucky KY	L	21,170	23,303,083			23,324,253	
19. Louisiana LA	L	41,691	16,086,323			16,128,014	
20. Maine ME	L		5,982,450			5,982,450	
21. Maryland MD	L	153	30,417,290			30,417,443	200,000
22. Massachusetts MA	L	2,074	32,445,425			32,447,499	140,000
23. Michigan MI	L	7,581	61,273,540			61,281,121	
24. Minnesota MN	L		26,572,445			26,572,445	66,000
25. Mississippi MS	L	7,792	9,317,831			9,325,623	
26. Missouri MO	L	19,880	57,519,505			57,539,385	161,127
27. Montana MT	L	4,972	4,873,247			4,878,219	
28. Nebraska NE	L	2,136	7,600,271			7,602,407	77,800
29. Nevada NV	L	2,537	6,909,604			6,912,141	
30. New Hampshire NH	L	582	8,221,667			8,222,249	
31. New Jersey NJ	L	12,091	62,858,783			62,870,874	33,509
32. New Mexico NM	L	691	4,663,691			4,664,382	
33. New York NY	N	2,228	357,332			359,560	
34. North Carolina NC	L	129,790	62,074,912			62,204,702	
35. North Dakota ND	L	314	5,726,468			5,726,782	
36. Ohio OH	L	35,462	56,278,456			56,313,918	146,491
37. Oklahoma OK	L	6,724	14,046,686			14,053,410	
38. Oregon OR	L	336	13,497,802			13,498,138	141,948
39. Pennsylvania PA	L	3,345	64,057,501			64,060,846	447,532
40. Rhode Island RI	L		8,008,213			8,008,213	51,226
41. South Carolina SC	L	6,109	54,736,906			54,743,015	
42. South Dakota SD	L	3,315	7,033,508			7,036,823	
43. Tennessee TN	L	112,204	26,085,216			26,197,420	
44. Texas TX	L	269,244	111,810,828			112,080,072	294,831
45. Utah UT	L		41,212,124			41,212,124	923,696
46. Vermont VT	L	206	1,179,482			1,179,688	
47. Virginia VA	L	6,966	30,318,120			30,325,086	
48. Washington WA	L	3,299	33,661,825			33,665,124	
49. West Virginia WV	L	5,340	2,537,699			2,543,039	
50. Wisconsin WI	L	916	26,206,834			26,207,750	25,652
51. Wyoming WY	L		1,578,902			1,578,902	
52. American Samoa AS	N						
53. Guam GU	N						
54. Puerto Rico PR	N		137,009			137,009	
55. U.S. Virgin Islands VI	N						
56. Northern Mariana Islands MP	N						
57. Canada CAN	N		50,000			50,000	
58. Aggregate Other Aliens OT	XXX		292,948			292,948	
59. Subtotal	XXX	1,296,323	1,442,671,196			1,443,967,519	6,536,853
90. Reporting entity contributions for employee benefits plans	XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX						
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX						
93. Premium or annuity considerations waived under disability or other contract provisions	XXX						
94. Aggregate or other amounts not allocable by State	XXX						
95. Totals (Direct Business)	XXX	1,296,323	1,442,671,196			1,443,967,519	6,536,853
96. Plus Reinsurance Assumed	XXX	94,768	9,123,192	27,788		9,245,748	
97 Totals (All Business)	XXX	1,391,091	1,451,794,388	27,788		1,453,213,267	6,536,853
98. Less Reinsurance Ceded	XXX	51,109	495,626,326			495,677,435	
99. Totals (All Business) less Reinsurance Ceded	XXX	1,339,982	956,168,062	27,788		957,535,832	6,536,853
DETAILS OF WRITE-INS							
58001. BARBADOS	XXX		224,899			224,899	
58002. MILITARY	XXX		28,049			28,049	
58003. GERMANY	XXX		40,000			40,000	
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		292,948			292,948	
9401.	XXX						
9402.	XXX						
9403.	XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX						
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX						

(a) Active Status Counts:

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

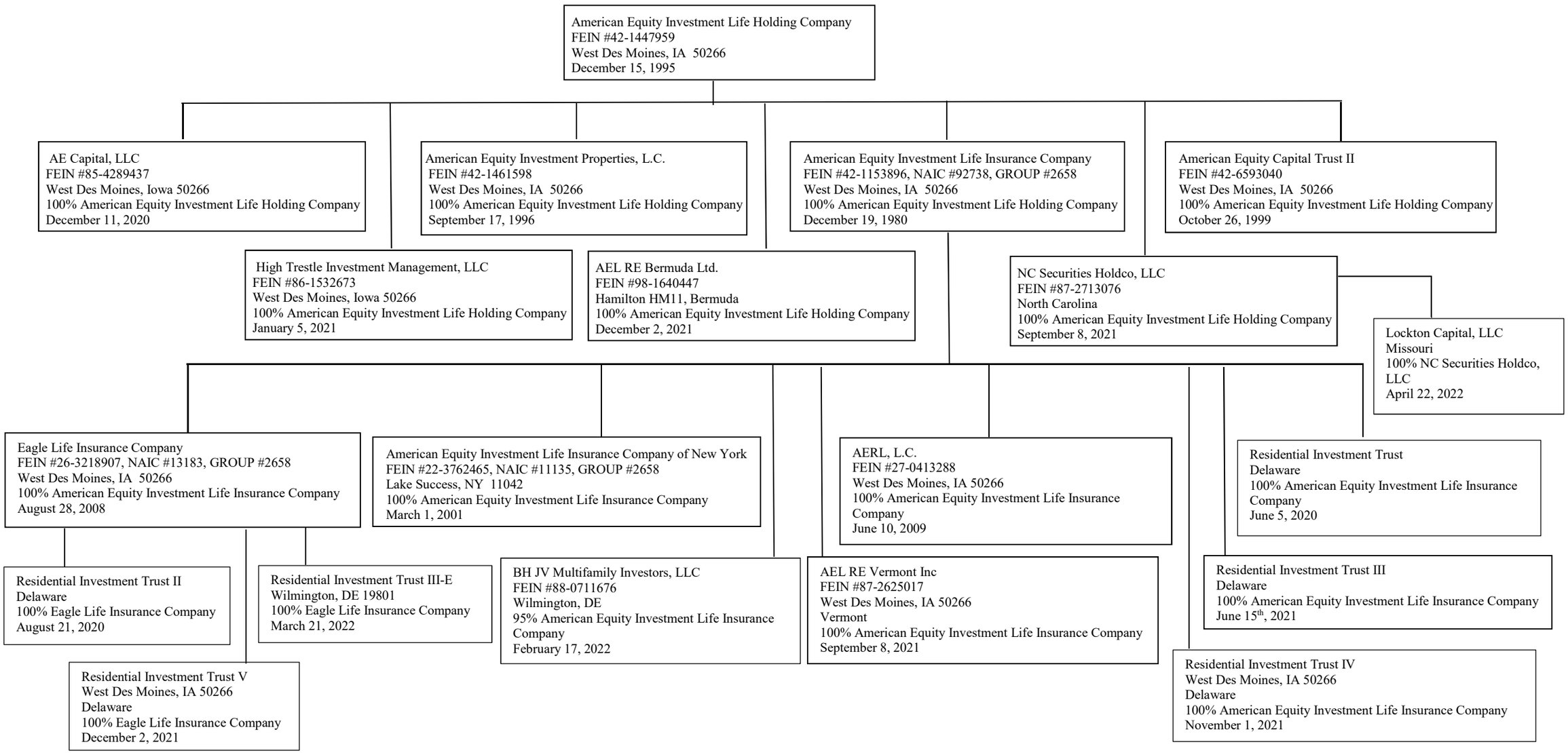
R - Registered - Non-domiciled RRGs

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

Q - Qualified - Qualified or accredited reinsurer

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

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



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			42-1447959	3981379	0001039828	NEW YORK STOCK EXCHANGE	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	IA	UDP	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	
			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	
							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 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	
							RESIDENTIAL INVESTMENT TRUST V	DE	NIA	EAGLE LIFE INSURANCE COMPANY	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		IA	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
			42-6593040				AMERICAN EQUITY CAPITAL TRUST II	IA	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	
			87-2713076				NC SECURITIES HOLDCO, LLC	NC	NIA	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
							LOCKTON CAPITAL, LLC	MO	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.	NO
	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.	NO

Explanation:

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

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]



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



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



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



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



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



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



9. Communication of Internal Control Related Matters Noted in Audit (2nd Quarter Only) [Document Identifier 222]



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
2504.	OTHER ASSETS	21,184		21,184	29,671
2597.	Summary of remaining write-ins for Line 25 from overflow page	21,184		21,184	29,671

Additional Write-ins for Liabilities Line 25

		1 Current Statement Date	2 December 31 Prior Year
2504.	INVESTMENT EXPENSE DUE & ACCRUED	921,168	81,550
2505.	SETTLEMENT - SC		2,100
2597.	Summary of remaining write-ins for Line 25 from overflow page	921,168	83,650

Additional Write-ins for Summary of Operations Line 27

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
2704.	INTEREST ON SURPLUS NOTES	2,040,000	2,200,000	4,240,000
2705.	DEFERRAL OF REINSURANCE GAIN AND TRANSFER OF IMR ON AEL RE BERMUDA	1,145,440		44,371,084
2706.	INTEREST EXPENSE - HANNOVER		2,035,242	3,426,461
2707.	REINSURANCE EXPENSE- VERMONT			18,438
2708.	SETTLEMENT - SC	(26,988)	(491,222)	(595,963)
2797.	Summary of remaining write-ins for Line 27 from overflow page	3,158,452	3,744,020	51,460,020

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.	STOCK-BASED COMPENSATION	2,980,679	7,702,330	14,350,961
5305.	ACQUISITION OF PARENT COMPANY COMMON STOCK	21,002	15,416	15,416
5397.	Summary of remaining write-ins for Line 53 from overflow page	3,001,681	7,717,746	14,366,377

SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	6,192,693,809	4,491,631,405
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	1,547,495,642	2,550,474,736
	2.2 Additional investment made after acquisition	127,912,129	63,301,541
3.	Capitalized deferred interest and other	111,909	123,904
4.	Accrual of discount	411,320	677,424
5.	Unrealized valuation increase (decrease)	(9,849,645)	987,038
6.	Total gain (loss) on disposals	(2,818,202)	(960,456)
7.	Deduct amounts received on disposals	1,078,514,007	902,410,532
8.	Deduct amortization of premium and mortgage interest points and commitment fees	1,126,723	1,556,361
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		
10.	Deduct current year's other than temporary impairment recognized	2,156,309	9,574,890
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	6,774,159,923	6,192,693,809
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	6,774,159,923	6,192,693,809
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	6,774,159,923	6,192,693,809

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	1,338,723,889	952,073,268
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	147,926,110	321,831,461
	2.2 Additional investment made after acquisition	545,471,160	178,081,487
3.	Capitalized deferred interest and other		
4.	Accrual of discount	250,667	7,126,381
5.	Unrealized valuation increase (decrease)	38,112,334	61,620,193
6.	Total gain (loss) on disposals	15,883,964	
7.	Deduct amounts received on disposals	829,267,090	181,329,592
8.	Deduct amortization of premium and depreciation	560,479	679,309
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)	1,256,540,555	1,338,723,889
12.	Deduct total nonadmitted amounts	238,574	261,935
13.	Statement value at end of current period (Line 11 minus Line 12)	1,256,301,981	1,338,461,954

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	47,654,880,595	43,607,413,932
2.	Cost of bonds and stocks acquired	5,691,200,131	10,438,803,615
3.	Accrual of discount	40,744,899	69,614,610
4.	Unrealized valuation increase (decrease)	(58,386,791)	40,202,562
5.	Total gain (loss) on disposals	(37,984,477)	4,468,218
6.	Deduct consideration for bonds and stocks disposed of	4,713,740,855	6,449,975,673
7.	Deduct amortization of premium	60,442,958	78,185,145
8.	Total foreign exchange change in book/adjusted carrying value	(10,886,248)	(1,305,757)
9.	Deduct current year's other than temporary impairment recognized	20,860,382	18,594,233
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	9,971,800	42,438,466
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	48,494,495,714	47,654,880,595
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	48,494,495,714	47,654,880,595

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)	27,624,348,821	15,247,240,179	15,345,210,365	194,208,146	27,624,348,821	27,720,586,781		26,667,270,206
2.	NAIC 2 (a)	21,370,033,377	1,191,448,810	1,760,944,312	(230,338,510)	21,370,033,377	20,570,199,365		20,086,385,463
3.	NAIC 3 (a)	904,995,912	68,530,879	116,780,355	(42,111,090)	904,995,912	814,635,346		1,037,551,992
4.	NAIC 4 (a)	160,944,652	392,343	15,016,191	8,467,236	160,944,652	154,788,040		167,510,357
5.	NAIC 5 (a)	13,094,193		157,392	42,061,237	13,094,193	54,998,038		13,535,616
6.	NAIC 6 (a)	24,880,704		261,635	(648,591)	24,880,704	23,970,478		18,197,393
7.	Total Bonds	50,098,297,658	16,507,612,211	17,238,370,250	(28,361,572)	50,098,297,658	49,339,178,047		47,990,451,028
	PREFERRED STOCK								
8.	NAIC 1	5,797,705			(236,641)	5,797,705	5,561,064		
9.	NAIC 2	35,500,000			(5,877,800)	35,500,000	29,622,200		32,500,000
10.	NAIC 3	340,238	340,238	340,238		340,238	340,238		340,238
11.	NAIC 4								
12.	NAIC 5	5,169,769		7,431,812	(745,377,741)	5,169,769	(747,639,784)		
13.	NAIC 6	400				400	400		400
14.	Total Preferred Stock	46,808,112	340,238	7,772,050	(751,492,182)	46,808,112	(712,115,882)		32,840,638
15.	Total Bonds and Preferred Stock	50,145,105,770	16,507,952,449	17,246,142,300	(779,853,754)	50,145,105,770	48,627,062,165		48,023,291,666

(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 $ 829,584,305 ; NAIC 2 $ 365,167,634 ; 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	744,965,353	XXX	747,136,059	17,620,913	

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	876,553,498	34,289,788
2.	Cost of short-term investments acquired	501,478,148	1,514,505,427
3.	Accrual of discount	179,280	42,124
4.	Unrealized valuation increase (decrease)		(3,150)
5.	Total gain (loss) on disposals	(126,142)	(154,057)
6.	Deduct consideration received on disposals	630,796,609	672,116,376
7.	Deduct amortization of premium	2,225	10,258
8.	Total foreign exchange change in book/adjusted carrying value	(2,320,597)	
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)	744,965,353	876,553,498
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	744,965,353	876,553,498

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)	379,441,218
2.	Cost Paid/(Consideration Received) on additions	359,721,145
3.	Unrealized Valuation increase/(decrease)	178,689
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	327,161,331
6.	Considerations received/(paid) on terminations	327,161,331
7.	Amortization	(352,559,058)
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)	386,781,994
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	386,781,994

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	386,781,994	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		386,781,994
4.	Part D, Section 1, Column 6	418,769,366	
5.	Part D, Section 1, Column 7	(31,987,372)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

		Fair Value Check	
7.	Part A, Section 1, Column 16	185,762,882	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		185,762,882
10.	Part D, Section 1, Column 9	200,795,610	
11.	Part D, Section 1, Column 10	(15,032,728)	
12	Total (Line 9 minus Line 10 minus Line 11)		

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	55,996,581	
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 12	55,996,581	
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	2,982,174,279	7,292,344,268
2.	Cost of cash equivalents acquired	36,913,101,404	32,996,425,792
3.	Accrual of discount	2,034,757	525,224
4.	Unrealized valuation increase (decrease)	(2,637)	
5.	Total gain (loss) on disposals	(162,300)	
6.	Deduct consideration received on disposals	39,051,803,053	37,307,121,005
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)	845,342,450	2,982,174,279
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	845,342,450	2,982,174,279

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
0AG1000	SELAH	WA		12/20/2018	4.600		9,000,000	57,753,393
0AG1015	KINGMAN	AZ		04/30/2020	4.060		4,000,000	68,476,431
0AG1057	HEREFORD	TX		09/02/2021	6.530		6,240,000	25,300,000
0AG1079	BARTLESVILLE	OK		04/01/2022	3.900	9,680,850		18,307,000
0AG1087	SEMINOLE	TX		04/25/2022	4.150	44,901,000		74,835,000
0AG1089	DALLAS	TX		04/11/2022	4.500	16,000,000		29,660,000
0AG1091	CHELAN	WA		05/02/2022	4.870	13,944,750		22,040,000
0AG1092	CHELAN	WA		05/02/2022	4.870	2,700,000		4,500,000
0AG1094	SEMINOLE	TX		04/25/2022	8.000	1,500,000		74,835,000
0AG1095	WILMOT	SD		06/28/2022	5.220	4,200,000		8,548,880
0AG1096	MOSES LAKE	WA		05/06/2022	5.310	7,338,000		12,230,000
0AG1098	GETTYSBURG	SD		06/14/2022	5.430	6,925,000		16,620,000
0199999. Mortgages in good standing - Farm Mortgages						107,189,600	19,240,000	413,105,704
A460269	Fort Wayne	IN		03/30/2022	8.750	103,500		165,000
A350238	Montgomery	AL		05/25/2022	7.500	121,702		155,000
A210292	Henrico	VA		03/11/2022	8.000		17,390	230,000
P5220317723	Charlotte	NC		05/18/2022	8.250	383,188		450,000
P2009024118	Doswell	VA		06/15/2022	6.625	326,836		430,000
A980176	Kirkland	WA		03/01/2022	7.500		40,554	1,250,000
A919890	Richmond	CA		04/01/2022	7.500	426,500		570,000
P2009023450	Temple Hills	MD		04/06/2022	7.750	347,192		385,000
P2009023744	Tacoma	WA		04/06/2022	7.750	251,062		455,000
P4220417978	Colorado Springs	CO		05/18/2022	7.500	511,022		570,000
P2009023466	Spotsylvania	VA		04/06/2022	5.750	173,759		230,000
A919007	San Diego	CA		04/05/2022	7.500	825,000	23,500	1,100,000
A919993	Lakeside	CA		04/01/2022	7.000	538,500	87,600	840,000
A920067	Pasadena	CA		04/25/2022	7.500	616,500		975,000
A320991	South Pasadena	FL		03/08/2022	8.000		24,500	360,000
P2009023820	Grand Prairie	TX		05/04/2022	8.500	163,645		206,000
A919367	Simi Valley	CA		03/25/2022	8.000	612,000		790,000
A918324	Ventura	CA		03/01/2022	8.500		54,451	1,100,001
A881012	Logandale	NV		03/04/2022	7.000	160,733		210,000
A917213	Los Angeles	CA		03/01/2022	9.000		342,723	1,500,000
A321277	Kissimmee	FL		05/10/2022	8.500	25,000		1,340,000
R2004957547	Midlothian	TX		04/27/2022	3.880	279,603		314,161
A919957	Oakland	CA		05/27/2022	8.000	635,000		2,000,000
P2009023522	CHOWCHILLA	CA		04/06/2022	7.625	160,450		250,000
A919766	Los Angeles	CA		03/14/2022	7.500	808,299	45,345	2,300,000
P2009024058	Manalapan	NJ		06/15/2022	6.500	516,902		631,000
P2009023529	Tinton Falls	NJ		04/20/2022	5.875	609,098		865,000
A170797	Woodbridge	NJ		03/22/2022	7.500		69,000	300,000
A920212	San Diego	CA		05/19/2022	7.500	665,000		1,075,000
P4220317775	Palmyra	PA		06/15/2022	6.250	150,468		268,000
A920013	Rohnert Park	CA		04/11/2022	8.500	472,500		690,000
P5220417920	Pepper Pike	OH		06/29/2022	8.000	595,328		700,000
A920140	San Diego	CA		04/22/2022	7.750	800,000	36,700	1,100,000
P4220317369	Phoenix	AZ		06/02/2022	6.500	250,275		393,000
A460274	Fort Wayne	IN		05/27/2022	9.000	103,500		160,000
P2009023873	Chatham	NJ		05/18/2022	6.125	793,226		895,000
P2009023935	Austin	TX		05/18/2022	6.250	553,339		726,997
P5220116210	SAN DIEGO	CA		05/18/2022	6.875	1,270,214		1,625,000
P2009024037	Redondo Beach	CA		06/15/2022	6.375	414,512		1,815,000
P4220518907	Bellevue	WA		06/29/2022	7.125	1,637,823		2,420,000
P2009023403	Houston	TX		04/06/2022	7.500	216,488		225,900
P2009023587	Laurel	MD		04/06/2022	6.875	442,863		520,000
P2009023830	Hyattsville	MD		05/04/2022	6.875	482,838		640,000
P4220216544	Henderson	NV		05/04/2022	5.750	1,239,648		1,695,000
P2009023418	Charleston	SC		04/06/2022	4.375	256,872		450,000
P5220115995	North Palm Beach	FL		05/04/2022	5.125	155,404		240,000
P5220216782	Manvel	TX		04/20/2022	6.250	621,960		730,000
P5220317035	Boulder	CO		05/18/2022	5.375	286,612		692,000
P2009023945	Phoenix	AZ		05/18/2022	6.875	993,866		1,193,000
P2009023979	Atlanta	GA		06/15/2022	7.990	236,012		261,000
P5220216473	Harker Heights	TX		04/06/2022	6.875	414,106		520,000

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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
A270770	Shelby	NC		05/02/2022	8.000	866		280,000
P5220317087	Fair Oaks	CA		05/18/2022	5.500	418,885		630,000
A500048	Des Moines	IA		04/25/2022	8.500	114,300		179,000
A920148	Stockton	CA		05/25/2022	8.500	353,490		475,000
A917087	Los Angeles	CA		03/01/2022	8.500		2,247	1,625,000
A881165	Las Vegas	NV		05/24/2022	7.250	468,000		615,000
P5220216299	Scottsdale	AZ		04/20/2022	3.625	1,396,780		1,750,000
A920141	San Francisco	CA		04/29/2022	7.750	711,000		1,400,000
A270983	Charlotte	NC		04/19/2022	7.000	368,000		460,000
R2004957688	Arlington	TX		05/11/2022	3.880	316,200		355,281
P2009023748	Dallas	TX		04/20/2022	7.500	639,000		751,000
A920110	Pine Valley	CA		04/27/2022	7.250	456,000		640,000
P2009023305	Baltimore	MD		03/09/2022	6.875	30		345,000
R2004957516	Tucson	AZ		04/13/2022	3.710	310,201		348,541
A918514	San Diego	CA		04/15/2022	7.500		28,400	945,000
A210349	Orange	VA		05/19/2022	8.750	2,778		400,000
P2009023542	Magna	UT		04/06/2022	5.875	447,214		615,000
P2009023496	Vista	CA		04/06/2022	5.625	878,070		950,000
P4220216696	Missoula	MT		05/04/2022	4.990	181,217		461,000
R2004957339	Mesa	AZ		04/13/2022	3.710	444,912		499,901
A750931	Laredo	TX		03/01/2022	8.500		20,133	100,000
A271093	Charlotte	NC		05/03/2022	7.250	320,000		398,000
R2004957612	Glendale	AZ		04/27/2022	3.710	476,026		534,861
A270961	Supply	NC		05/23/2022	8.000	1		350,000
A980183	Seattle	WA		03/02/2022	7.500		160,222	790,000
P2009023288	Jurupa Valley	CA		03/09/2022	4.625	32		630,000
P2009023355	Evans	CO		04/06/2022	5.500	212,018		405,000
A270334	Hickory	NC		03/01/2022	9.000		116,292	55,000
P2009023647	Lyndhurst	NJ		04/20/2022	6.990	367,123		460,000
P5220216576	Tucson	AZ		04/20/2022	5.500	596,962		710,000
R2004957776	Villa Rica	GA		06/08/2022	4.150	280,040		314,652
A920012	San Diego	CA		04/13/2022	7.250	740,000		1,000,000
A321261	Lehigh Acres	FL		04/15/2022	8.500	185,400		275,000
R2004957459	Cordova	TN		04/13/2022	4.660	244,277		274,468
R2004957748	Powder Springs	GA		05/25/2022	4.150	283,422		318,452
P5220216315	Joliet	IL		04/20/2022	6.250	230,772		240,000
P4220216686	North Bay Village	FL		04/20/2022	4.875	308,922		375,000
P2009023637	Thornton	CO		04/20/2022	5.625	366,271		580,000
A980190	Seattle	WA		03/01/2022	7.500		175,635	2,025,000
A920186	Anza	CA		05/13/2022	8.250	198,000		365,000
P4220317053	Coral Springs	FL		05/18/2022	5.750	2,076,954		3,000,000
P4220316997	New Smyrna Beach	FL		05/18/2022	5.990	273,912		375,000
A919828	Big Bear City	CA		03/17/2022	7.250	700,000		820,000
P4220116199	WELLINGTON	FL		04/20/2022	3.750	594,594		1,125,000
R2004957704	San Antonio	TX		05/25/2022	3.750	309,156		347,366
R2004957361	Olive Branch	MS		04/13/2022	4.660	205,111		230,462
A271165	Charlotte	NC		05/27/2022	7.250	332,000		415,000
A850293	Paradise Valley	AZ		04/25/2022	8.500		24,850	1,075,000
A919840	Topanga	CA		04/07/2022	8.500	1,305,000		1,800,000
R2004957739	Charlotte	NC		05/25/2022	4.120	349,503		392,700
A920019	Palmdale	CA		04/08/2022	8.000	551,250		720,000
R2004957541	Conroe	TX		04/27/2022	3.920	277,278		311,548
P2009023858	Bacliff	TX		05/18/2022	7.125	158,292		175,000
A270883	Brown Summit	NC		04/06/2022	7.000	268,000		335,000
A270814	Gastonia	NC		03/11/2022	7.000	198,000		260,000
A321275	Jacksonville	FL		04/29/2022	7.500	127,500		170,000
A751024	Austin	TX		05/23/2022	8.500	409,500		462,000
A919437	Spring Valley	CA		03/08/2022	7.000		100,000	920,000
A303312	Rossville	GA		05/26/2022	7.500	110,925		190,000
A321283	North Miami	FL		05/20/2022	8.000	1,757,500		2,750,000
A918263	Los Angeles	CA		03/01/2022	7.000		6,764	2,700,000
A881077	Las Vegas	NV		03/21/2022	7.000	264,600		320,000
P2009023275	Hardeeville	SC		03/09/2022	5.750	31		320,000
P2009023876	Commerce City	CO		05/18/2022	8.375	301,208		404,980
P2009023412	Bowie	MD		04/06/2022	5.625	305,985		431,000

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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
A919713	Winchester	CA		03/31/2022	8.000	419,100		700,000
A919781	Mariposa	CA		03/22/2022	7.000	468,750		675,000
A919322	Fountain Valley	CA		03/09/2022	8.500		20,000	1,400,000
P5220216518	NORWOOD	MA		04/06/2022	5.125	362,383		680,000
P2009024254	Long Beach	CA		06/02/2022	6.750	340,168		890,000
P2009023297	Burke	VA		03/09/2022	6.500	43		470,000
P4220216352	Charlotte	NC		04/20/2022	6.500	107,000		200,000
R2004957478	Converse	TX		04/13/2022	3.750	327,048		367,470
P2009023846	Tucker	GA		05/04/2022	4.990	390,350		475,000
A920052	Thousand Oaks	CA		04/27/2022	7.750	312,000		390,000
P5220518813	Carrollton	TX		06/29/2022	7.875	475,256		525,000
P4220216818	North Hills	CA		05/18/2022	4.625	198,471		385,000
P2009023595	Baltimore	MD		04/06/2022	7.125	227,733		253,000
A919760	San Diego	CA		03/11/2022	7.250	810,000	60,000	925,000
A303294	Marietta	GA		05/03/2022	8.500	486,100		745,000
P5220216365	Amelia Court House	VA		05/04/2022	6.750	180,894		345,000
R2004957817	Riverview	FL		06/08/2022	3.940	371,130		417,000
R2004957259	Royse City	TX		04/13/2022	3.880	365,653		410,846
P2009023829	Durango	CO		05/04/2022	4.875	487,332		731,000
P2009023280	Naples	FL		03/09/2022	4.875	65		950,000
P5220216644	CAYCE	SC		05/04/2022	6.625	323,474		380,000
P5220116031	Rancho Mirage	CA		04/20/2022	5.250	1,253,688		2,000,000
A980207	Seattle	WA		03/09/2022	7.500	265,769	1,661	550,000
P2009024031	Houston	TX		06/02/2022	7.250	264,270		295,000
P2009024213	Clovis	CA		06/15/2022	6.875	370,852		450,000
P4220216651	Pembroke Pines	FL		04/20/2022	5.625	345,784		372,000
A919860	Encinitas	CA		03/15/2022	7.250	1,025,000	55,000	1,480,000
P4220317402	Miami	FL		06/15/2022	6.250	596,471		1,280,000
P2009023900	West Hills	CA		05/18/2022	4.990	1,512,767		1,950,078
A919937	San Diego	CA		03/30/2022	7.000	976,000		1,220,000
A321337	Jacksonville	FL		05/19/2022	7.750	76,500		110,000
P2009023302	Rockville	MD		03/09/2022	7.990	37		440,000
A917837	Los Angeles	CA		03/01/2022	8.000		297,331	1,305,000
A919991	Oxnard	CA		04/21/2022	8.500	1,910,500	130,000	2,565,000
P4220418593	Indian Springs	NV		06/15/2022	7.990	190,503		395,000
P2009023260	Fishers	IN		03/09/2022	4.875	143		2,042,000
R2004957724	Conroe	TX		05/25/2022	3.920	270,137		303,525
A920090	Santa Barbara	CA		04/29/2022	8.000	1,890,000		3,150,000
P2009023452	Indianapolis	IN		04/06/2022	7.750	168,475		210,000
A919796	Atherton	CA		03/15/2022	7.000	5,130,000		6,800,000
P2009023751	Missouri City	TX		05/04/2022	7.500	532,105		1,106,000
A271113	Charlotte	NC		05/12/2022	7.250	284,000		370,000
R2004957708	Katy	TX		05/25/2022	3.920	254,494		285,948
P2009024073	Chicago	IL		06/15/2022	6.625	166,558		200,000
A919309	Lancaster	CA		05/16/2022	8.000	207,000		350,000
P4220418222	Victorville	CA		06/02/2022	9.750	271,575		420,000
A881041	Las Vegas	NV		03/04/2022	7.000	368,000		460,000
P2009023610	Charlotte	NC		04/06/2022	5.750	321,204		363,000
A916160	Belvedere Tiburon	CA		04/29/2022	9.000		80,000	1,340,000
A350163	Fultondale	AL		03/01/2022	8.000		146	50,000
A919835	San Marcos	CA		03/16/2022	7.250	751,500		1,000,000
P2009023987	Uppr Marlboro	MD		06/02/2022	7.250	457,256		511,974
P5220216434	San Rafael	CA		04/20/2022	6.250	693,927		870,000
P2009023756	Hyattsville	MD		04/20/2022	6.990	298,733		330,000
P2009023902	Fresno	CA		05/18/2022	6.125	232,252		295,000
P2009023763	VISALIA	CA		05/04/2022	6.125	234,072		336,150
P2009023813	Mooresville	NC		06/15/2022	8.500	308,798		387,000
R2004957341	Gilbert	AZ		04/13/2022	3.710	444,154		499,049
A271047	Greensboro	NC		05/20/2022	7.000	196,000		245,000
A917972	Stanton	CA		03/03/2022	8.500		7,000	520,000
A321039	Saint Petersburg	FL		05/17/2022	7.500		9,000	760,000
R2004957711	Crowley	TX		05/11/2022	3.880	313,608		352,368
P5220317780	Menifee	CA		05/18/2022	6.250	306,322		535,000
P5220317464	STUART	FL		06/15/2022	6.750	823,033		975,000
P4220518975	Norwalk	CA		06/29/2022	8.250	462,515		486,000

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R2004957643	Kissimmee	FL		04/27/2022	3.910	351,627		395,086
A321296	Lehigh Acres	FL		05/03/2022	8.750	256,500		370,000
R2004957170	Anna	TX		04/13/2022	3.880	300,937		338,132
A350179	Montgomery	AL		05/06/2022	7.250		50,943	75,000
A919585	Sylmar	CA		04/01/2022	7.000		104,000	1,025,000
R2004957657	Ruskin	FL		05/11/2022	3.940	336,001		377,529
P5220115988	Sterling	VA		04/20/2022	3.625	382,695		516,000
R2004957713	Holiday	FL		05/25/2022	3.940	322,081		361,889
A918872	San Jose	CA		03/01/2022	7.500		342,932	1,450,000
A170743	Hillside	NJ		05/31/2022	8.000		1,000	160,000
P5220316892	HENDERSON	NV		04/20/2022	5.625	1,376,642		1,900,000
P4220317543	Lynchburg	VA		05/18/2022	6.125	435,564		525,000
P2009023874	Fort Myers	FL		05/04/2022	6.990	161,002		178,000
A630520	Kansas City	MO		05/27/2022	8.250	161,800		215,000
P2009024088	Trenton	NJ		06/15/2022	9.125	127,732		160,000
A630479	Independence	MO		04/05/2022	7.250		39,750	68,000
P2009023811	Huntington Beach	CA		05/04/2022	5.875	993,317		1,175,000
A919764	Newport Beach	CA		03/10/2022	7.500	1,710,018	83,634	5,490,000
P2009023753	Orlando	FL		04/06/2022	3.990	411,232		530,000
P4220216307	Port Angeles	WA		04/06/2022	5.990	259,767		380,000
A918653	San Francisco	CA		03/01/2022	8.500		259,579	1,475,000
P2009023292	Brandywine	MD		03/09/2022	7.125	43		405,000
A980241	Seattle	WA		05/27/2022	8.250	427,500		1,100,000
A350233	Montgomery	AL		04/29/2022	7.500	122,424		165,000
P5220317221	MONROE	NC		05/18/2022	6.375	131,742		281,000
R2004957712	Royse City	TX		05/25/2022	3.880	377,214		423,836
P5220317036	La Quinta	CA		04/20/2022	5.750	716,366		875,000
A630456	Kansas City	MO		03/11/2022	8.500		47,950	128,000
A920094	Alpine	CA		05/09/2022	7.250	1,896,000		3,500,001
A321353	Daytona Beach	FL		05/27/2022	7.750	160,500		310,000
R2004957240	Fountain Hills	AZ		04/13/2022	3.710	430,752		483,990
R2004957764	San Antonio	TX		05/25/2022	3.750	344,502		387,081
R2004957714	Memphis	TN		05/25/2022	4.660	220,967		248,278
A271039	Greensboro	NC		04/28/2022	7.000	280,000		350,000
P4220417832	Denver	CO		05/18/2022	7.875	1,437,399		1,550,000
A630482	Independence	MO		03/22/2022	7.250		89,586	91,000
P2009023354	Robbinsville	NJ		04/06/2022	8.125	280,691		375,000
A370299	Maryville	TN		03/24/2022	7.000	157,350		285,000
P2009023802	Oak Lawn	IL		05/04/2022	6.875	262,212		291,000
P5220417815	HIGHLAND	CA		05/18/2022	6.750	284,538		365,000
P2009023635	Auburn	GA		04/20/2022	6.500	211,669		265,000
P4220316961	North Hills	CA		05/04/2022	7.990	1,010,240		1,375,000
P2009023582	Port St Lucie	FL		04/20/2022	7.375	236,470		261,000
A917377	Torrance	CA		03/04/2022	8.500		602,000	1,250,001
P2009023276	Pattison	TX		03/09/2022	8.250	33		414,000
P2009024002	LOS ANGELES	CA		06/02/2022	6.250	298,027		1,199,833
R2004957601	Acworth	GA		04/27/2022	4.150	273,837		307,682
P4220317223	WOODLAND HILLS	CA		04/20/2022	5.125	1,500,427		1,850,000
P4220216680	Whittier	CA		04/20/2022	5.375	759,413		900,000
P4220317215	Beverly Hills	FL		05/04/2022	5.750	99,978		130,000
P5220115989	Sterling	VA		05/04/2022	3.625	407,722		557,000
A150257	North Wales	PA		04/22/2022	8.000	328,475		440,000
P5220317117	MANALAPAN	NJ		05/18/2022	5.500	131,711		168,500
P5220316897	Ventura	CA		05/04/2022	6.250	754,212		790,000
P5220216440	NORFOLK	MA		05/04/2022	5.750	240,912		380,000
P2009023537	Odessa	FL		04/20/2022	5.500	458,636		615,000
P5211215476	Kent	WA		04/06/2022	4.875	752,194		1,120,000
A919392	Pasadena	CA		04/12/2022	8.000		61,500	1,300,000
A919408	Hidden Hills	CA		05/10/2022	8.000	3,875,533		16,000,001
A370293	Hendersonville	TN		03/17/2022	7.500	336,000		420,000
A800069	Denver	CO		03/01/2022	7.500		407,083	1,245,000
P5220216619	Thousand Oaks	CA		04/06/2022	5.250	772,415		920,000
P5220316949	Houston	TX		05/04/2022	7.750	401,328		420,000
A920312	San Mateo	CA		05/19/2022	7.750	1,510,000		3,300,000
A919593	Santa Ana	CA		03/14/2022	8.000	1,040,000	91,850	1,550,000

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A918895	North Hollywood	CA		03/08/2022	8.500	687,150	37,150	2,000,000
A918174	Menlo Park	CA		03/01/2022	8.000		422,164	2,450,000
P5220316869	Santa Clarita	CA		05/04/2022	5.125	785,728		1,050,000
P5220216482	KISSIMMEE	FL		05/04/2022	8.250	420,888		608,000
P5220317067	Spring	TX		05/18/2022	5.750	158,959		255,000
P5220418149	Martindale	TX		06/29/2022	8.875	272,333		320,000
P5220116041	Wonder Lake	IL		05/18/2022	4.990	278,165		391,000
P2009023564	Baltimore	MD		05/04/2022	7.375	257,800		285,000
R2004957543	Buckeye	AZ		04/27/2022	3.710	388,488		436,503
A350217	Decatur	AL		03/01/2022	8.000		1,916	100,000
A850346	Phoenix	AZ		03/29/2022	8.500		360,407	850,000
A919259	Los Angeles	CA		03/16/2022	7.000		120,000	790,000
P4211114771	New Fairfield	CT		05/18/2022	6.875	287,385		490,000
A920053	Camarillo	CA		05/23/2022	8.500	624,369		980,000
A919920	San Diego	CA		03/25/2022	7.250	560,250		745,000
R2004957692	Douglasville	GA		05/11/2022	4.150	372,740		418,809
P2009023762	Tacoma	WA		06/02/2022	5.750	210,888		460,000
P2009023644	Rockville	MD		04/20/2022	7.250	630,054		696,000
P5220316945	Tucson	AZ		05/04/2022	5.990	234,174		299,000
R2004957481	Locust Grove	GA		04/27/2022	4.150	336,804		378,431
P2009023268	Deer Park	TX		03/09/2022	6.625	10		255,500
P4220418124	GALLOWAY	NJ		06/29/2022	6.990	225,501		285,000
A919981	San Diego	CA		04/25/2022	7.500	564,150	33,700	775,000
A271066	Burlington	NC		04/25/2022	8.000	140,000		175,000
A210347	Orange	VA		05/19/2022	8.750	2,778		400,000
R2004957787	Galloway	OH		06/08/2022	4.040	247,707		278,323
P4220418312	PHILADELPHIA	PA		06/15/2022	7.625	287,969		341,000
R2004957398	Cordova	TN		04/13/2022	4.660	234,306		263,265
A321331	Palm Bay	FL		05/23/2022	8.250	166,500		320,000
A881157	Las Vegas	NV		05/19/2022	7.250	1,947,500		3,200,000
A270301	High Point	NC		05/23/2022	7.250	270,000		340,000
A917759	Yucaipa	CA		03/23/2022	8.500		165,629	130,000
R2004957738	Gilbert	AZ		05/25/2022	3.710	447,164		502,431
R2004957405	Canal Winchester	OH		04/13/2022	4.040	304,581		342,226
A321249	Deltona	FL		04/08/2022	7.500	198,000		335,000
A370330	Murfreesboro	TN		05/27/2022	7.750	432,000		615,000
P4220116193	Morro Bay	CA		04/20/2022	3.990	528,629		1,000,000
R2004957642	Columbus	OH		04/27/2022	4.040	292,786		328,973
P2009023436	Bellwood	IL		04/06/2022	5.875	184,831		225,000
A271020	Jacksonville	NC		04/22/2022	8.000	187,500		250,000
P2009024019	Laurel	MD		06/02/2022	6.625	356,925		430,000
R2004957258	Crowley	TX		04/13/2022	3.880	336,564		378,162
P2009023324	Naugatuck	CT		04/06/2022	7.500	169,362		180,000
P5220317312	La Quinta	CA		05/18/2022	5.500	408,654		630,000
A917308	Oakland	CA		04/08/2022	8.500		3,500	120,000
A918886	Los Angeles	CA		03/18/2022	8.000		319,500	760,000
P2009021339	FORT WORTH	TX		04/14/2022	6.000		2,200	800,000
R2004957632	El Mirage	AZ		04/27/2022	3.710	403,288		453,133
P2009023252	Hamden	CT		03/09/2022	7.375	18		240,000
P2009023586	Wall Township	NJ		04/20/2022	5.750	507,959		680,000
P2009023824	Riverside	CA		05/18/2022	6.250	438,630		485,000
A920082	Big Bear Lake	CA		04/25/2022	7.250	660,000		1,050,000
A920222	Indian Wells	CA		05/20/2022	8.000	1,490,500		2,400,000
R2004957818	Southaven	MS		06/08/2022	4.660	330,048		370,841
A350240	Montgomery	AL		05/31/2022	7.500	123,940		165,000
P4220316884	Centennial	CO		06/02/2022	5.375	586,067		700,000
P5220418555	Greer	AZ		06/15/2022	7.990	225,422		265,000
R2004957663	Royse City	TX		05/11/2022	3.880	297,909		334,729
P2009023784	Des Moines	WA		04/20/2022	6.250	446,102		558,500
A920042	Vallejo	CA		04/14/2022	8.500	289,750		525,000
R2004957338	Phoenix	AZ		04/13/2022	3.710	413,365		464,455
A270893	Charlotte	NC		04/26/2022	7.000	157,500		220,000
P2009023501	North Las Vegas	NV		05/04/2022	4.250	288,829		405,000
A271102	Hope Mills	NC		05/26/2022	7.250	139,500		190,000
R2004957604	New Caney	TX		04/27/2022	3.920	249,992		280,890

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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
R2004957633	Surprise	AZ		04/27/2022	3.710	416,212		467,654
P2009023956	Vernon	CT		06/15/2022	6.750	180,690		254,000
P2009023568	North Bergen	NJ		04/06/2022	6.990	451,388		530,000
P2009023270	Baltimore	MD		03/09/2022	6.625	24		255,000
P4220317200	Delray Beach	FL		04/20/2022	5.875	1,667,794		1,900,000
A271017	High Point	NC		05/20/2022	7.000	272,000		340,000
A270351	Hickory	NC		03/01/2022	9.000		282,003	145,000
P5220317405	Palmetto	FL		05/18/2022	7.990	455,288		480,000
P2009023963	Plano	TX		06/15/2022	6.125	230,524		346,000
P5220317021	CINCINNATI	OH		05/18/2022	6.250	106,500		169,000
R2004957595	Laveen	AZ		04/27/2022	3.710	474,378		533,009
A918096	Sacramento	CA		03/16/2022	8.500		44,000	530,000
A920076	Oakland	CA		04/26/2022	9.000	1,009,500	95,000	2,450,000
A271082	Greensboro	NC		05/27/2022	7.250	248,000		310,000
A919853	San Diego	CA		04/01/2022	7.500	971,000	10,000	1,400,000
P2009024051	Leesburg	VA		06/15/2022	7.625	414,274		490,000
A430595	University Heights	OH		04/06/2022	8.000		25,450	125,000
P4220216668	Hghlnds Ranch	CO		05/04/2022	4.625	445,764		710,000
P4220418299	Woodstock	GA		06/29/2022	7.500	758,195		902,000
A290105	Hanahan	SC		04/01/2022	7.500	220,500		344,000
R2004957706	Land O Lakes	FL		05/25/2022	3.940	385,611		433,271
A630519	Kansas City	MO		05/24/2022	8.250	178,500		250,000
A920356	Moss Landing	CA		05/25/2022	8.500	693,000		1,000,000
R2004957368	San Antonio	TX		04/13/2022	3.750	291,354		327,364
R2004957404	Urbancrest	OH		04/13/2022	4.040	264,527		297,221
R2004957236	Tucson	AZ		04/13/2022	3.710	317,098		356,290
A800099	Denver	CO		04/18/2022	7.500	1,222,406		1,715,000
P4220316947	Columbus	OH		05/04/2022	5.500	243,765		317,000
P5220316974	Burbank	CA		06/02/2022	5.500	518,045		990,000
A919699	Los Angeles	CA		03/11/2022	8.000	865,854	5,772	1,700,000
R2004957677	Midland	NC		05/11/2022	4.120	339,046		380,951
A270958	Gastonia	NC		05/20/2022	8.250	59,188		275,000
A920075	Oceanside	CA		04/20/2022	7.250	650,000		900,000
A919708	Big Bear Lake	CA		03/03/2022	7.250	650,000		1,200,000
P5220418533	Andover	KS		06/29/2022	6.875	247,394		325,000
A918663	Encino	CA		03/01/2022	8.000		573,527	1,900,000
A271103	Charlotte	NC		05/20/2022	8.250	4,035		370,000
P4220418324	San Antonio	TX		06/29/2022	6.500	104,081		160,000
P5220317333	Greenwood	IN		05/04/2022	6.625	154,425		235,000
P4220417895	Merritt Island	FL		06/15/2022	8.625	818,719		1,030,000
A321348	Jacksonville	FL		05/31/2022	7.750	209,800		285,000
P4220216499	Scottsdale	AZ		04/20/2022	5.500	419,620		775,000
A919915	San Diego	CA		03/29/2022	7.250	567,000		790,000
A271171	Monroe	NC		05/31/2022	7.250	364,000		455,000
A321232	Vero Beach	FL		05/16/2022	8.000	117,000		230,000
A920265	Palmdale	CA		05/17/2022	8.000	364,500		520,000
P2009024011	Gurnee	IL		06/15/2022	6.625	259,293		310,000
P2009023778	Miami	FL		05/04/2022	5.250	276,871		442,000
P4220317509	Mission Viejo	CA		05/18/2022	6.125	966,531		1,110,000
P5220418032	Kingsland	TX		06/15/2022	6.500	186,253		305,000
A270992	Charlotte	NC		05/27/2022	7.000	261,000		340,000
P2009023800	Riverbank	CA		05/18/2022	6.625	510,706		599,950
P2009023742	Woodbridge	VA		04/20/2022	6.875	329,724		387,000
P2009023294	Rosharon	TX		03/09/2022	6.125	31		313,000
A919900	Arleta	CA		04/07/2022	8.250	500,000		820,000
P2009023530	Midlothian	TX		04/20/2022	5.250	761,637		811,000
A270453	Conover	NC		03/21/2022	8.000		80,579	25,000
A881071	Las Vegas	NV		03/30/2022	8.000	106,875		170,000
R2004957268	Holly Springs	NC		04/13/2022	4.090	353,057		396,693
A919186	Garden Grove	CA		03/10/2022	8.500		50,000	800,000
R2004957479	Crosby	TX		04/13/2022	3.920	305,454		343,207
A290122	Anderson	SC		05/18/2022	9.000	74,800		95,000
P5220216800	Kissimmee	FL		05/18/2022	6.500	497,390		585,000
R2004957742	Glenn Heights	TX		05/25/2022	3.880	314,416		353,276
P5220216650	NEW BALTIMORE	MI		04/20/2022	6.250	268,593		388,000

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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
A270818	Gastonia	NC		05/25/2022	7.000	202,500		275,000
A271065	Charlotte	NC		05/06/2022	8.000	272,000		365,500
R2004957702	Stockbridge	GA		05/25/2022	4.150	308,911		347,091
A919493	Pacoima	CA		03/28/2022	8.500	404,400	20,000	850,000
P4220216670	Fort Lauderdale	FL		04/20/2022	4.875	310,422		845,000
P2009023455	SANTA ROSA BEACH	FL		04/20/2022	3.990	245,881		326,000
R2004957730	Bartlett	TN		05/25/2022	4.660	323,326		363,288
A270966	Charlotte	NC		04/04/2022	8.000	154,800		203,000
A920316	Escondido	CA		05/27/2022	7.500	602,000		840,000
R2004957814	Cordova	TN		06/08/2022	4.660	237,939		267,347
R2004957607	Sahuarita	AZ		04/27/2022	3.710	312,651		351,293
A271060	Matthews	NC		05/20/2022	7.000	344,000		430,000
A918911	Westminster	CA		03/03/2022	9.000		190,000	1,600,000
A881078	Las Vegas	NV		03/24/2022	7.000	289,800		395,000
A210316	Richmond	VA		05/02/2022	8.000		101,306	9,000
P4220316862	Parkland	FL		05/04/2022	5.500	585,712		1,270,000
P5220216456	Lubbock	TX		05/04/2022	6.250	334,125		394,990
P2009023597	Salt Lake City	UT		05/04/2022	6.990	279,333		350,000
A917997	Montebello	CA		03/01/2022	8.500		69,989	470,000
A270920	Richlands	NC		04/14/2022	8.000	179,100		225,000
A919830	Stockton	CA		03/30/2022	8.500	342,000		460,000
A271009	Charlotte	NC		04/11/2022	7.000	300,000		370,000
R2004957597	Southaven	MS		04/27/2022	4.660	264,163		296,812
R2004957771	Selma	TX		06/08/2022	3.750	331,327		372,277
P2009023318	Round Lake	IL		03/09/2022	6.625	25		296,000
A751030	Austin	TX		05/19/2022	8.500	409,500		462,000
P4220417989	Concord	NC		06/29/2022	6.750	203,784		299,244
A917250	Los Angeles	CA		04/15/2022	8.500		71,000	970,000
A918629	Los Angeles	CA		03/03/2022	8.500		84,000	950,000
A210350	Locust Grove	VA		05/18/2022	8.750	12,832		445,000
R2004957662	Peoria	AZ		05/11/2022	3.710	483,662		543,440
P2009023507	Afton	OK		05/18/2022	4.875	363,056		447,500
P4220418049	Mechanicsburg	PA		06/15/2022	7.125	446,758		540,000
P2009024007	Escondido	CA		06/15/2022	6.375	695,591		750,000
P2009024026	Cedar Hill	TX		06/02/2022	9.125	238,433		280,000
A881146	Henderson	NV		05/25/2022	7.250	418,500		590,000
A881130	Las Vegas	NV		04/22/2022	9.000	274,500		385,000
P5220418616	CORONA	CA		06/15/2022	6.990	169,730		872,000
R2004957635	Villa Rica	GA		04/27/2022	4.150	254,906		286,411
R2004957387	Ellenwood	GA		04/13/2022	4.150	273,351		307,136
P5220316912	Daphne	AL		06/15/2022	8.250	509,382		550,000
P2009023309	Las Vegas	NV		03/09/2022	5.990	20		250,000
A270824	Charlotte	NC		03/23/2022	7.000	288,000		360,000
A321251	Clearwater	FL		04/29/2022	7.500	196,200		315,000
A270765	Cornelius	NC		05/19/2022	8.000	117,522		425,000
P2009023812	Stockton	CA		05/18/2022	6.990	260,285		374,981
A321250	Clearwater	FL		04/13/2022	7.500	197,000		315,000
P4220115878	Highland	MI		04/20/2022	6.750	308,424		362,000
P4220216390	Irvine	CA		04/20/2022	3.990	1,657,892		2,160,000
P4220316905	Lake Elsinore	CA		04/20/2022	5.990	367,843		502,000
A370312	Chattanooga	TN		05/12/2022	7.000	113,200		210,001
R2004957699	Horn Lake	MS		05/25/2022	4.660	302,924		340,364
A920133	Los Angeles	CA		04/28/2022	7.750	1,928,400		3,100,000
P2009023966	Des Plaines	IL		06/02/2022	7.125	313,281		349,000
P2009023917	Austin	TX		05/18/2022	6.250	1,076,097		1,390,000
R2004957788	Reynoldsburg	OH		06/08/2022	4.040	315,959		355,010
A800097	Colorado Springs	CO		04/14/2022	8.500	292,500		366,000
P4220418374	Bloomfield	CT		06/15/2022	6.625	241,479		335,000
P4220216606	Encino	CA		05/04/2022	5.125	1,225,680		2,210,000
A850319	Phoenix	AZ		03/08/2022	8.000		120,003	785,000
A271011	Salisbury	NC		04/22/2022	7.000	104,310		140,000
P4220115974	Deland	FL		05/18/2022	4.500	192,958		413,990
P4220116020	Coconut Grove	FL		04/20/2022	3.990	798,792		1,225,000
A150192	Philadelphia	PA		03/04/2022	8.500		6,300	165,000
A170717	Montclair Township	NJ		05/13/2022	8.000		19,000	285,000

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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
R2004957651	Tucson	AZ		05/11/2022	3.710	315,077		354,019
P2009023878	Saint Petersburg	FL		05/04/2022	5.250	199,156		245,000
A919792	Westminster	CA		04/29/2022	8.500	724,500		975,000
A918416	Los Angeles	CA		03/21/2022	8.500		335,890	1,530,000
P4220518949	Lakewood	WA		06/29/2022	7.990	260,625		880,000
A270919	Richlands	NC		03/31/2022	8.000	169,200		215,000
P4220316989	Casselberry	FL		04/20/2022	6.750	139,290		155,000
A210258	Richmond	VA		03/09/2022	7.500		110,065	388,000
A920022	San Diego	CA		04/04/2022	7.000	800,000		1,175,000
A303233	Fairburn	GA		04/25/2022	7.000	40,800		80,000
A271146	Statesville	NC		05/24/2022	7.250	240,660		305,000
A170819	Manville	NJ		03/15/2022	8.000	222,300		400,000
A271149	Gastonia	NC		05/20/2022	7.250	332,000		415,000
P4220418471	BON AQUA	TN		06/29/2022	8.250	326,729		385,000
A321276	Ormond Beach	FL		05/31/2022	7.500	481,500		900,000
P4220317441	Miami Beach	FL		05/18/2022	6.375	154,037		375,000
P5220216773	Inverness	IL		05/18/2022	7.625	532,115		630,000
P5220317230	Dacula	GA		05/04/2022	6.500	370,074		422,000
R2004957265	Queen Creek	AZ		04/13/2022	3.710	509,048		571,964
R2004957800	Mesa	AZ		06/08/2022	3.710	435,915		489,792
A370309	Cleveland	TN		04/21/2022	7.000	83,700	9,400	220,000
A915200	Corte Madera	CA		05/27/2022	9.000		7,000	1,214,000
R2004957804	Atlanta	GA		06/08/2022	4.150	420,395		472,354
A370308	Etowah	TN		04/19/2022	7.000	16,480		140,000
R2004957231	Woodstock	GA		04/13/2022	4.150	327,912		368,440
A920031	Gardena	CA		04/25/2022	8.500	666,000		850,000
A430647	Akron	OH		03/23/2022	8.500		74,725	134,003
A919785	Van Nuys	CA		03/18/2022	7.000	663,599	85,000	1,300,000
R2004957409	Orlando	FL		04/13/2022	3.910	332,322		373,396
P2009023578	Brandon	MS		04/20/2022	7.500	265,377		292,000
A920077	Escondido	CA		04/18/2022	7.250	501,000	40,000	720,000
A600212	Dolton	IL		04/06/2022	8.025		1,740	505,000
A630513	Kansas City	MO		04/27/2022	9.500	80,750		140,000
A919420	Northridge	CA		03/22/2022	8.000		120,250	1,450,000
P2009024119	Delano	CA		06/15/2022	7.500	195,377		335,000
P4220317727	San Antonio	FL		06/15/2022	6.750	279,507		300,000
P2009023852	Leesburg	VA		05/04/2022	4.875	2,006,015		2,708,000
P2009024249	Paradise Valley	AZ		06/02/2022	5.250	2,118,553		2,700,000
P2009023822	Pflugerville	TX		05/04/2022	7.500	150,373		370,000
A800083	Denver	CO		04/01/2022	7.500		7,274	800,000
A919831	Encinitas	CA		03/28/2022	7.000	995,900		1,275,000
P5220216333	MANALAPAN	NJ		04/20/2022	5.250	157,634		200,000
P2009023535	Saint George	UT		05/04/2022	5.375	202,055		380,000
A980177	Kirkland	WA		03/01/2022	7.500		42,876	1,200,000
P2009023926	Easton	MD		05/18/2022	6.375	278,849		330,000
P2009023064	Lakewood	WA		04/14/2022	5.500		1,093	1,325,000
P2009023936	College Park	MD		05/18/2022	7.375	315,000		370,000
A271026	Winston Salem	NC		04/22/2022	7.000	264,000		322,000
A919948	San Diego	CA		03/24/2022	7.250	945,000		1,220,000
A918633	Los Angeles	CA		04/21/2022	8.000		64,217	1,620,000
A920023	El Sobrante	CA		04/08/2022	7.000	630,000		975,000
A880952	Las Vegas	NV		03/01/2022	7.000		18,076	1,175,000
A920030	El Cajon	CA		04/15/2022	7.250	500,000		710,000
P2009023977	Tinton Falls	NJ		06/02/2022	7.625	219,497		275,000
P4220317027	Golden	CO		04/20/2022	5.875	935,309		990,000
P2009023304	Sykesville	MD		03/09/2022	6.375	29		295,000
P2009023965	Vineland	NJ		06/02/2022	6.875	275,148		310,200
A630514	Excelsior Springs	MO		05/05/2022	8.250	138,100		190,000
A321015	Saint Petersburg	FL		05/11/2022	7.500		12,700	312,000
P5220317706	Idaho Springs	CO		06/15/2022	7.250	480,737		506,000
A271069	Monroe	NC		04/29/2022	7.250	210,783		290,000
A190035	Claymont	DE		04/08/2022	8.000	135,000		285,000
R2004957716	Anthem	AZ		05/25/2022	3.710	464,745		522,185
A917086	Los Angeles	CA		03/02/2022	8.000		61,750	820,000
P2009023627	Effingham	SC		06/15/2022	6.250	208,081		270,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
P5220518884	Scottsdale	AZ		06/29/2022	7.125	334,919		705,000
R2004957790	Dallas	NC		06/08/2022	4.120	265,144		297,915
P5220317051	Dripping Springs	TX		05/04/2022	5.750	544,664		703,000
P2009023761	Bridgewater	CT		05/18/2022	7.875	353,048		510,000
A919301	Paradise	CA		03/28/2022	8.000		140,026	425,000
P5220317179	Manchester	NH		05/18/2022	6.750	272,992		522,000
R2004957457	Gilbert	AZ		04/13/2022	3.710	475,999		534,830
P2009023754	Ormond Beach	FL		04/20/2022	4.990	734,865		955,000
P2009023850	NORTH HILLS	CA		05/18/2022	4.625	458,477		1,000,000
P2009024122	Phoenix	AZ		06/15/2022	7.125	417,896		501,000
A919487	Oceanside	CA		04/04/2022	7.500		124,000	1,050,000
A321322	Miami Beach	FL		05/17/2022	8.000	856,004		3,200,000
P4220316866	Denver	CO		04/20/2022	5.375	131,393		169,000
P4220317187	Irvine	CA		05/18/2022	5.125	1,461,321		1,782,000
A370302	Knoxville	TN		04/28/2022	7.000	131,150		210,000
P4220317322	Los Angeles	CA		04/20/2022	5.990	637,140		685,000
A850443	Phoenix	AZ		05/23/2022	8.250	597,500		2,200,000
P5220216350	BAY ST LOUIS	MS		05/18/2022	6.125	106,896		125,000
P4220316908	Rossville	GA		04/20/2022	6.375	147,059		200,000
P2009023986	Charlotte	NC		06/02/2022	6.625	359,729		496,959
A270345	Oriental	NC		03/01/2022	8.500		82,899	61,600
A918270	Los Angeles	CA		03/18/2022	8.000		94,500	620,000
A919598	San Francisco	CA		04/07/2022	7.500	1,787,000		3,200,000
A917683	Los Angeles	CA		03/01/2022	8.500		215,000	1,100,000
A920066	Del Mar	CA		04/25/2022	8.000	2,662,500		3,650,000
P4220216828	ENCINO	CA		04/20/2022	6.875	1,736,262		1,850,000
P4220216626	Cataldo	ID		05/04/2022	4.500	239,934		470,000
A303292	Lafayette	GA		05/20/2022	7.000	95,100		150,000
P5220216474	Olney	MT		05/04/2022	5.250	1,467,892		1,750,000
P5220418520	Cathedral City	CA		06/29/2022	6.250	319,551		521,000
A920125	La Mesa	CA		05/23/2022	7.250	651,500		820,000
P2009023281	Manassas	VA		03/09/2022	6.500	37		475,000
A430555	Washington Court House	OH		04/05/2022	8.000		9,000	145,000
A919501	Torrance	CA		05/31/2022	8.000	778,500		1,050,000
P2009023322	Katy	TX		03/09/2022	6.750	21		389,000
A916005	West Hollywood	CA		03/01/2022	8.000		385,826	1,750,000
P2009023585	Davie	FL		04/20/2022	5.750	504,827		850,000
P2009023525	BOWIE	MD		04/06/2022	5.625	287,909		430,000
P2009023506	PACOIMA	CA		04/06/2022	4.125	404,034		710,000
P5220216706	FORT MILL	SC		05/18/2022	6.000	292,878		435,000
A150218	Philadelphia	PA		05/03/2022	8.000		8,700	2,355,000
P2009023277	Willingboro	NJ		03/09/2022	6.750	19		305,000
P2009023546	Plano	IL		04/06/2022	6.750	237,606		337,000
P5220317720	St Petersburg	FL		06/02/2022	6.500	704,136		1,150,000
P2009023435	Spicewood	TX		04/20/2022	4.750	2,057,807		3,780,000
A918936	Reseda	CA		04/22/2022	8.000		125,500	645,000
R2004957544	Apache Junction	AZ		04/27/2022	3.710	377,504		424,162
A919789	Costa Mesa	CA		03/21/2022	7.250	877,500		1,850,000
P2009023983	Denver	CO		06/02/2022	6.750	351,605		445,000
A918073	Sacramento	CA		03/18/2022	8.000		350	570,000
A919806	San Diego	CA		03/21/2022	7.250	1,025,000		1,335,000
A919050	Los Angeles	CA		04/11/2022	7.250		55,000	699,000
P2009023919	Adelphi	MD		05/04/2022	5.990	404,663		460,000
P5220418192	MONTCLAIR	CA		06/02/2022	6.990	557,764		775,000
R2004957661	Decatur	GA		05/11/2022	4.150	221,927		249,356
A980164	Seattle	WA		04/26/2022	7.500		56,500	560,000
A430586	Lakewood	OH		03/17/2022	8.000		125,402	530,000
P2009023767	Annapolis	MD		04/20/2022	7.250	307,545		365,000
A210291	Richmond	VA		05/02/2022	8.000		60,110	30,000
A880805	Las Vegas	NV		04/29/2022	7.500		70,000	686,000
A919139	San Diego	CA		03/11/2022	7.000	509,000	50,000	705,000
A630483	Independence	MO		04/04/2022	7.250		83,765	55,000
A920007	San Diego	CA		04/05/2022	7.250	575,000		790,000
A370317	Knoxville	TN		04/28/2022	7.500	63,000		280,000
A270967	Concord	NC		04/04/2022	7.000	284,000		353,000

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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
P2009023946	Owings Mills	MD		05/18/2022	7.125	285,154		315,000
A350241	Montgomery	AL		05/27/2022	7.500	97,373		135,000
A150203	Philadelphia	PA		03/04/2022	8.250		11,150	350,000
R2004957698	Oakland	TN		05/25/2022	4.660	293,933		330,262
A630510	Kansas City	MO		04/28/2022	8.500	774,000		1,400,000
A321257	Saint Petersburg	FL		04/08/2022	8.500	546,200		900,000
A920096	Oceanside	CA		04/21/2022	7.250	666,000		935,000
P4220317334	Coronado	CA		05/18/2022	5.500	1,995,146		3,700,000
A210272	Mineral	VA		03/01/2022	9.000		93,100	35,000
P4220418342	Prosperity	SC		06/29/2022	9.250	111,825		150,000
P4220417997	Deerfield Beach	FL		06/02/2022	6.250	417,417		560,000
R2004957241	San Antonio	TX		04/13/2022	3.750	336,169		377,718
A321325	Jacksonville	FL		05/12/2022	7.750	71,250		95,000
A916911	Santa Monica	CA		03/01/2022	8.000		224,008	1,800,000
R2004957789	Duncanville	TX		06/08/2022	3.880	317,099		356,291
P2009023826	Knightdale	NC		05/04/2022	7.500	277,759		290,000
P4220317522	Lakeland	FL		05/18/2022	5.990	318,547		342,000
P2009023248	Barnegat	NJ		03/09/2022	5.875	38		430,000
A920308	San Diego	CA		05/16/2022	7.500	1,021,000		1,260,000
R2004957603	Phoenix	AZ		04/27/2022	3.710	481,035		540,489
P2009023459	WINCHESTER	CA		05/04/2022	3.990	837,001		1,190,000
R2004957397	San Tan Valley	AZ		04/13/2022	3.710	434,340		488,022
A321290	Tampa	FL		05/05/2022	8.750	401,250		535,000
P4220316987	Sunrise	FL		05/04/2022	7.875	102,240		120,000
R2004957340	Queen Creek	AZ		04/13/2022	3.710	383,740		431,168
A920269	La Jolla	CA		05/17/2022	7.750	3,284,405		5,100,000
A920024	Landers	CA		05/16/2022	8.000	252,000		575,000
P2009023640	Sterling	VA		04/20/2022	6.500	549,043		705,000
P2009023840	Hollywood	FL		05/18/2022	4.875	736,002		900,000
A500050	Davenport	IA		04/29/2022	7.250	100,202		160,000
R2004957775	Villa Rica	GA		06/08/2022	4.150	290,478		326,380
P2009023395	Beaverton	OR		05/04/2022	6.875	468,479		600,000
P2009023271	Gurnee	IL		03/09/2022	7.625	26		320,000
P4220417816	San Clemente	CA		06/15/2022	6.625	2,196,299		2,650,000
P4220216409	Lake Worth	FL		04/20/2022	6.990	163,710		199,000
A918591	Los Angeles	CA		03/04/2022	8.000		50,000	1,170,000
P2009023743	Bridgeport	CT		04/20/2022	7.250	235,365		260,000
P5220418169	San Francisco	CA		06/29/2022	6.500	1,249,464		1,608,000
R2004957820	Gilbert	AZ		06/08/2022	3.710	521,739		586,224
P4220216731	Hollywood	FL		04/06/2022	5.375	407,523		490,000
A270982	Jacksonville	NC		04/13/2022	8.000	96,485		135,000
P2009023592	Bridgeport	CT		05/18/2022	7.250	200,090		298,000
P4220316931	Denver	CO		04/20/2022	5.375	130,975		430,000
R2004957423	Tucson	AZ		04/13/2022	3.710	304,987		342,682
P4220216802	Laguna Niguel	CA		04/06/2022	6.625	929,585		1,050,000
R2004957777	Valrico	FL		05/25/2022	3.940	339,752		381,744
A919841	Coarsegold	CA		03/29/2022	8.000	297,500		430,000
A917490	Los Angeles	CA		03/09/2022	9.000		60,186	750,000
A321004	Saint Petersburg	FL		03/02/2022	7.500		6,500	260,000
A918010	Pasadena	CA		03/28/2022	8.000		25,800	1,125,000
P2009023320	West Jordan	UT		03/09/2022	6.990	66		610,000
A170826	Hamilton	NJ		05/18/2022	8.750	222,000		410,000
A321342	Saint Petersburg	FL		05/24/2022	7.750	332,100		500,000
P4220316952	Columbus	OH		05/04/2022	5.500	192,243		250,000
A270767	Shelby	NC		04/28/2022	8.000	1		280,000
A271106	Jacksonville	NC		05/19/2022	8.000	232,000		290,000
P4220418045	Hollywood	FL		06/02/2022	6.990	276,213		350,000
P2009024112	Yuba City	CA		06/15/2022	6.875	490,308		625,000
P5220317541	Southwest Ranches	FL		06/15/2022	6.625	1,229,136		1,450,000
A919506	Carlsbad	CA		05/20/2022	7.500		76,000	2,150,000
P5220116155	Portland	OR		04/20/2022	4.875	2,066,935		2,550,000
A980223	Spokane	WA		04/04/2022	8.000	203,075		305,000
A917743	Los Angeles	CA		03/16/2022	8.500		105,000	800,000
P4220216622	Denver	CO		04/20/2022	5.375	384,004		550,000
A918721	Los Angeles	CA		04/01/2022	8.500		107,970	840,000

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A751022	Austin	TX		05/19/2022	8.500	409,500		455,000
P4220216510	Miami	FL		04/20/2022	5.625	473,143		502,000
P2009024094	Salisbury	NC		06/15/2022	8.990	211,154		264,500
A321328	Palm Harbor	FL		05/17/2022	7.750	473,500		750,000
P2009023502	Santa Clara	CA		05/04/2022	3.990	1,121,860		2,000,000
P2009023521	Houston	TX		04/06/2022	6.250	204,610		240,000
P2009023925	Davenport	FL		06/02/2022	6.125	153,497		300,000
P4220316893	Winter Park	FL		04/20/2022	4.990	635,435		802,000
R2004957810	San Antonio	TX		06/08/2022	3.750	358,735		403,073
A210327	Locust Grove	VA		03/01/2022	8.500	92,437	210,300	460,000
A917816	Los Angeles	CA		04/08/2022	8.500		35,120	1,200,000
P2009024106	Owings Mills	MD		06/15/2022	7.750	294,244		337,000
P2009024153	Glen Burnie	MD		06/15/2022	6.625	315,732		385,000
A460247	Indianapolis	IN		03/01/2022	9.000		287	59,000
R2004957766	Acworth	GA		05/25/2022	4.150	321,464		361,196
P5220317135	Hockley	TX		06/02/2022	6.625	663,122		779,000
A918253	La Jolla	CA		03/01/2022	8.750		279,243	8,000,000
A600491	East Moline	IL		05/10/2022	7.250	82,500		120,000
P2009023559	Cornelius	OR		05/04/2022	5.875	265,979		430,000
P2009023856	Warminster	PA		05/18/2022	7.250	239,438		250,000
P2009023838	Missouri City	TX		05/18/2022	5.750	156,146		239,006
A919714	El Cajon	CA		03/03/2022	7.250	562,000	65,000	900,000
A290115	Anderson	SC		05/19/2022	7.500	6,250		130,000
R2004957801	Cordova	TN		06/08/2022	4.660	252,130		283,292
P2009023940	Houston	TX		05/18/2022	6.500	258,035		305,000
P4220317582	Fresno	CA		06/02/2022	7.990	133,847		195,000
P2009024102	Strasburg	CO		06/15/2022	8.125	435,562		485,000
P5220417972	Snellville	GA		05/18/2022	6.625	442,421		710,000
R2004957650	Goodyear	AZ		05/11/2022	3.710	421,142		473,193
P4220418006	Paterson	NJ		06/15/2022	6.750	108,133		130,000
A919705	Squaw Valley	CA		03/29/2022	8.500	195,000		260,000
P4220216448	Cutler Bay	FL		05/04/2022	6.125	695,306		845,000
A918032	Los Angeles	CA		03/01/2022	8.000		531,165	1,850,000
A270701	Charlotte	NC		03/03/2022	8.000	9,165	61	385,000
A881066	Las Vegas	NV		03/18/2022	7.000	294,300		375,000
P2009023349	Hagerstown	MD		03/09/2022	6.625	12		167,000
A918528	Los Angeles	CA		03/09/2022	8.000		23,500	1,800,001
A170728	Montclair	NJ		05/13/2022	8.000		10,000	1,235,000
P2009023866	Mesa	AZ		06/02/2022	5.625	419,576		500,000
A920407	Los Angeles	CA		05/25/2022	7.500	922,500		1,550,000
A881161	Las Vegas	NV		05/20/2022	7.250	149,400		215,000
R2004957720	Covington	GA		05/25/2022	4.150	363,271		408,170
A920173	Squaw Valley	CA		05/12/2022	9.000	108,000		225,000
R2004957785	Rosharon	TX		06/08/2022	3.920	279,304		313,825
A880558	Carson City	NV		03/24/2022	9.000		519,401	450,000
P4220216583	Pine	CO		05/04/2022	5.375	1,332,756		1,587,000
P4220317686	DETROIT	MI		06/15/2022	7.875	151,495		183,000
P4220418015	Ocoee	FL		06/15/2022	6.500	253,743		291,000
P2009024001	Woodland Hills	CA		06/29/2022	6.750	1,498,267		1,800,000
R2004957226	San Antonio	TX		04/13/2022	3.750	311,165		349,624
R2004957795	Charlotte	NC		06/08/2022	4.120	314,767		353,671
P2009023959	Philadelphia	PA		05/18/2022	6.750	329,961		393,500
R2004957752	Tucson	AZ		05/25/2022	3.710	283,558		318,605
A916276	North Hollywood	CA		05/10/2022	8.000		94,000	1,110,001
P2009023390	Houston	TX		04/20/2022	7.875	142,212		190,000
P4220216427	SHERMAN OAKS	CA		04/20/2022	4.250	1,231,776		1,430,000
P5211215260	Rancho Mirage	CA		06/15/2022	4.375	2,019,348		2,850,000
P4220216480	Ormond Beach	FL		04/20/2022	5.250	287,573		415,000
A916039	Los Angeles	CA		03/11/2022	8.500		30,000	685,000
P2001017356	Menifee	CA		04/14/2022	6.875		2,250	515,000
A919562	San Diego	CA		05/24/2022	7.500	850,000		1,200,000
A920089	West Sacramento	CA		04/29/2022	8.500	310,500		400,000
A271068	Graham	NC		05/19/2022	7.250	164,000		215,000
A980231	Arlington	WA		05/16/2022	8.250	536,250		895,000
P4220216725	Sunny Isles Beach	FL		06/02/2022	4.500	657,091		1,500,000

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A919952	San Marcos	CA		04/01/2022	7.250	495,000	12,000	630,000
P2009023821	Winfield	MO		05/04/2022	5.250	229,123		315,000
A918375	Sacramento	CA		03/01/2022	8.500		143,178	825,000
P2009023836	Mount Airy	MD		06/15/2022	5.875	283,049		370,000
P2009024061	Sterling	VA		06/15/2022	7.990	548,693		575,000
A919670	Pine Mountain Club	CA		03/18/2022	7.500	240,300		400,000
P4220418366	Tampa	FL		06/29/2022	8.125	707,160		835,000
P4220317517	Key Largo	FL		06/02/2022	5.625	1,029,727		1,300,000
P2009023786	Franklin	TN		05/18/2022	4.875	776,733		888,500
A918710	Los Angeles	CA		05/17/2022	7.500		35,250	400,000
A271144	Mooresville	NC		05/20/2022	7.250	324,000		415,000
A919886	San Diego	CA		03/17/2022	7.250	1,147,500		1,400,000
A919675	Los Angeles	CA		03/23/2022	7.500	798,750		1,320,000
P5220316887	Carlsbad	CA		05/04/2022	5.990	1,175,015		1,385,000
P4220216823	Mesa	AZ		04/20/2022	5.375	388,852		496,000
P5220216768	West Palm Beach	FL		05/04/2022	6.375	457,100		716,000
R2004957646	Villa Rica	GA		05/11/2022	4.150	358,609		402,932
P2009023871	Las Vegas	NV		05/04/2022	5.750	768,753		1,000,000
P5220316850	Barkhamsted	CT		04/20/2022	5.875	266,294		315,000
P5220317175	Navarre	FL		06/29/2022	6.375	249,866		415,000
P4220317208	North Myrtle Beach	SC		05/04/2022	5.375	423,408		515,000
R2004957647	Orlando	FL		05/11/2022	3.910	361,109		405,740
A980111	Seattle	WA		03/01/2022	8.000		72,863	1,000,000
A370326	Etowah	TN		05/26/2022	7.500	76,500		130,000
P2009023989	Lyman	SC		06/15/2022	7.500	226,175		285,000
A800090	Denver	CO		05/05/2022	7.500	39,293		1,150,000
P4220317000	North Topsail Beach	NC		04/20/2022	5.375	1,186,656		1,584,500
A170759	Jersey City	NJ		05/31/2022	8.000		24,000	1,625,000
A751021	Killeen	TX		04/29/2022	7.750	140,500		190,000
A919530	Pacoima	CA		03/23/2022	7.000		103,500	1,000,000
A918868	Menlo Park	CA		03/01/2022	7.500		289,508	1,550,000
P2009023828	Tulsa	OK		06/02/2022	5.750	1,042,386		1,250,000
P2009023256	Waldorf	MD		03/09/2022	4.990	19		318,000
P2009023951	Cumming	GA		06/02/2022	6.990	533,185		770,220
A918476	San Diego	CA		03/08/2022	7.000		27,000	695,000
P4220418283	Naples	FL		06/02/2022	6.500	394,356		560,000
R2004957815	Bartlett	TN		06/08/2022	4.660	262,640		295,100
A918785	Los Angeles	CA		03/09/2022	8.000		58,250	1,275,000
P5220216242	TAMPA	FL		04/20/2022	4.625	453,447		625,000
P2009024028	Riverview	FL		06/15/2022	5.875	360,879		445,000
P2009023615	Hollister	CA		06/02/2022	7.125	682,886		891,000
R2004957671	Anthem	AZ		05/11/2022	3.710	500,984		562,903
P2009024267	Richmond	CA		06/15/2022	7.250	408,912		464,000
P2009023444	Toms River	NJ		04/20/2022	7.875	200,487		255,000
A919944	Sacramento	CA		04/12/2022	8.250	393,750		525,000
A919442	La Jolla	CA		03/10/2022	7.000		135,000	1,900,000
A840024	Ogden	UT		05/25/2022	7.750	210,000		300,000
A919977	Big Bear Lake	CA		05/26/2022	8.500	147,000		395,000
A918007	Redondo Beach	CA		03/01/2022	8.000		344,170	1,050,000
R2004957534	Houston	TX		04/27/2022	3.920	322,646		362,524
P5220418582	San Jose	CA		06/29/2022	7.625	1,254,302		1,320,000
A920251	Los Angeles	CA		05/24/2022	10.000	594,000		800,000
A917707	Los Angeles	CA		04/13/2022	8.000		289,848	3,500,000
A920032	Santa Barbara	CA		04/28/2022	7.000	1,485,000		2,100,000
P2009023573	LOS ANGELES	CA		05/18/2022	4.990	1,655,705		2,700,000
A800067	Denver	CO		03/01/2022	7.500		228,199	660,000
A919916	San Diego	CA		03/22/2022	7.250	918,000	72,000	1,170,000
A919237	Valley Center	CA		03/03/2022	7.000		15,000	1,075,000
A919856	Los Angeles	CA		04/25/2022	8.000	1,208,500	41,000	2,000,000
R2004957618	Missouri City	TX		05/11/2022	3.920	304,258		341,863
P5220316876	San Diego	CA		06/02/2022	5.125	517,649		1,020,000
A919307	Palmdale	CA		05/17/2022	8.000	247,500		410,000
A190033	Newark	DE		05/16/2022	8.000	207,000		330,000
P2009023272	Hyattsville	MD		03/09/2022	5.500	39		480,000
P5220216636	Davenport	FL		04/20/2022	5.000	249,838		400,000

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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					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
A918269	North Hollywood	CA		04/19/2022	7.500		123,500	630,000
A920028	Sacramento	CA		04/11/2022	8.500	292,500		420,000
R2004957735	Murfreesboro	TN		05/25/2022	4.150	349,483		392,677
P2009023552	Santa Maria	CA		04/06/2022	6.500	518,465		550,000
P2009023624	Orlando	FL		04/20/2022	5.125	328,558		397,000
R2004957267	Tucson	AZ		04/13/2022	3.710	310,520		348,899
A916912	La Jolla	CA		03/24/2022	8.500		151,183	2,200,000
A920116	La Mesa	CA		04/20/2022	7.500	819,000		1,225,000
A919500	Garden Grove	CA		04/11/2022	8.500		55,000	1,250,000
P5220115820	Inglewood	CA		06/15/2022	4.375	417,261		760,000
R2004957653	Ruskin	FL		05/11/2022	3.940	325,275		365,477
A917640	San Diego	CA		03/01/2022	8.500		10,764	800,000
P4220417977	Denver	CO		06/15/2022	7.375	1,504,786		1,908,000
A919433	Huntington Beach	CA		04/11/2022	8.500		50,000	1,350,000
P4220115870	Haines City	FL		04/20/2022	5.625	289,377		370,000
A920087	San Diego	CA		04/13/2022	7.000	883,000		1,300,000
P5220317435	Roslyn	PA		06/15/2022	7.125	252,405		365,000
P2009024168	Modesto	CA		06/15/2022	7.375	311,860		347,500
A919310	Oakland	CA		03/28/2022	8.500		55,500	815,000
A918208	Hidden Hills	CA		03/01/2022	8.500		1,571,349	7,125,000
P5220418288	Alpharetta	GA		06/29/2022	5.875	487,883		610,000
A919546	San Diego	CA		03/29/2022	7.250		75,000	1,100,000
A918715	Murrieta	CA		03/01/2022	8.000		120,393	7,832,500
A919282	La Jolla	CA		03/21/2022	7.500		163,000	5,900,000
R2004957825	Memphis	TN		06/08/2022	4.660	301,542		338,811
P2009023807	Elizabeth	NJ		06/15/2022	5.990	399,206		540,000
P4220316843	Penngrove	CA		06/02/2022	5.500	1,015,711		1,475,000
R2004957697	Charlotte	NC		05/11/2022	4.120	367,189		412,572
A270729	Mount Holly	NC		05/03/2022	7.000	316,000		395,000
P4220418448	Co Spgs	CO		06/29/2022	6.375	145,013		330,000
A881136	Henderson	NV		05/24/2022	7.250	480,591		655,000
P2009023609	Smyrna	GA		06/02/2022	6.500	416,299		602,000
A920258	Los Angeles	CA		05/27/2022	8.500	504,000		665,000
P4220317542	Telluride	CO		06/15/2022	6.375	1,260,696		1,600,000
R2004957836	New Braunfels	TX		06/08/2022	3.750	309,029		347,224
P5220216785	Hollywood	FL		04/20/2022	5.375	380,768		455,000
P5220418562	Andover	KS		06/29/2022	6.875	247,394		325,000
P2009024057	Maricopa	AZ		06/15/2022	5.990	229,442		350,000
P2009023798	O Fallon	MO		05/04/2022	4.750	277,503		360,000
A271107	Jacksonville	NC		05/23/2022	8.000	185,859		250,000
A919680	Fairfield	CA		03/22/2022	8.500	301,500	90,000	510,000
P2009023584	Middletown	MD		05/04/2022	8.375	276,994		370,000
A350202	Montgomery	AL		04/05/2022	7.250		55,317	65,002
A918916	Los Angeles	CA		03/01/2022	7.500		443,846	900,000
A917902	Redwood City	CA		03/01/2022	8.000		444,690	1,550,000
R2004957710	New Port Richey	FL		05/25/2022	3.940	387,406		435,288
A660106	Shawnee	KS		04/26/2022	8.000	165,250		225,000
P2009023895	ST HELENA ISLAND	SC		06/02/2022	6.375	905,613		1,075,000
P5220317228	SAN DIEGO	CA		05/18/2022	5.990	423,448		725,000
P2009023465	BARNEGAT	NJ		04/20/2022	5.625	287,634		360,000
A881055	Las Vegas	NV		03/09/2022	7.000	264,000		330,000
A303307	Jonesboro	GA		05/16/2022	7.250	144,500		245,000
A919217	Newport Beach	CA		03/01/2022	7.500		40,909	2,600,000
A980154	Seattle	WA		03/16/2022	7.500		157,000	857,500
R2004957679	Mesquite	TX		05/11/2022	3.880	330,430		371,270
R2004957606	Canal Winchester	OH		04/27/2022	4.040	344,216		386,759
P2009023495	NORTHRIDGE	CA		04/06/2022	3.990	779,578		1,550,000
A919989	Palmdale	CA		04/05/2022	8.000	314,685		400,000
P4220317601	Baton Rouge	LA		06/02/2022	5.990	185,743		240,000
A881073	Las Vegas	NV		03/31/2022	8.000	487,500		650,000
P2009023805	North Haven	CT		05/04/2022	6.875	275,337		345,000
A917945	Los Angeles	CA		03/01/2022	8.500		4,254	340,000
A881037	Las Vegas	NV		03/04/2022	7.000	148,500		190,000
R2004957637	Orlando	FL		04/27/2022	3.910	381,090		428,191
A920006	San Diego	CA		04/07/2022	7.250	768,000		975,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
A370307	Maryville	TN		04/21/2022	7.000	153,200		245,000
A918628	Encino	CA		03/01/2022	8.000		419,742	1,300,000
P4220317095	Medical Lake	WA		05/18/2022	7.500	198,676		287,000
A750977	Houston	TX		03/25/2022	8.000	215,100		280,000
A170751	Summit	NJ		03/17/2022	8.000		20,000	425,000
A881139	Reno	NV		05/13/2022	8.750	346,500		500,000
A320891	Gulfport	FL		03/10/2022	8.000		91,500	750,000
A919788	Lake Arrowhead	CA		03/11/2022	9.000	1,028,500		1,400,000
A270271	Jacksonville	NC		04/14/2022	8.000	162,965		240,000
A920321	Chula Vista	CA		05/18/2022	7.500	564,300		720,000
R2004957521	Gilbert	AZ		05/11/2022	3.710	512,658		576,020
P4220216788	Dana Point	CA		04/20/2022	4.990	305,340		1,950,000
P2009024157	Tampa	FL		06/15/2022	7.625	590,731		666,000
A350212	Center Point	AL		03/01/2022	8.000		12,106	64,000
R2004957682	Phoenix	AZ		05/11/2022	3.710	484,421		544,293
R2004957402	Kissimmee	FL		04/13/2022	3.910	286,763		322,206
P4220418268	Hialeah	FL		06/15/2022	7.500	479,602		615,000
A8504330	Lake Havasu City	AZ		04/21/2022	12.000	68,710	42,650	1,100,000
R2004957740	Porter	TX		05/25/2022	3.920	325,183		365,374
P5220316916	BELLE ISLE	FL		05/04/2022	5.625	749,850		850,000
P2009023993	Parkland	FL		05/18/2022	5.990	358,828		684,985
A210315	Richmond	VA		03/08/2022	8.000		135,300	13,000
A917289	Los Angeles	CA		03/10/2022	8.500		80,500	1,200,000
A920071	El Cajon	CA		04/13/2022	7.250	500,000		700,000
A918141	Santa Rosa	CA		04/04/2022	9.000		493,000	390,000
P2009023316	Henrico	VA		04/06/2022	7.250	218,540		277,000
P2009023289	Port St. Lucie	FL		03/09/2022	6.250	29		425,000
A303269	Columbus	GA		03/15/2022	7.000	108,800		195,000
P5220216654	TULSA	OK		04/20/2022	5.500	593,491		635,000
P2009023804	COMMERCE CITY	CO		04/20/2022	5.990	486,492		571,000
A919794	Villa Park	CA		04/29/2022	8.000	3,337,500		4,450,000
P5220116094	Bruceville	TX		06/15/2022	4.625	220,708		365,000
P2009024004	Reisterstown	MD		06/02/2022	7.250	227,282		255,000
P2009023768	Catonsville	MD		04/20/2022	7.125	280,628		310,000
A917294	Los Angeles	CA		04/01/2022	8.500		10,000	1,025,000
A920285	San Diego	CA		05/31/2022	7.500	808,000		1,200,000
P4220216612	Key Largo	FL		04/20/2022	4.750	1,506,226		1,875,000
A920026	El Cajon	CA		04/15/2022	7.250	650,000	15,000	895,000
P4220317349	Eastpoint	FL		06/15/2022	5.500	307,859		374,000
P4220317029	San Leon	TX		05/18/2022	5.625	368,623		440,000
P5220317136	El Cajon	CA		04/20/2022	5.125	465,082		1,160,000
A919742	Fallbrook	CA		03/03/2022	7.250	552,000		685,000
A321289	Vero Beach	FL		05/20/2022	9.750	322,474		555,000
R2004957779	Sun City Center	FL		05/25/2022	3.940	404,475		454,466
P4220317013	Huntington Beach	CA		04/20/2022	5.250	1,171,175		1,330,000
R2004957655	Midland	NC		05/11/2022	4.120	352,836		396,445
A918287	Encinitas	CA		04/04/2022	7.500		98,500	2,300,000
P2009023387	Stockton	CA		04/20/2022	4.990	275,180		425,000
P4220216375	Valley Springs	CA		05/04/2022	7.125	391,920		460,000
P2009023906	Old Hickory	TN		05/18/2022	6.750	191,486		300,000
P2009023560	Minneapolis	MN		05/04/2022	6.625	323,474		380,000
A920056	Laguna Beach	CA		05/31/2022	8.000	3,750,000		6,000,000
A321354	Jacksonville	FL		05/31/2022	7.750	170,800		215,000
R2004957628	Raleigh	NC		05/11/2022	4.090	314,131		352,956
A350210	Jemison	AL		03/01/2022	8.000		17,883	72,500
P5220116170	Kodak	TN		04/20/2022	6.625	608,445		820,000
P4220417995	Phoenix	AZ		06/29/2022	6.500	442,907		570,000
A920177	Fairfield	CA		05/18/2022	8.000	499,500		725,000
P5220317157	Laguna Beach	CA		05/18/2022	5.625	2,570,025		3,800,000
A850378	Scottsdale	AZ		05/12/2022	8.000		30,139	850,000
A881152	Las Vegas	NV		05/20/2022	7.250	247,500		340,000
A919494	Los Angeles	CA		05/01/2022	8.500		308,728	9,000,000
P2009023783	Santa Rosa	CA		04/20/2022	6.375	383,400		453,000
A920255	Fresno	CA		05/17/2022	8.000	212,500		335,000
P5220216496	Racine	WI		05/04/2022	6.750	212,817		280,000

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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
R2004957355	Tolleson	AZ		04/13/2022	3.710	358,505		402,815
P2009023880	AURORA	CO		05/18/2022	6.750	466,204		515,000
A350239	Montgomery	AL		05/27/2022	7.500	143,992		200,000
R2004957816	Peachtree City	GA		06/08/2022	4.150	319,166		358,614
A350164	Jacksonville	AL		03/01/2022	8.000		52	133,000
P4220317339	Phoenix	AZ		04/20/2022	6.375	607,524		720,000
A919851	Pleasant Hill	CA		03/25/2022	7.000	648,000		1,050,000
P5220417935	NEWPORT BEACH	CA		06/15/2022	6.875	528,620		1,975,000
A920278	San Diego	CA		05/17/2022	7.500	1,300,000		1,575,000
P4220418204	Mint Hill	NC		06/15/2022	9.250	585,578		655,000
A150245	Philadelphia	PA		04/01/2022	8.000	129,615		235,000
A919180	Vacaville	CA		03/01/2022	8.500		54,346	500,000
A630459	Kansas City	MO		05/04/2022	7.250		58,052	88,000
A321335	Winter Garden	FL		05/19/2022	7.750	202,500		337,000
A919783	El Cajon	CA		03/08/2022	7.000	603,000	115,000	950,000
P4220317290	Pasadena	CA		06/02/2022	6.375	683,698		722,500
P4220418313	Kissimmee	FL		06/15/2022	6.750	224,472		291,000
P5220216827	Fredericksburg	TX		04/06/2022	5.625	385,627		640,000
A918761	Los Angeles	CA		03/01/2022	8.000		379,129	1,650,000
P2009023285	Odessa	TX		03/09/2022	5.875	26		259,000
A881127	Las Vegas	NV		04/26/2022	8.500	337,500		450,000
A919745	San Diego	CA		04/22/2022	7.000	625,000		1,035,000
P2009023249	Sylmar	CA		03/09/2022	5.375	23,805		620,000
P5220417811	FORT WALTON BEACH	FL		06/02/2022	7.500	254,453		320,000
A919518	La Puente	CA		03/22/2022	7.000	508,000		635,000
R2004957636	Humble	TX		04/27/2022	3.920	336,070		377,607
R2004957501	Glendale	AZ		04/27/2022	3.710	471,361		529,619
R2004957687	Sun City Center	FL		05/11/2022	3.940	342,950		385,337
P4220317445	Elizabethton	TN		06/29/2022	6.375	361,894		439,000
A919138	San Diego	CA		03/11/2022	7.000		23,000	365,000
P2009023769	Forney	TX		04/20/2022	7.875	402,570		550,000
R2004957608	Magnolia	TX		04/27/2022	3.920	332,504		373,600
R2004957803	Sun City Center	FL		06/08/2022	3.940	330,775		371,657
A881164	Las Vegas	NV		05/20/2022	7.250	364,500		475,000
P2009023544	Midland	TX		04/06/2022	6.250	215,899		269,800
P4220418598	WEST HILLS	CA		06/15/2022	6.990	803,606		915,000
P4220317628	Frederick	MD		06/02/2022	5.990	501,542		546,000
P2009023643	Corcoran	CA		04/06/2022	7.750	278,642		290,000
P2009023308	Gurnee	IL		03/09/2022	8.125	21		255,000
P5220317239	Arlington	TX		06/02/2022	5.250	216,878		325,000
P2009023631	Miami	FL		06/15/2022	8.125	925,017		1,030,000
R2004957500	Cordova	TN		04/27/2022	4.660	285,298		320,559
A290104	Anderson	SC		04/14/2022	7.000	27,500		60,000
A881142	Las Vegas	NV		05/16/2022	7.250	328,000		410,000
A271061	Indian Trail	NC		04/25/2022	7.000	360,000		450,000
P2009023883	Sarasota	FL		06/15/2022	5.625	442,694		605,000
R2004957474	Forest Hill	TX		04/13/2022	3.880	259,655		291,747
A920310	San Diego	CA		05/18/2022	7.750	320,000		480,000
A919608	San Diego	CA		03/17/2022	7.500	1,600,000	101,000	2,300,000
A271021	Whitsett	NC		05/18/2022	7.000	126,000		190,000
A918855	Los Angeles	CA		03/01/2022	8.000		428,652	1,375,000
A920287	Oakhurst	CA		05/24/2022	8.000	301,750		455,000
P2009023992	Kissimmee	FL		06/02/2022	5.750	183,751		317,013
P4220317514	Grand Junction	CO		05/04/2022	5.990	126,126		235,000
A270940	Hampstead	NC		04/18/2022	8.000	319,500		390,000
A303297	Covington	GA		04/29/2022	7.250	122,400		155,000
P5220317786	Austin	TX		06/02/2022	8.125	1,025,063		1,375,000
P2009024253	Los Angeles (Northridge Area)	CA		06/02/2022	6.250	2,141,509		2,478,000
A918415	Los Angeles	CA		03/01/2022	8.000		457,316	1,800,000
R2004957641	Apache Junction	AZ		04/27/2022	3.710	420,848		472,863
P2009023779	Panama City Beach	FL		04/20/2022	5.125	233,582		300,000
P5220317404	Richmond	VA		06/29/2022	7.750	192,620		252,000
R2004957488	Phoenix	AZ		04/13/2022	3.710	416,717		468,221
P4220316988	Casa Grande	AZ		05/18/2022	6.500	287,832		354,000
A919897	Los Angeles	CA		04/04/2022	8.000	1,050,550		2,750,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
A270332	Hickory	NC		03/01/2022	9.000		113,284	75,000
A920150	Encino	CA		04/26/2022	8.750	463,500		650,000
P2009024256	Katy	TX		06/02/2022	7.375	316,066		335,000
P2009023382	Las Vegas	NV		03/09/2022	4.750	26		460,000
P2009023485	Bridgeport	CT		04/20/2022	7.250	310,140		341,000
P2009023711	Raytown	MO		06/01/2022	5.000		125	163,000
P2009023766	Chicago	IL		05/04/2022	7.500	259,207		351,000
A920074	Escondido	CA		04/15/2022	7.250	575,000		870,000
A919769	San Jose	CA		03/17/2022	7.500	1,209,000	7,556	1,725,000
P5220518864	Burnet	TX		06/29/2022	5.990	458,197		576,000
P2009023317	North Chesterfield	VA		04/06/2022	5.875	206,814		248,000
P4211215393	Lambertville	NJ		04/20/2022	4.750	971,000		1,500,000
A303313	Bowdon	GA		05/26/2022	7.250	63,750		85,000
R2004957345	Dover	FL		04/13/2022	3.940	387,720		435,640
P5220317476	Antioch	CA		05/18/2022	5.990	404,055		640,000
A919087	Los Angeles	CA		03/01/2022	7.500		289,326	1,700,000
R2004957729	Eustis	FL		05/25/2022	3.910	340,421		382,495
A210300	Richmond	VA		03/25/2022	8.000		13,690	15,000
A918923	Los Angeles	CA		03/14/2022	7.250		60,500	630,000
R2004957515	Tomball	TX		04/27/2022	3.920	316,449		355,561
P2009023475	West Long Branch	NJ		04/20/2022	8.250	425,054		567,500
A919795	San Marcos	CA		03/08/2022	7.000	1,080,000	37,500	1,700,000
P2009023278	Land O' Lakes	FL		03/09/2022	5.125	26		545,000
A880906	Las Vegas	NV		03/01/2022	7.000		19,565	1,600,000
P2009023893	ENCINO	CA		06/02/2022	5.375	3,005,376		6,000,000
A270702	Charlotte	NC		03/29/2022	8.000	10,367	191,714	415,000
A919777	Riverside	CA		04/18/2022	7.000	400,000		500,000
A270700	Charlotte	NC		03/03/2022	8.000	54,653	132,693	415,000
R2004957812	Covington	GA		06/08/2022	4.150	302,279		339,639
P2009023934	Miami	FL		06/02/2022	5.375	513,038		1,000,000
R2004957763	Hampton	GA		06/08/2022	4.150	367,728		413,178
R2004957675	Ruskin	FL		05/11/2022	3.940	394,564		443,330
A271054	Mills River	NC		05/26/2022	9.000	105,215		1,200,000
P5220216632	La Plata	MD		05/18/2022	6.990	257,784		285,000
P2009023867	Salem	OR		05/18/2022	6.500	364,944		456,893
P2009023303	Winchester	VA		03/09/2022	6.875	36		330,900
A919453	Chula Vista	CA		04/14/2022	7.500		105,000	760,000
R2004957598	McDonough	GA		04/27/2022	4.150	359,519		403,954
A918207	Hidden Hills	CA		03/01/2022	8.500		847,269	14,500,000
P2009023816	Stockton	CA		04/20/2022	7.125	418,545		526,000
P5220316942	Santa Rosa	CA		04/20/2022	5.625	1,383,770		1,550,000
A270160	Fayetteville	NC		03/08/2022	8.500		48,665	55,000
A321183	Winter Park	FL		03/21/2022	7.500	289,950		380,000
P2009023335	SUMMERVILLE	SC		03/09/2022	6.875	34		370,000
A321273	Fort Pierce	FL		04/28/2022	8.000	306,000		530,000
A916956	Pacific Palisades	CA		03/01/2022	8.500		38,304	1,770,000
P5220417946	Fairhope	AL		06/29/2022	6.250	880,688		1,124,000
A980172	Seattle	WA		03/01/2022	7.500		141,971	1,980,000
P5220116185	SHOREWOOD	WI		05/04/2022	7.375	280,148		405,000
A830015	Post Falls	ID		04/15/2022	8.000	389,735		520,000
P2009023962	Orange	NJ		06/15/2022	7.875	275,056		370,000
P2009023536	Yermo	CA		05/04/2022	4.750	393,781		490,000
R2004957631	Laveen	AZ		05/11/2022	3.710	478,511		537,653
P5220518896	Woodland Hills	CA		06/29/2022	6.250	304,863		600,000
P4220316844	Alton	UT		05/04/2022	8.990	529,092		621,000
A918481	Malibu	CA		03/18/2022	7.000		605,332	6,350,000
A850384	Tempe	AZ		03/15/2022	8.000		65,500	300,000
P2009023914	Bluffton	SC		05/04/2022	7.125	255,396		300,000
A210344	Hampton	VA		04/21/2022	8.250	211,500		300,000
R2004957480	Spring	TX		04/27/2022	3.920	290,449		326,347
A919925	San Diego	CA		04/13/2022	7.500	977,500		1,450,000
A850427	Phoenix	AZ		04/27/2022	8.000	410,400	23,500	1,100,000
R2004957672	Canton	GA		05/11/2022	4.150	351,490		394,933
P2009023817	Manteca	CA		05/18/2022	5.875	280,693		514,963
P2009023870	Temple Hills	MD		05/18/2022	6.750	406,957		450,000

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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
R2004957477	Fort Worth	TX		04/13/2022	3.880	329,954		370,735
P5220216796	Riverwoods	IL		05/04/2022	7.250	319,251		480,000
R2004957676	Kannapolis	NC		05/11/2022	4.120	236,329		265,538
P5220216716	Austin	TX		05/18/2022	5.375	2,043,065		3,000,000
A881097	North Las Vegas	NV		03/30/2022	7.000	446,400		585,000
A918539	Los Angeles	CA		03/10/2022	8.000		75,000	1,300,000
R2004957605	San Antonio	TX		04/27/2022	3.750	341,201		383,372
A321038	Bradenton	FL		03/15/2022	8.000		31,500	170,000
P4220317553	Davenport	FL		06/29/2022	7.750	766,001		1,000,000
A917750	Reseda	CA		03/30/2022	7.500		88,500	600,000
A270832	Charlotte	NC		03/22/2022	7.000	268,000		335,000
P2009023795	Cape Coral	FL		05/18/2022	5.750	232,353		312,000
P2009023371	Austell	GA		04/06/2022	7.625	297,352		309,000
P5220317186	Hercules	CA		04/20/2022	5.375	443,599		880,000
P2009023634	Greensboro	NC		05/18/2022	7.125	167,337		185,000
R2004957761	Greenfield	IN		05/25/2022	3.830	268,901		302,136
A271100	Midland	NC		04/29/2022	7.250	320,000		400,000
A916208	Los Angeles	CA		03/03/2022	9.500		30,000	475,000
P5220216492	Paola	KS		04/20/2022	5.375	173,207		280,000
A917639	North Hollywood	CA		04/08/2022	8.500		53,000	585,000
A210337	Richmond	VA		04/13/2022	8.000	21,885	45,860	250,000
P5220317558	Nashville	TN		06/02/2022	6.750	1,106,363		1,300,000
P2009023526	West Valley City	UT		05/04/2022	6.500	631,968		720,000
P4220417941	Parker	CO		06/15/2022	5.990	727,013		910,000
A271072	Rockwell	NC		05/20/2022	7.250	240,000		300,000
A917960	Palm Springs	CA		03/10/2022	9.000		57,000	1,100,000
P4220216441	Corona	CA		05/04/2022	5.500	563,409		685,000
P5220518640	TAMPA	FL		06/29/2022	8.125	416,675		435,000
P2009023570	Corona	CA		04/20/2022	7.625	847,440		880,000
A303289	Riverdale	GA		04/26/2022	7.000	125,800		235,000
P2009023780	COCONUT CREEK	FL		04/20/2022	6.375	373,999		470,000
A303298	Rossville	GA		05/04/2022	7.500	34,755		185,000
P5220216728	Lake Havasu City	AZ		04/20/2022	6.375	195,125		440,000
P2009024197	Houston	TX		06/15/2022	6.875	206,998		269,000
A917315	Los Angeles	CA		03/01/2022	8.500		314,739	985,000
P5220216565	SAINT CHARLES	IL		04/20/2022	6.750	838,688		880,000
A918262	La Quinta	CA		05/16/2022	8.000	1,307,504		3,750,000
P2009023311	Melrose Park	IL		03/09/2022	7.625	24		310,000
P4220216594	Corona	CA		04/20/2022	4.875	321,287		865,000
A303293	Temple	GA		04/25/2022	8.500	51,412		252,000
A881133	Las Vegas	NV		04/27/2022	7.250	527,400		650,000
A970061	Gaston	OR		04/04/2022	8.000		25,000	277,950
A270375	Charlotte	NC		04/27/2022	8.000	7,632	79,115	410,000
P5220317545	Glen Allen	VA		06/02/2022	8.250	397,352		533,000
A918455	Sherman Oaks	CA		03/07/2022	8.500		64,000	925,000
P4220317106	Irvine	CA		05/18/2022	5.500	901,067		1,100,000
P5220317362	Menifee	CA		05/04/2022	5.750	105,644		605,000
P2009023254	Dundalk	MD		03/09/2022	6.625	11,358		237,000
A270335	Hickory	NC		03/01/2022	9.000		189	52,500
P2009023290	Brookfield	CT		03/09/2022	5.875	28		386,000
A370329	Knoxville	TN		05/27/2022	9.000	82,750		176,000
A270237	Fayetteville	NC		03/11/2022	8.000		52,272	82,000
A800105	Colorado Springs	CO		05/17/2022	8.750	451,250		650,000
R2004957364	San Antonio	TX		04/13/2022	3.750	260,211		292,372
A321027	Saint Petersburg	FL		03/08/2022	8.000		35,150	405,000
P4220317164	Boca Raton	FL		05/04/2022	4.990	1,483,200		2,465,000
P4220518706	Holiday	FL		06/29/2022	6.875	408,854		440,000
P5220518643	Franklin	TN		06/15/2022	7.750	846,968		1,059,000
P5211114868	Lucas	TX		06/29/2022	5.875	997,133		1,520,000
P5220316889	Summerville	SC		06/02/2022	6.125	268,152		430,000
R2004957834	Charlotte	NC		06/08/2022	4.120	361,323		405,981
P2009024171	Montgomery Village	MD		06/15/2022	7.250	270,776		325,000
P5220316880	Huntington Beach	CA		05/04/2022	5.875	2,409,322		2,850,000
A918155	Los Angeles	CA		05/18/2022	8.000		49,800	1,450,000
A210338	Richmond	VA		04/22/2022	8.000	1		330,000

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	2	3					Additional	
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P5220518862	Celina	TX		06/29/2022	7.990	642,734		684,000
P4200109907	Wichita	KS		04/14/2022	8.375		3,436	456,000
R2004957407	San Tan Valley	AZ		04/13/2022	3.710	388,211		436,192
R2004957741	Ellenwood	GA		05/25/2022	4.150	282,635		317,567
R2004957626	Tucson	AZ		05/11/2022	3.710	328,005		368,545
P5220317605	Myrtle Beach	SC		05/18/2022	6.250	136,083		176,000
P5220518729	Austin	TX		06/29/2022	6.125	1,180,254		1,450,000
A916527	Los Angeles	CA		03/03/2022	8.500		200,166	1,350,000
A271095	Charlotte	NC		04/29/2022	7.250	229,730		300,000
R2004957722	Knightdale	NC		05/25/2022	4.090	300,881		338,069
A919862	San Diego	CA		03/18/2022	7.250	900,000	40,000	1,300,000
R2004957674	Land O Lakes	FL		05/11/2022	3.940	385,140		432,742
R2004957260	Collierville	TN		04/13/2022	4.660	340,308		382,369
P5220216546	Indianapolis	IN		04/20/2022	6.250	136,529		175,000
R2004957613	Tucson	AZ		04/27/2022	3.710	365,518		410,694
P4220518835	Bradenton	FL		06/29/2022	6.375	453,676		670,000
A918901	Los Angeles	CA		03/01/2022	7.500		215,976	1,995,000
P2009023815	Woodbridge	VA		05/18/2022	6.625	309,642		388,000
P2009023558	Las Vegas	NV		04/06/2022	4.875	437,722		526,000
A919965	Laguna Niguel	CA		03/30/2022	7.000	1,080,000		1,360,000
P5220316972	Danville	PA		05/04/2022	5.500	143,482		225,000
P2009023915	Denver	CO		05/18/2022	7.375	422,752		474,991
R2004957754	Mesa	AZ		05/25/2022	3.710	416,880		468,404
R2004957264	Riverview	FL		04/13/2022	3.940	388,170		436,146
P4220216267	Fresno	CA		04/20/2022	4.500	1,005,250		2,350,000
R2004957343	Olive Branch	MS		04/13/2022	4.660	295,750		332,303
P4220518821	Tarzana	CA		06/29/2022	8.125	987,556		1,100,000
A270965	Supply	NC		05/20/2022	8.000	1		400,000
R2004957670	Cordova	TN		05/11/2022	4.660	306,412		344,283
P4220317224	Scottsdale	AZ		05/18/2022	5.750	242,624		341,000
A881058	Las Vegas	NV		03/11/2022	7.000	320,000		400,000
A920149	Los Angeles	CA		04/25/2022	7.750	765,000		1,700,000
P5220418013	Scottsdale	AZ		06/02/2022	8.250	750,296		900,000
A270338	Hickory	NC		03/01/2022	9.000		1,553	60,000
P2009023777	HOUSTON	TX		05/18/2022	6.250	195,774		230,000
A915198	Beverly Hills	CA		03/01/2022	8.000		75,500	1,900,000
A321300	Tampa	FL		05/09/2022	7.750	170,000		275,000
P2009023483	Coats	NC		04/06/2022	7.375	239,822		250,000
P5220418434	Spring	TX		06/15/2022	4.625	175,373		269,000
P2009023616	Carrollton	GA		04/06/2022	7.875	220,195		275,000
P5220317300	Huntington Beach	CA		05/18/2022	5.990	530,720		1,400,000
P5220317409	LAGUNA NIGUEL	CA		05/18/2022	6.250	585,750		1,075,000
A170775	East Orange	NJ		05/31/2022	7.500		42,000	160,000
P2009023257	Danbury	CT		03/09/2022	6.375	50		562,000
R2004957630	Denton	TX		05/11/2022	3.880	352,770		396,371
A920049	Carmichael	CA		04/14/2022	7.250	665,700	20,400	1,000,000
P5220317734	Studio City	CA		06/02/2022	5.750	2,186,853		2,700,000
A751031	Austin	TX		05/19/2022	8.500	409,500		455,000
A271007	High Point	NC		04/27/2022	7.000	252,000		315,000
P2009023513	Caldwell	ID		04/06/2022	6.250	309,791		372,990
P5220317487	Bonney Lake	WA		06/02/2022	6.875	461,644		590,000
P2009023760	Baytown	TX		04/20/2022	6.990	159,750		239,000
A919225	Garden Grove	CA		03/03/2022	8.500		90,000	710,000
A881079	Las Vegas	NV		03/31/2022	7.000	303,570		400,000
P4220317363	Clearwater	FL		05/18/2022	5.750	233,517		530,000
A271001	Gibsonville	NC		04/25/2022	7.500	169,500		230,000
P5220317717	Kissimmee	FL		06/02/2022	6.250	207,663		290,000
R2004957639	Braselton	GA		05/11/2022	4.150	360,121		404,630
A915953	Santa Rosa	CA		04/08/2022	8.500		41,175	250,000
R2004957797	La Vergne	TN		06/08/2022	4.150	382,224		429,465
A270703	Charlotte	NC		04/13/2022	8.000	126,774	75,293	415,000
A920001	San Diego	CA		04/15/2022	7.000	549,000	64,000	860,000
P4220216292	Matthews	NC		04/20/2022	3.750	446,703		835,000
R2004957617	Mooresville	NC		04/27/2022	4.120	384,502		432,025
P2009023602	LOGANVILLE	GA		04/20/2022	4.875	329,479		410,000

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R2004957684	Buckeye	AZ		05/11/2022	3.710	405,387		455,491
P4220216798	Atlanta	GA		04/20/2022	4.500	388,860		658,000
A271166	Gastonia	NC		05/31/2022	7.250	236,000		295,000
R2004957400	Phoenix	AZ		04/13/2022	3.710	461,528		518,571
A881153	Las Vegas	NV		05/20/2022	7.250	229,500		310,000
P5220317183	Fairview	NC		05/18/2022	7.250	204,480		365,000
A881162	Henderson	NV		05/20/2022	7.250	229,500		299,000
P2009023775	Cathedral City	CA		05/04/2022	4.990	340,735		550,000
P2009023514	Thousand Oaks	CA		04/06/2022	4.625	184,813		350,000
P5220317326	San Jose	CA		05/18/2022	6.500	792,330		1,200,000
A370327	Cleveland	TN		05/27/2022	9.000	164,700		215,000
A321210	Orlando	FL		03/14/2022	7.500	340,000		520,000
P5220115898	Humble	TX		05/04/2022	7.250	123,588		185,000
A460272	Fort Wayne	IN		05/26/2022	9.000	153,750		205,000
A918794	Lemon Grove	CA		04/08/2022	7.500		176,000	470,000
A919622	North Hills	CA		03/11/2022	8.000	550,673		1,025,000
P4220317606	Baton Rouge	LA		06/02/2022	6.125	186,418		240,000
P2009023605	Katy	TX		04/20/2022	5.875	241,944		408,000
A920018	Lancaster	CA		04/26/2022	8.000	315,000		450,000
A918144	Berkeley	CA		04/27/2022	7.500		30,000	1,875,000
P2009023774	Tillamook	OR		04/20/2022	5.990	203,478		255,000
P2009023453	Toms River	NJ		04/06/2022	7.375	267,976		340,000
P4220317250	McDonough	GA		06/02/2022	5.625	736,020		790,000
A270939	Hickory	NC		04/21/2022	8.000	1	14,045	465,000
P4220418104	West Palm Beach	FL		06/15/2022	7.750	169,958		228,000
A370216	Nashville	TN		03/01/2022	8.500		15,205	270,000
P2009023632	Miami	FL		04/06/2022	6.875	478,963		620,000
P5220116068	Rio Rico	AZ		04/06/2022	6.990	169,514		240,000
A920171	Santa Barbara	CA		05/16/2022	7.950	2,412,000		2,675,000
P4220317578	The Villages	FL		06/02/2022	6.375	287,743		341,017
A920045	San Diego	CA		04/12/2022	7.500	1,560,000	45,000	2,300,000
P5220216384	EAGLE LAKE	FL		06/02/2022	7.250	238,340		280,000
P4220418068	Lexington	SC		06/15/2022	6.625	227,918		275,000
A920350	Millbrae	CA		05/27/2022	7.750	1,495,550		2,275,000
P4220316838	Gastonia	NC		05/04/2022	6.125	118,193		225,000
A321333	Tampa	FL		05/19/2022	7.750	297,895		465,000
A916803	Valley Village	CA		03/01/2022	8.500		96,340	975,000
P2009023299	Edgewater Park	NJ		03/09/2022	5.990	35		345,000
P2009023910	Laguna Woods	CA		06/15/2022	5.375	275,976		415,000
P4220216376	Peoria	AZ		04/20/2022	4.625	566,924		613,000
A980208	Seattle	WA		03/09/2022	7.500	135,859	36,849	1,950,000
P2009023823	North Las Vegas	NV		05/04/2022	5.750	231,649		390,000
A919743	San Diego	CA		03/03/2022	7.250	800,000		1,000,000
R2004957470	Wake Forest	NC		04/13/2022	4.090	422,285		474,478
P2009023749	San Diego	CA		05/04/2022	4.990	896,698		1,330,000
A270838	Charlotte	NC		03/18/2022	7.000	189,000		245,000
P2009023538	Arlington	TX		04/06/2022	6.875	194,551		219,000
P2009023263	Dundalk	MD		03/09/2022	6.625	9,681		265,000
P4220317744	Oakland	CA		06/02/2022	5.990	488,633		575,000
R2004957367	Conroe	TX		04/13/2022	3.920	270,300		303,708
A918017	Menlo Park	CA		03/01/2022	8.000		287,081	2,500,000
P2009023593	Richmond	TX		04/06/2022	7.625	306,643		355,000
P5220115990	Sterling	VA		04/20/2022	3.625	342,716		467,000
P5220317649	Scottsdale	AZ		05/18/2022	8.625	1,235,400		1,465,000
A751005	Houston	TX		04/25/2022	7.750	141,679		185,000
P5220418566	LEAD	SD		06/29/2022	7.125	274,854		328,000
A917273	San Diego	CA		03/08/2022	8.000		50,000	565,000
P4220317015	Inlet Beach	FL		05/18/2022	5.625	1,234,727		1,600,000
P2009023999	Clearfield	UT		06/02/2022	6.875	417,810		470,005
A150259	Nazareth	PA		04/26/2022	8.000	277,200		350,000
A270954	Gastonia	NC		04/29/2022	8.000	7,991		280,000
A919374	Los Angeles	CA		04/12/2022	7.000		667,990	12,400,001
P2009024167	Modesto	CA		06/15/2022	6.990	351,009		423,000
P4220116166	DENVER	CO		05/04/2022	5.500	396,569		515,000
A920261	Torrance	CA		05/18/2022	8.000	949,000		1,350,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
A270790	Charlotte	NC		03/17/2022	7.000	176,000		220,000
R2004957807	Selma	TX		06/08/2022	3.750	347,472		390,418
P2009023250	Fredericksburg	VA		03/09/2022	5.500	25		290,000
A321208	Lake Wales	FL		03/11/2022	7.000	67,500		210,000
P2009023588	Miami	FL		05/04/2022	5.125	813,435		978,000
A919848	Mojave	CA		04/07/2022	9.000	158,400		255,000
P5220317562	Miami	FL		05/18/2022	5.875	600,718		1,150,000
A919805	Escondido	CA		05/17/2022	7.250	590,000		830,000
P2009023460	Carlsbad	CA		04/06/2022	4.625	957,317		1,555,000
P4220216240	Fort Mill	SC		04/20/2022	4.625	237,004		330,000
A919880	Sacramento	CA		03/23/2022	7.000	377,500		540,000
A919711	San Diego	CA		04/28/2022	7.250		45,000	1,400,000
A430645	Westlake	OH		03/30/2022	8.500		54,161	389,129
R2004957599	Aubrey	TX		04/27/2022	3.880	369,442		415,103
P5220519054	Philadelphia	PA		06/29/2022	7.990	154,921		225,000
P2009023264	Silver Spring	MD		03/09/2022	5.750	40		545,000
A321262	Lehigh Acres	FL		04/15/2022	8.500	185,400		275,000
P4220316852	Santa Rosa Beach	FL		04/20/2022	5.625	631,213		780,000
A881141	North Las Vegas	NV		05/19/2022	7.250	592,000		740,000
P2009023458	San Antonio	TX		04/06/2022	5.990	231,115		340,000
A919513	Menlo Park	CA		04/01/2022	7.500		26,896	2,750,000
P2009023550	EVERGREEN	CO		04/06/2022	5.250	636,037		720,000
A321154	Sanford	FL		03/22/2022	8.000	571,157		725,000
P4220216466	Jacksonville	FL		06/29/2022	6.990	292,431		313,300
P5220216419	Corpus Christi	TX		06/02/2022	5.990	181,776		268,000
R2004957680	San Antonio	TX		05/11/2022	3.750	356,574		400,645
A210360	Richmond	VA		05/31/2022	8.250	18,587		330,000
A916842	Santa Clarita	CA		03/03/2022	9.000		350,300	426,000
P4220317513	Solvang	CA		06/02/2022	5.990	1,305,331		1,400,000
P2009023903	Memphis	TN		05/18/2022	5.375	229,181		250,000
A919918	San Diego	CA		03/24/2022	7.250	500,000	65,000	740,000
A850391	Gilbert	AZ		03/28/2022	8.000		50,000	395,000
P2009023929	Miami Beach	FL		06/02/2022	6.125	904,743		1,150,000
P2009023969	Rosenberg	TX		06/15/2022	7.125	186,228		220,000
A920138	El Cajon	CA		04/27/2022	7.500	594,000		840,000
P4220518849	Hoover	AL		06/29/2022	6.625	294,251		570,000
P2009023771	Chino	CA		05/04/2022	4.500	352,243		650,000
A918003	Los Angeles	CA		03/01/2022	7.000		557,520	1,400,001
P2009023472	Pueblo	CO		04/06/2022	5.990	541,644		740,000
A918501	Pacoima	CA		03/07/2022	8.000		198,000	525,000
P5220116161	GOLDEN	CO		04/20/2022	4.625	255,050		745,000
P5220317092	Hemet	CA		05/18/2022	5.625	111,271		235,000
P2009023258	New Britain	CT		03/09/2022	6.625	8,486		188,000
P5220519019	Cape Canaveral	FL		06/29/2022	7.250	148,359		220,000
A271063	Kernersville	NC		04/25/2022	7.000	288,000		340,000
A919041	Crestline	CA		04/14/2022	10.000		9,400	370,000
R2004957681	Hilliard	OH		05/11/2022	4.040	314,762		353,665
R2004957366	Gilbert	AZ		04/13/2022	3.710	527,314		592,488
P4211215642	Kalispell	MT		06/15/2022	5.375	507,060		695,000
A980126	Seattle	WA		03/01/2022	7.500		208,636	2,900,000
P5220518661	Port Orchard	WA		06/29/2022	6.500	428,972		695,000
P2009023591	Spring	TX		06/02/2022	4.250	207,904		575,000
A919161	Northridge	CA		03/16/2022	7.000		120,000	730,000
A915949	Pacific Palisades	CA		03/03/2022	7.250		226,099	2,100,000
A919833	Garden Grove	CA		04/14/2022	8.000	727,000		1,250,000
P2009023583	New Lenox	IL		04/06/2022	6.500	274,432		328,000
A430551	Cleveland Heights	OH		03/16/2022	8.500		16,000	118,000
P4220317110	Delray Beach	FL		04/20/2022	5.375	258,348		365,000
P2009023881	LOS ANGELES	CA		06/02/2022	5.500	2,574,221		3,535,000
P2009024200	Houston	TX		06/15/2022	7.875	157,464		224,500
A918364	Los Angeles	CA		05/05/2022	8.000		132,500	1,035,000
R2004957793	Orlando	FL		06/08/2022	3.910	359,694		404,151
R2004957602	Lancaster	TX		04/27/2022	3.880	283,143		318,138
P2009023942	Las Vegas	NV		05/18/2022	6.990	223,650		280,000
A919842	Lake Balboa	CA		03/22/2022	7.000	883,000		1,500,000

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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
A751026	Austin	TX		05/23/2022	8.500	409,500		456,000
A350177	Leeds	AL		03/01/2022	8.000		1,506	150,000
A919222	Los Angeles	CA		03/01/2022	7.500		14,577	950,000
P2009024154	Fresno	CA		06/15/2022	7.375	279,522		320,000
P2009023566	Norwalk	CT		04/20/2022	7.375	385,200		450,000
A980182	Seattle	WA		03/01/2022	7.500		35,081	850,000
A920129	Berkeley	CA		04/29/2022	8.500	995,084	10,000	1,700,000
A321144	Tampa	FL		04/12/2022	7.000	182,250		300,000
A980215	Seattle	WA		03/18/2022	7.500	799,000		1,150,000
A800095	Denver	CO		04/05/2022	7.500	704,437		988,500
A751023	Austin	TX		05/24/2022	8.500	409,500		462,000
P2009023612	San Tan Valley	AZ		05/04/2022	6.750	273,203		395,000
A920015	Sherman Oaks	CA		03/31/2022	7.000	1,080,000		1,500,000
P2009023482	Ewing	NJ		04/06/2022	7.375	202,893		240,000
A920182	Arrowbear	CA		05/13/2022	9.000	264,350		360,000
P4220317150	Carlsbad	CA		05/18/2022	5.375	1,710,914		2,210,000
A370318	Rockwood	TN		05/04/2022	7.500	41,165		235,000
A270758	Matthews	NC		03/11/2022	7.000	332,000		415,000
P2009023848	Phoenix	AZ		05/18/2022	7.375	746,831		825,000
P2009023939	Lancaster	CA		05/18/2022	8.750	368,224		461,000
P4220317149	Placerville	CA		05/04/2022	6.625	924,714		965,000
A920221	Mariposa	CA		05/25/2022	7.250	405,000		610,000
A920072	Oakland	CA		04/27/2022	8.000	1,175,000		3,100,000
A320888	Saint Petersburg	FL		03/17/2022	7.500		51,050	460,000
R2004957342	Avondale	AZ		04/13/2022	3.710	386,361		434,113
P2009023512	Magna	UT		04/20/2022	4.750	243,142		368,000
A270950	Clayton	NC		04/12/2022	7.000	296,000		365,000
A850409	Buckeye	AZ		03/10/2022	7.000	336,000		420,000
P2009023947	Adelphi	MD		05/18/2022	6.500	457,262		540,000
P4220418019	Lauderhill	FL		06/02/2022	6.990	108,653		130,000
P5220216327	Gilbert	AZ		05/04/2022	6.875	409,681		780,000
R2004957700	Phoenix	AZ		05/25/2022	3.710	383,390		430,775
R2004957596	Mesa	AZ		04/27/2022	3.710	436,858		490,852
P2009023561	Miami	FL		05/18/2022	4.990	235,626		323,000
P2009023484	Hawthorne	NJ		04/20/2022	6.375	267,500		320,000
P2009023809	Annandale	VA		04/20/2022	6.125	479,250		645,000
A918094	Santa Clarita	CA		03/01/2022	9.000		66,191	1,505,000
R2004957830	Dublin	OH		06/08/2022	4.040	325,045		365,219
P2009023515	Oswego	IL		05/04/2022	6.500	318,147		470,000
A271158	Charlotte	NC		05/26/2022	7.250	304,000		380,000
P2009024038	Thousand Oaks	CA		06/15/2022	7.875	406,027		605,000
A751025	Austin	TX		05/23/2022	8.500	409,500		462,000
P2009023601	Fishers	IN		05/04/2022	4.500	2,456,852		3,000,000
P2009023298	Sterling	VA		03/09/2022	6.250	19		378,000
P5220216810	Belvedere Tiburon	CA		05/18/2022	5.125	1,807,168		2,950,000
A920330	San Jose	CA		05/24/2022	8.500	1,505,700		2,200,000
R2004957401	Horn Lake	MS		04/13/2022	4.660	222,443		249,936
P2009023312	Saint George	UT		03/09/2022	4.750	3		312,000
P4220216412	Co Spgs	CO		04/20/2022	4.625	331,485		590,000
P5220316934	Knoxville	TN		05/04/2022	8.000	640,704		752,000
A920127	Menifee	CA		05/06/2022	9.000	268,000		410,000
P2009023618	Shepherd	TX		04/06/2022	6.375	400,144		510,000
A918444	Los Angeles	CA		03/22/2022	8.500		417,000	1,050,000
A303302	Waleska	GA		05/05/2022	8.750	505,000		750,000
R2004957841	Parker	CO		06/08/2022	3.750	597,971		671,877
P5220216494	Greenacres	FL		04/20/2022	4.875	103,740		135,000
R2004957482	Phoenix	AZ		04/13/2022	3.710	412,043		462,970
P4220317710	Palm Desert	CA		06/02/2022	5.990	410,263		800,000
P4220417881	Glendale	AZ		06/29/2022	6.625	170,656		240,000
A919715	Woodland	CA		03/14/2022	8.500	272,000		515,000
A290116	Anderson	SC		05/19/2022	7.500	49,100		115,000
A918525	Oakland	CA		03/22/2022	8.250		87,000	1,050,000
A919591	Cedarpines Park	CA		04/15/2022	8.000		25,000	325,000
P4220216607	Charleston	SC		04/06/2022	6.125	676,543		800,000
A270806	Winston Salem	NC		03/18/2022	8.000	719,530		967,000

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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
A321048	Bradenton	FL		03/02/2022	7.500		48,150	338,500
P4220417991	Bermuda Dunes	CA		05/18/2022	5.875	508,620		1,165,000
A917496	Sylmar	CA		03/10/2022	9.000		106,500	300,000
A430693	Cleveland	OH		05/06/2022	8.500	71,500		110,000
P2009023889	Denison	TX		06/02/2022	5.750	157,926		270,000
A980141	Kirkland	WA		03/01/2022	8.000		243,128	1,500,000
P2009023862	Lockwood	CA		06/15/2022	4.500	502,312		1,470,000
R2004957649	Eustis	FL		05/11/2022	3.910	321,742		361,508
P5220216537	Poulsbo	WA		04/20/2022	4.875	465,633		700,000
P4220317466	North	SC		06/15/2022	6.990	340,800		410,000
P2009024228	Summerville	SC		06/15/2022	9.250	215,551		270,000
A920099	Chula Vista	CA		04/21/2022	7.250	550,000		850,000
R2004957344	Memphis	TN		04/13/2022	4.660	332,746		373,872
P2009024033	Pittsburgh	PA		06/15/2022	7.500	327,603		412,000
P4220317663	Santa Ana	CA		05/18/2022	7.875	1,344,296		1,485,000
A919532	Spring Valley	CA		03/24/2022	7.000		30,000	760,000
P4220316919	Miami	FL		04/20/2022	7.500	119,813		125,000
A350237	Arab	AL		05/24/2022	9.000	89,200		155,000
P5220216567	Annapolis	MD		05/04/2022	5.375	103,483		303,000
A918959	Los Angeles	CA		05/09/2022	8.000		60,153	700,000
A918286	Westminster	CA		03/03/2022	9.000		15,000	3,375,000
P2009024114	Scottsdale	AZ		06/02/2022	6.375	1,730,459		2,100,000
A270864	Huntersville	NC		05/16/2022	7.000	324,000		405,000
P4220418393	Fresno	CA		06/02/2022	7.990	489,017		511,000
R2004957719	Tucson	AZ		05/25/2022	3.710	325,820		366,090
A917751	San Anselmo	CA		04/29/2022	8.500		90,500	1,688,000
A271151	Kernersville	NC		05/24/2022	7.250	248,000		310,000
A150233	Philadelphia	PA		03/18/2022	8.000	559,013		1,150,000
A370284	Chattanooga	TN		04/01/2022	7.000	4,254,684		5,525,001
A920306	Palm Springs	CA		05/27/2022	7.250	405,000		575,000
P2009024091	Fair Lawn	NJ		06/15/2022	6.875	492,527		590,000
R2004957627	Fort Worth	TX		05/11/2022	3.880	335,518		376,986
P2009023891	Salt Lake City	UT		05/18/2022	5.875	209,824		375,023
P2009023540	Owings Mills	MD		04/20/2022	6.750	291,040		340,000
P5220417805	Hampton Bays	NY		06/02/2022	7.000	555,930		870,000
R2004957822	Lithonia	GA		06/08/2022	4.150	251,259		282,314
A370289	Cleveland	TN		05/04/2022	7.000	42,800		90,000
A321278	Sarasota	FL		04/29/2022	7.500	459,000		720,000
P5220317265	San Jose	CA		05/18/2022	5.625	734,258		1,700,000
R2004957475	Tavares	FL		04/13/2022	3.910	390,119		438,336
R2004957257	Wake Forest	NC		04/13/2022	4.090	414,711		465,967
P4220418121	Margate	FL		06/29/2022	5.990	106,815		270,000
P2009024147	Adelphi	MD		06/15/2022	8.125	308,315		390,000
P4220317010	Ocala	FL		04/20/2022	7.375	182,115		190,000
P5220216310	Tempe	AZ		05/04/2022	5.375	209,453		320,000
P2009024230	Manassas	VA		06/15/2022	8.125	536,409		630,000
A918402	Los Angeles	CA		03/01/2022	8.000		452,022	1,650,000
R2004957827	Fort Worth	TX		06/08/2022	3.880	322,652		362,530
P5220115962	Palm City	FL		04/06/2022	7.750	598,412		660,000
P2009023961	Round Rock	TX		06/15/2022	5.990	347,506		452,500
R2004957238	Phoenix	AZ		04/13/2022	3.710	472,576		530,984
A270739	High Point	NC		03/14/2022	7.000	204,000		255,000
P2009024113	Sarasota	FL		06/15/2022	6.500	233,168		300,000
A918213	Garden Grove	CA		03/03/2022	8.500		100,000	740,000
A271057	High Point	NC		04/28/2022	7.000	180,000		225,000
P4220317233	Aiken	SC		06/02/2022	5.250	508,293		700,000
P5220317673	Reunion	FL		06/02/2022	6.375	443,873		1,420,000
R2004957388	Pinehurst	TX		04/13/2022	3.920	272,534		306,218
P2009023864	Kent	WA		05/04/2022	4.750	638,782		1,000,000
P4220317747	Miami	FL		06/02/2022	6.750	268,559		390,000
P5220317219	Miami	FL		05/18/2022	5.250	192,224		550,000
P2009023982	Key Largo	FL		05/18/2022	5.875	457,610		666,963
R2004957644	Wimauma	FL		04/27/2022	3.940	388,894		436,960
A920139	Escondido	CA		04/22/2022	7.500	787,500		1,225,000
A271076	Winston Salem	NC		05/16/2022	7.250	292,000		365,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
A751028	Austin	TX		05/20/2022	8.500	409,500		462,000
A918370	Los Angeles	CA		04/20/2022	8.000	835,000		4,500,000
R2004957829	Delaware	OH		06/08/2022	4.040	340,521		382,608
A918837	San Diego	CA		04/12/2022	7.000		50,000	725,000
P5220216572	Colorado Springs	CO		04/20/2022	4.875	217,295		490,000
R2004957609	Braselton	GA		04/27/2022	4.150	350,418		393,728
A920021	Richmond	CA		04/29/2022	8.500	443,540		660,000
P5220317344	Tampa	FL		06/02/2022	6.625	228,773		315,000
P5220317351	Penryn	CA		05/18/2022	6.250	986,723		1,090,000
P4220216531	Providence	RI		04/20/2022	4.990	406,050		460,000
R2004957542	Charlotte	NC		04/27/2022	4.120	335,725		377,219
A150209	Villanova	PA		04/19/2022	8.500		38,000	410,000
A350192	Athens	AL		03/01/2022	8.000		1,240	98,000
R2004957731	Richmond	TX		05/25/2022	3.920	296,213		332,824
P2009023553	Hyattsville	MD		04/20/2022	6.500	284,630		355,000
R2004957346	Bacliff	TX		04/13/2022	3.920	255,012		286,530
A350216	Huntsville	AL		03/01/2022	8.000		2,000	115,000
R2004957363	Laveen	AZ		04/13/2022	3.710	421,722		473,845
P5220116038	Leeds	ME		05/18/2022	6.250	103,875		154,000
P4220418411	Freeport	TX		06/15/2022	5.990	229,120		375,000
A919397	Spring Valley	CA		04/12/2022	7.000		65,000	735,000
P4220418097	Los Angeles	CA		06/29/2022	7.375	478,710		2,800,000
P2009024056	Ellicott City	MD		06/02/2022	6.625	1,020,272		1,307,951
P2009023916	Bradenton	FL		05/18/2022	5.875	218,868		278,000
P2009024017	Fresno	CA		06/15/2022	6.875	268,948		350,000
A918685	Oakland	CA		03/01/2022	8.500		327,004	500,000
A917079	Los Angeles	CA		03/01/2022	8.500		81,128	1,020,000
A271097	Fayetteville	NC		04/27/2022	7.250	146,940		260,000
A800092	Denver	CO		04/14/2022	7.500	343,760	483,392	2,300,000
R2004957629	Olive Branch	MS		05/11/2022	4.660	299,238		336,223
A917104	Sylmar	CA		03/11/2022	9.000		34,378	510,000
A917327	Pacific Palisades	CA		03/01/2022	8.000		813,237	6,200,000
A918947	Woodland Hills	CA		03/10/2022	7.250		60,000	1,250,000
R2004957666	Charlotte	NC		05/11/2022	4.120	314,446		353,310
A321343	Lakeland	FL		05/24/2022	7.250	234,000		340,000
R2004957522	Mesa	AZ		04/27/2022	3.710	420,073		471,992
A980075	Seattle	WA		03/01/2022	8.500		433,389	1,025,000
A917633	Los Angeles	CA		05/24/2022	8.500		93,000	570,000
A915252	West Hollywood	CA		03/28/2022	8.000		284,121	1,650,000
A881088	Las Vegas	NV		03/29/2022	7.000	355,500		505,000
P2009024109	Piedmont	SC		06/15/2022	6.125	236,426		363,000
P5220216523	Sarasota	FL		04/20/2022	4.990	516,745		1,350,000
A919196	Van Nuys	CA		05/27/2022	7.000		107,000	735,000
A270603	Charlotte	NC		05/24/2022	7.000	268,000		325,000
P5220216336	Suffolk	VA		05/04/2022	6.000	1,059,684		1,245,000
R2004957611	Cordova	TN		04/27/2022	4.660	333,746		374,995
R2004957709	Baytown	TX		05/25/2022	3.920	257,958		289,840
R2004957453	Oakland	TN		04/13/2022	4.660	267,403		300,453
P5220116090	HIALEAH	FL		05/04/2022	5.875	144,877		225,000
A600465	Berwyn	IL		03/25/2022	8.000		13,950	182,000
A917911	Los Angeles	CA		04/21/2022	8.500		121,501	1,250,000
A919677	Garden Grove	CA		03/31/2022	8.000	2,621,000		5,800,000
P2009023750	Cinnaminson	NJ		04/20/2022	7.875	431,325		450,000
A918350	(La Jolla) San Diego	CA		03/02/2022	8.000		64,000	2,000,000
A630521	Raytown	MO		05/20/2022	8.250	206,100		260,000
P4220116128	Sarasota	FL		04/20/2022	5.375	268,640		358,000
R2004957330	Olive Branch	MS		04/13/2022	4.660	313,039		351,729
A918471	Santa Barbara	CA		03/01/2022	8.500		201,042	3,750,000
A919786	Sunnyvale	CA		03/25/2022	7.000	2,205,000		3,000,000
A919901	Lancaster	CA		04/25/2022	7.500	280,000		415,000
R2004957526	Sahuarita	AZ		04/27/2022	3.710	313,376		352,108
R2004957654	McDonough	GA		05/11/2022	4.150	334,989		376,392
A980226	Seattle	WA		05/17/2022	7.500	206,518		3,100,000
P2009023614	North Las Vegas	NV		04/06/2022	6.990	331,455		365,000
R2004957693	Clermont	FL		05/11/2022	3.910	372,883		418,970

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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
P4220518801	Ponte Vedra Beach	FL		06/29/2022	7.625	635,226		750,000
R2004957658	Peoria	AZ		05/11/2022	3.710	470,387		528,525
P2009023469	Stafford	VA		04/20/2022	5.125	183,351		257,000
P2009023470	North Lauderdale	FL		04/06/2022	5.500	171,588		185,000
A350221	Prattville	AL		04/21/2022	7.250		66,748	60,000
P4220417825	Brighton	CO		06/15/2022	6.250	615,785		965,000
R2004957652	Fishers	IN		05/11/2022	3.830	297,082		333,800
P2009023505	Sacramento	CA		05/04/2022	4.125	253,708		500,000
P2009024087	N Chesterfield	VA		06/15/2022	7.990	311,247		344,950
P5220418614	Scottsdale	AZ		06/15/2022	5.990	888,834		1,950,000
P5220316846	Huber Heights	OH		05/04/2022	6.750	343,537		411,000
R2004957673	Humble	TX		05/11/2022	3.920	262,851		295,338
P4220216598	Puyallup	WA		06/02/2022	7.875	223,650		400,000
R2004957686	Lockbourne	OH		05/11/2022	4.040	324,962		365,126
P5220418195	West Chicago	IL		06/29/2022	7.990	298,200		370,000
P2009023907	Loomis	CA		05/04/2022	5.500	994,172		1,515,000
A980189	Seattle	WA		04/01/2022	7.500		151,500	1,350,000
P2009023764	Baltimore	MD		04/06/2022	7.625	229,787		271,000
P4220418572	Irvine	CA		06/15/2022	6.250	1,156,852		1,330,000
R2004957659	Apollo Beach	FL		05/11/2022	3.940	384,331		431,833
A918586	Los Angeles	CA		04/26/2022	8.500		206,500	1,300,000
A980152	Seattle	WA		03/04/2022	7.500		75,500	690,000
A917568	Menifee	CA		03/14/2022	8.000		26,500	255,000
A271044	Charlotte	NC		04/21/2022	7.000	320,000		417,000
P2009023314	King City	CA		03/09/2022	6.625	49		469,000
P5220115992	Sterling	VA		04/20/2022	3.625	381,953		515,000
P2009023494	Fremont	CA		04/06/2022	3.500	1,875,409		2,900,000
A170788	Linden	NJ		03/29/2022	7.500		84,000	4,142,475
R2004957527	Maricopa	AZ		04/27/2022	3.710	320,692		360,328
P2009023293	Sandia	TX		03/09/2022	5.500	39		469,000
A920224	Los Angeles	CA		05/26/2022	8.000	1,133,412		1,750,000
P4220317033	Pittsboro	NC		05/04/2022	7.375	346,125		650,000
P4220116168	DENVER	CO		05/04/2022	5.625	515,293		660,000
P4220317003	Bonita Springs	FL		06/02/2022	5.125	329,261		732,000
P2009023960	Westminster	CA		05/18/2022	6.125	487,577		1,050,000
P2009023328	Plainfield	IL		03/09/2022	6.250	25		320,000
P5220116179	Oakley	CA		05/18/2022	6.125	947,398		1,367,000
A918846	Carlsbad	CA		03/10/2022	7.500		114,437	1,415,000
A271124	Concord	NC		05/16/2022	8.250	264,000		350,000
P4220115792	Aventura	FL		04/20/2022	4.875	272,577		350,000
P2009023755	Berlin	MD		04/06/2022	5.750	310,597		369,900
P2009024250	Scottsdale	AZ		06/02/2022	6.250	542,623		740,000
P5220216679	Colorado Springs	CO		04/20/2022	6.750	108,536		147,000
P5220216821	Chicago	IL		04/20/2022	6.375	423,338		550,000
P5220216634	Athens	GA		05/04/2022	6.750	184,352		231,000
A150232	Philadelphia	PA		03/18/2022	8.000	673,970		1,473,000
A210352	Williamsburg	VA		05/23/2022	8.500	231,300		350,000
A460273	South Bend	IN		05/02/2022	8.000	299,131		775,000
P2009023882	GARDEN GROVE	CA		06/29/2022	6.000	801,759		1,085,000
A919749	Oakhurst	CA		03/17/2022	8.500	318,750		425,000
P5220216685	Reunion	FL		05/04/2022	5.125	191,192		305,000
P4220317298	Castle Rock	CO		05/18/2022	6.990	667,964		940,000
R2004957691	Cedar Hill	TX		05/25/2022	3.880	319,112		358,553
P2009023797	Douglasville	GA		05/18/2022	6.875	273,971		343,000
P2009023600	Pasadena	CA		04/20/2022	5.500	619,530		965,000
P5220316941	Paradise Valley	AZ		05/18/2022	5.500	2,610,121		3,600,000
P4220518669	Moreno Valley	CA		06/29/2022	8.750	519,400		700,000
P4220317153	Dalton	GA		05/18/2022	6.375	658,758		749,000
A321266	Poinciana	FL		05/06/2022	8.500	25,000		1,365,000
P4220317520	St Petersburg	FL		05/18/2022	6.125	237,058		320,000
P2009023571	Loxahatchee	FL		04/06/2022	5.750	606,741		690,000
P2009023628	Garfield	NJ		05/04/2022	6.750	566,624		710,000
P2009024043	Leander	TX		06/15/2022	7.750	385,325		470,000
A919333	Imperial Beach	CA		03/24/2022	7.000	700,000		980,000
A290120	Anderson	SC		05/18/2022	9.000	74,700		110,000

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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
R2004957707	Sun City	AZ		05/25/2022	3.710	472,758		531,189
A920103	San Diego	CA		04/20/2022	7.250	985,500		1,430,000
P5220317189	Mulberry	FL		04/20/2022	5.875	109,386		142,000
P4220216804	Boca Raton	FL		05/04/2022	5.500	374,842		444,000
P2009023629	Hiram	GA		04/06/2022	7.990	288,260		300,000
P2009023958	Spring	TX		06/02/2022	6.250	155,201		274,977
A600479	Marengo	IL		03/29/2022	8.000		51,600	180,000
A9172130	Los Angeles	CA		03/01/2022	24.000		2,260	1,500,000
A271051	Mills River	NC		05/25/2022	9.000	111,027		1,200,000
A918254	North Hollywood	CA		03/24/2022	8.500		70,000	652,000
A920134	Quartz Hill	CA		04/28/2022	8.250	443,250		650,000
A919979	Vista	CA		03/28/2022	7.000	605,000		890,000
P4220216237	Jefferson	CO		05/18/2022	4.750	467,131		560,000
R2004957824	San Antonio	TX		06/08/2022	3.750	314,387		353,244
P2009023842	Baltimore	MD		05/04/2022	6.750	164,464		195,000
R2004957747	Cordova	TN		05/25/2022	4.660	259,567		291,648
A918904	North Hollywood Area Los Ange	CA		03/01/2022	8.000		117,972	1,110,000
A350194	Huntsville	AL		03/01/2022	8.000		11,131	110,000
A270905	Richlands	NC		03/24/2022	8.000	129,465		175,000
A321255	Jacksonville	FL		04/15/2022	7.500	67,500		106,000
A917970	Encino	CA		03/03/2022	7.500		807,500	6,000,000
A920117	San Diego	CA		04/20/2022	7.750	888,000		1,400,000
P2009023528	Plano	IL		04/06/2022	6.990	260,104		325,000
P2009024204	Fillmore	UT		06/15/2022	8.375	197,344		278,000
P2009023839	Church Hill	MD		06/02/2022	5.990	210,405		339,000
A918573	La Jolla	CA		03/21/2022	8.000		121,100	2,150,000
A270970	Charlotte	NC		04/14/2022	7.000	272,000		334,000
A920064	Anza	CA		05/16/2022	8.000	246,600		350,000
A660102	Overland Park	KS		03/03/2022	8.000	249,600		330,000
A370267	White Bluff	TN		03/11/2022	9.000	12,522	118,160	380,000
A918776	Burlingame	CA		03/01/2022	7.500		241,669	3,650,000
A271016	Charlotte	NC		04/22/2022	8.000	296,000		370,000
P2009023284	Trenton	NJ		03/09/2022	6.250	9		125,000
A370268	Nashville	TN		04/01/2022	9.000		822	640,000
P2009023988	Richmond	TX		06/02/2022	6.750	523,197		719,088
P2009023984	Tampa	FL		06/02/2022	6.375	336,485		438,008
A850207	Lake Havasu City	AZ		03/04/2022	10.000		179,698	69,000
A919946	San Diego	CA		03/25/2022	7.250	580,500		880,000
P5220216429	Zion	IL		04/20/2022	6.750	158,895		165,000
P2009023282	Merced	CA		03/09/2022	5.875	62		680,000
P5220418035	Kingsland	TX		06/15/2022	6.500	187,603		305,000
A920154	San Diego	CA		04/26/2022	7.250	1,687,500		2,600,000
A919737	San Diego	CA		03/04/2022	7.000	589,500	125,000	850,000
P2009023892	San Jose	CA		05/04/2022	4.750	921,524		1,300,000
R2004957774	Jonesboro	GA		06/08/2022	4.150	247,934		278,577
P4220418106	Madera	CA		05/18/2022	7.990	608,979		650,000
P4220216694	Jacksonville	FL		05/18/2022	5.990	787,701		1,002,000
P2009023885	Lillington	NC		05/04/2022	6.875	248,735		277,000
A918345	San Francisco	CA		04/04/2022	8.750		240,613	2,500,000
P2009024134	Charlotte	NC		06/02/2022	7.875	257,978		303,000
R2004957665	Ruskin	FL		05/11/2022	3.940	380,647		427,693
A303295	Rossville	GA		05/17/2022	7.500	67,100		110,001
P4220115998	Telford	PA		04/20/2022	4.375	297,845		415,000
A918798	Sacramento	CA		03/01/2022	8.500		209,531	740,000
P5220317141	Henrico	VA		05/04/2022	7.875	271,388		340,000
P2009024086	Rancho Palos Verdes	CA		06/15/2022	5.990	1,610,679		3,000,000
A350183	Pinson	AL		03/01/2022	8.000		10,701	170,000
A919765	Santa Clara	CA		03/16/2022	8.500	522,000		720,000
P5220316927	Irving	TX		05/18/2022	6.500	221,320		260,000
P4220216254	Fort Mill	SC		04/20/2022	4.625	192,493		265,000
R2004957736	Mansfield	TX		05/25/2022	3.880	330,374		371,207
P5220518856	Las Vegas	NV		06/29/2022	6.125	452,213		735,000
R2004957399	Phoenix	AZ		04/13/2022	3.710	482,222		541,823
P5220316909	Medley	FL		05/04/2022	5.375	410,659		595,000
A918882	29 Palms	CA		04/18/2022	7.000		50,000	165,000

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R2004957594	Spring	TX		04/27/2022	3.920	265,523		298,341
P4220317218	Studio City	CA		04/20/2022	5.375	1,637,881		1,875,000
A920122	San Francisco	CA		04/21/2022	8.750	1,575,000		2,500,000
P2009023865	Rancho Cordova	CA		05/18/2022	6.375	346,150		600,000
P2009023831	Stafford	VA		05/04/2022	6.750	212,817		310,000
P2009023551	Visalia	CA		04/06/2022	6.375	160,422		205,000
P2009023904	Miami	FL		05/04/2022	7.625	376,311		416,000
P5220317310	Grand Terrace	CA		06/02/2022	5.125	294,783		579,000
A880914	Las Vegas	NV		03/01/2022	7.000		6,764	875,000
P2009023853	Palm Desert	CA		06/02/2022	5.250	484,259		682,000
A919152	Los Angeles	CA		03/01/2022	8.250		126,933	1,320,000
A751027	Austin	TX		05/20/2022	8.500	409,500		457,000
A918508	South Pasadena	CA		04/22/2022	8.000		48,532	1,675,000
R2004957593	Queen Creek	AZ		04/27/2022	3.710	482,171		541,765
A920005	Escondido	CA		04/06/2022	7.250	750,000		875,000
R2004957476	Memphis	TN		04/13/2022	4.660	286,358		321,750
P4220518910	Kirkland	WA		06/29/2022	6.990	916,683		1,361,000
P2009023339	Aurora	CO		03/09/2022	5.625	24		305,000
A917672	Los Angeles	CA		03/10/2022	8.500		250,000	1,100,000
P4220317629	Odessa	FL		05/18/2022	7.500	197,353		255,000
P2009023857	Colorado Springs	CO		06/02/2022	5.500	228,047		385,000
P4220317776	Mount Pleasant	SC		05/18/2022	5.750	822,638		1,350,000
A270995	Charlotte	NC		04/26/2022	7.000	360,000		450,000
A271019	Charlotte	NC		04/26/2022	7.000	207,000		265,000
P2009023825	MARATHON	FL		04/20/2022	4.990	882,130		1,427,000
A271080	Greensboro	NC		05/13/2022	7.250	264,000		330,000
P2009023636	WASHOUGAL	WA		04/06/2022	6.250	378,263		525,000
P2009023623	Snellville	GA		04/20/2022	7.500	226,206		265,500
P5220216332	Westlake Village	CA		05/04/2022	6.990	2,262,408		2,675,000
P4220317191	Apple Valley	CA		04/20/2022	5.750	826,347		884,000
A210320	Spotsylvania	VA		04/08/2022	8.500		165,017	550,000
A271056	Charlotte	NC		04/20/2022	7.000	272,000		340,000
P2009023556	Sterling	VA		04/06/2022	4.750	363,532		510,000
A919913	Romoland	CA		04/06/2022	8.500	319,600		500,000
A751004	Austin	TX		03/31/2022	9.000	876,252	15,500	2,300,000
R2004957667	Arlington	TX		05/11/2022	3.880	321,252		360,957
A751015	Argyle	TX		04/22/2022	7.500	732,000		915,000
P4220216714	Irvine	CA		05/04/2022	5.250	558,080		715,000
A9183300	La Jolla	CA		03/02/2022	12.000		123,907	2,400,000
A881087	Las Vegas	NV		05/17/2022	8.000	889,200		1,300,000
R2004957406	Clayton	NC		04/13/2022	4.090	402,945		452,747
A303308	Martinez	GA		05/16/2022	8.250	95,555		240,000
R2004957823	Greenwood	IN		06/08/2022	3.830	222,884		250,432
R2004957239	Port Richey	FL		04/13/2022	3.940	304,220		341,820
A271167	Midland	NC		05/27/2022	7.250	334,000		417,500
A271091	Statesville	NC		05/20/2022	7.250	154,980		200,000
A920128	Warner Springs	CA		05/04/2022	8.250	310,500		420,000
R2004957546	Covington	GA		04/27/2022	4.150	313,506		352,254
A630439	Oak Grove	MO		03/24/2022	7.250		89,095	370,000
A914514	Los Angeles	CA		04/06/2022	8.000		262,000	1,300,000
A920136	Lancaster	CA		04/26/2022	7.750	243,500		390,000
A881059	North Las Vegas	NV		03/11/2022	7.000	373,500		480,000
A321338	Orange Park	FL		05/27/2022	7.750	146,250		260,000
P2009023875	BALTIMORE	MD		05/18/2022	6.875	244,212		270,000
P2009023896	Brandon	MS		05/18/2022	7.625	253,287		280,000
P2009023617	UNION BEACH	NJ		05/04/2022	6.750	266,021		380,000
A919996	Lancaster	CA		04/28/2022	8.000	440,000		550,000
P2009023772	Laveen	AZ		06/15/2022	4.625	419,500		630,000
R2004957695	Columbus	OH		05/11/2022	4.040	349,563		392,767
P5220316920	Miami	FL		06/15/2022	5.500	434,635		600,000
A980222	Covington	WA		04/14/2022	8.000	405,000		480,000
P5220317600	Shasta Lake	CA		06/29/2022	7.750	189,831		276,000
A919472	Anza	CA		04/21/2022	8.000	337,500		475,000
P2009024080	Blaine	MN		06/02/2022	7.250	314,284		350,000
A919252	Lafayette	CA		03/01/2022	7.500		24,388	1,550,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
R2004957660	Kissimmee	FL		05/11/2022	3.910	382,261		429,507
A850434	Prescott	AZ		05/31/2022	8.500	405,711		650,000
A918080	Garden Grove	CA		03/03/2022	8.500		41,000	570,000
R2004957600	Tavares	FL		04/27/2022	3.910	371,226		417,108
A270956	Charlotte	NC		04/14/2022	7.000	272,000		340,000
R2004957473	Charlotte	NC		04/13/2022	4.120	334,093		375,385
P2009023941	Woodbridge	VA		05/18/2022	6.500	284,506		490,002
A919790	Escondido	CA		03/09/2022	7.000	602,000		730,000
R2004957772	Cordova	TN		06/08/2022	4.660	323,153		363,093
P2009023527	Montgomery Village	MD		04/06/2022	7.250	187,472		220,000
P5220216309	Millbrae	CA		05/04/2022	4.125	803,986		2,400,000
P5220216681	Boise	ID		05/04/2022	5.990	505,343		678,000
P2009023598	FOUNTAIN HILLS	AZ		05/04/2022	4.875	452,786		635,000
P2009023845	Everett	WA		05/04/2022	6.125	433,135		509,000
P4220418604	Newport News	VA		06/29/2022	8.500	186,375		406,000
P5220418203	Frisco	TX		06/15/2022	6.500	1,050,335		1,366,000
P4220417936	Loganville	GA		06/02/2022	7.375	369,336		390,000
P2009023574	Desert Hot Springs	CA		04/06/2022	6.125	213,381		280,000
A919215	San Diego	CA		03/14/2022	7.000		30,000	690,100
P2009023995	Elmhurst	IL		06/15/2022	6.125	216,396		280,000
P2009024016	Fort Washington	MD		06/02/2022	7.125	369,833		412,000
A980195	Seattle	WA		04/01/2022	7.500		62,570	2,370,000
P2009023580	MCLEAN	VA		04/20/2022	3.990	1,694,394		2,215,000
P4220317643	La Porte	TX		06/15/2022	6.125	785,242		850,000
A919427	Los Angeles	CA		03/22/2022	7.750		240,650	3,400,000
A920039	San Jose	CA		04/26/2022	8.250	769,500		1,075,000
P4220316895	Kinnelon	NJ		06/02/2022	5.990	888,365		960,000
P2009023953	Aurora	CO		05/04/2022	7.125	483,831		535,000
P5220418198	Detroit	MI		06/29/2022	8.500	113,295		156,000
R2004957471	Cordova	TN		04/13/2022	4.660	334,264		375,577
P2009023351	Sacramento	CA		04/06/2022	5.250	308,670		455,000
A750946	Austin	TX		03/02/2022	8.000		463,913	336,140
R2004957389	Stockbridge	GA		04/13/2022	4.150	357,785		402,006
P5220417828	Mesa	AZ		06/02/2022	7.990	1,108,186		1,270,000
P2009022871	Waukegan	IL		04/20/2022	6.250	181,503		213,000
A321291	Jacksonville	FL		05/16/2022	7.750	439,200		620,000
A321282	Ocala	FL		04/29/2022	7.500	400,950		540,000
R2004957826	Memphis	TN		06/08/2022	4.660	256,672		288,395
P5220317241	Tustin	CA		05/18/2022	5.125	493,891		770,000
A920040	San Jose	CA		04/27/2022	7.500	1,210,193	129,576	3,500,000
P5220317173	COOPERSBURG	PA		05/18/2022	8.250	463,275		590,000
R2004957365	Surprise	AZ		04/13/2022	3.710	386,892		434,710
P4220317254	Albemarle	NC		05/18/2022	5.625	115,631		152,000
A916953	Sacramento	CA		04/13/2022	8.500		43,000	175,000
P2009023978	PITTSGROVE	NJ		05/18/2022	6.625	481,579		575,000
P4220316965	Parkland	FL		04/20/2022	5.250	742,750		800,000
A980106	Seattle	WA		03/01/2022	8.000		69,774	692,000
A980221	Covington	WA		04/05/2022	8.000	315,000		460,000
A919761	Palmdale	CA		03/23/2022	8.000	438,750		585,000
A321252	Orlando	FL		04/13/2022	7.500	191,000		291,000
A980162	Seattle	WA		03/01/2022	7.500		367,807	675,000
R2004957408	Memphis	TN		04/13/2022	4.660	269,119		302,381
P5220519022	North Palm Beach	FL		06/29/2022	7.125	374,472		469,000
R2004957266	Humble	TX		04/13/2022	3.920	291,584		327,623
A271159	Mooresville	NC		05/27/2022	7.250	356,000		445,000
A919739	Spring Valley	CA		03/08/2022	7.250	468,000	52,000	620,000
A321287	Lakeland	FL		05/19/2022	7.000	342,000		445,000
R2004957678	Columbus	OH		05/11/2022	4.040	269,431		302,732
P2009024182	La Porte	TX		06/15/2022	9.125	199,501		275,000
A920091	Hayward	CA		04/20/2022	7.000	819,000		1,500,000
P2009023913	Palmyra	NJ		05/18/2022	6.750	194,398		216,000
A271175	Charlotte	NC		05/31/2022	7.250	320,000		400,000
P2009023428	North Las Vegas	NV		04/06/2022	3.875	257,165		425,000
A919801	Oceanside	CA		03/08/2022	7.250	740,000	38,000	840,000
A270981	Winston-Salem	NC		04/25/2022	7.000	256,000		320,000

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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
P2009024187	Palmdale	CA		06/02/2022	7.750	479,206		540,000
P2009023638	Long Branch	NJ		04/06/2022	5.750	253,090		352,000
P4220317196	Ocala	FL		05/04/2022	6.125	366,941		395,000
P2009023626	Surprise	AZ		04/20/2022	5.625	217,804		295,000
P5220116107	Antioch	IL		05/18/2022	5.875	424,301		581,000
R2004957762	Spring Hill	FL		05/25/2022	3.940	344,429		386,999
A919722	San Diego	CA		03/01/2022	7.250	785,000	65,000	1,050,000
A918441	Los Angeles	CA		05/24/2022	8.500		220,000	780,000
A350160	Oxford	AL		03/01/2022	8.000		91	38,500
P4220116044	Colorado Springs	CO		04/20/2022	4.250	266,901		408,000
P4220317246	Hollywood	FL		06/02/2022	5.125	762,736		885,000
P5220317709	HOUSTON	TX		06/29/2022	7.875	103,790		140,000
A918786	Hidden Hills	CA		03/01/2022	8.000		906,674	4,020,000
R2004957811	Riverview	FL		06/08/2022	3.940	381,454		428,600
P5220216760	DELTA	CO		06/15/2022	6.500	325,079		510,000
R2004957690	Canton	GA		05/11/2022	4.150	312,601		351,237
P5220216602	Palm Beach Gardens	FL		05/04/2022	5.375	348,184		447,000
A919101	Lake Arrowhead	CA		03/15/2022	8.500		42,000	1,650,000
R2004957769	Monroe	NC		05/25/2022	4.120	331,962		372,991
A917776	Los Angeles	CA		05/13/2022	8.000		88,875	2,600,000
A919609	Santa Ana	CA		04/12/2022	8.500		110,500	1,100,000
A270933	Monroe	NC		04/29/2022	7.000	332,000		415,000
P2009024257	Atlanta	GA		06/02/2022	5.990	729,157		855,000
A920390	Santee	CA		05/27/2022	7.250	652,500		800,000
P5220317125	Kodak	TN		06/29/2022	5.750	440,782		865,000
P2009023808	DENVER	CO		05/18/2022	7.500	371,143		465,000
A919923	Oceanside	CA		04/04/2022	7.500	384,000		480,000
A916452	Los Angeles	CA		03/22/2022	8.500		15,000	750,000
A150193	Bryn Mawr	PA		05/12/2022	9.000		22,000	360,000
A881149	Las Vegas	NV		05/20/2022	7.250	228,000		285,000
P4220418118	Miami	FL		06/02/2022	6.625	285,313		365,000
P4220116208	Pasadena	CA		05/18/2022	3.875	1,229,902		3,000,000
A980192	Seattle	WA		03/01/2022	7.500		119,403	2,075,000
P2009023265	Chicago	IL		03/09/2022	5.875	16,337		500,000
A350231	Montgomery	AL		05/31/2022	7.250	111,510		155,000
A271075	Shelby	NC		04/28/2022	7.500	86,450		150,000
P2009023548	Fresno	CA		04/20/2022	5.875	176,550		302,500
A920151	Jurupa Valley	CA		04/26/2022	8.750	315,350		475,000
P5220317479	Colorado Springs	CO		05/18/2022	7.875	378,075		450,000
R2004957233	Orient	OH		04/13/2022	4.040	233,007		261,806
A270779	Winston-Salem	NC		04/28/2022	8.000	1		175,000
A850366	Phoenix	AZ		03/09/2022	8.000		337,188	810,000
A914621	Los Angeles	CA		03/22/2022	9.500		20,000	2,500,000
P2009023464	Las Vegas	NV		04/06/2022	6.750	260,687		313,500
P5220317366	New Braunfels	TX		05/04/2022	6.990	327,219		410,000
A919932	Woodland Hills	CA		04/01/2022	8.500	1,247,000	31,500	2,150,000
P4220518876	Davenport	FL		06/29/2022	6.875	326,706		425,000
R2004957668	Conroe	TX		05/11/2022	3.920	255,262		286,811
A321239	Lakeland	FL		04/20/2022	7.000	180,000		270,000
P5220317632	ROCHESTER	NY		06/02/2022	7.625	125,670		188,000
P5220216317	Knightdale	NC		04/06/2022	4.500	507,995		549,000
A917100	Los Angeles	CA		03/01/2022	8.000		168,569	2,600,000
P2009023533	Beverly Hills	CA		05/04/2022	4.375	1,031,097		2,850,000
P2009023819	Ballwin	MO		05/04/2022	5.500	202,527		258,000
P5220317740	Denton	TX		06/29/2022	8.250	250,370		338,000
A270296	Statesville	NC		04/08/2022	9.000		30,850	20,000
P2009023432	Falls Church	VA		04/06/2022	7.875	183,379		245,000
A920296	San Diego	CA		05/23/2022	7.500	1,185,000		1,500,000
P2009023642	Darnestown	MD		05/04/2022	5.625	265,296		315,000
P4220418380	Rossville	GA		06/29/2022	6.750	261,477		285,000
P4220317104	TACOMA	WA		05/04/2022	5.990	420,390		500,000
R2004957523	Lancaster	TX		04/27/2022	3.880	338,799		380,673
P2009023611	Rutherfordton	NC		05/04/2022	7.375	178,199		198,000
A850345	Phoenix	AZ		04/14/2022	8.000		21,750	420,000
R2004957721	Southaven	MS		05/25/2022	4.660	326,150		366,461

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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
P4220418122	Deerfield Beach	FL		06/02/2022	6.125	408,884		470,000
R2004957615	Fresno	TX		04/27/2022	3.920	304,404		342,027
A210345	Lake Of The Woods	VA		04/28/2022	8.500	28,500	35,550	450,000
A916940	Sacramento	CA		04/13/2022	8.500		41,500	175,000
R2004957664	Canal Winchester	OH		05/11/2022	4.040	246,091		276,507
P4220317247	Pembroke Pines	FL		06/02/2022	5.125	395,994		490,000
A321197	Saint Petersburg	FL		04/08/2022	8.000	225,500		310,000
R2004957610	Orlando	FL		04/27/2022	3.910	381,399		428,538
A918459	Los Angeles	CA		03/01/2022	8.500		148,482	1,280,000
P4220317650	Baton Rouge	LA		06/02/2022	6.125	186,418		240,000
R2004957634	La Vergne	TN		04/27/2022	4.150	403,589		453,471
P2009023575	Henderson	NV		05/04/2022	5.125	158,599		276,000
A919787	Whittier	CA		04/11/2022	8.000	945,000	15,500	1,500,000
A350228	Montgomery	AL		03/31/2022	7.250	76,000		95,000
P5220116116	San Jose	CA		04/06/2022	4.250	579,872		988,000
P2009023954	Houston	TX		06/02/2022	6.500	356,166		420,000
P5220317456	Playa Del Rey	CA		05/18/2022	6.250	1,134,048		1,950,000
A920035	Fresno	CA		05/18/2022	8.000	157,250		250,000
P2009023517	Bayonne	NJ		04/06/2022	6.250	423,606		530,000
A200134	Baltimore	MD		04/18/2022	9.000	62,500		210,000
A370288	Memphis	TN		03/11/2022	7.000	256,000		312,000
R2004957802	Sun City Center	FL		06/08/2022	3.940	347,294		390,218
A915648	Thousand Oaks	CA		03/16/2022	8.000		232,000	1,600,000
P5220216822	Huntington Beach	CA		04/20/2022	5.500	1,402,569		1,850,000
P2009023307	Woodbridge	VA		03/09/2022	5.990	26		345,000
P4220317428	Atlanta	GA		05/18/2022	6.375	1,269,566		1,530,000
A919867	Fawnskin	CA		03/16/2022	7.250	880,000		1,100,000
A920008	Escondido	CA		04/15/2022	7.250	545,000		795,000
A918320	Hidden Hills	CA		03/01/2022	7.000		391,292	2,900,000
P5220317276	SEASIDE	OR		06/02/2022	5.875	1,152,799		1,300,000
P2009023860	Miami	FL		05/18/2022	4.875	182,734		240,000
P4220317564	Tempe	AZ		06/02/2022	5.990	369,504		483,000
P4220317518	Broomall	PA		06/02/2022	6.375	187,129		410,000
A919577	Los Angeles	CA		03/11/2022	8.500	639,000		1,050,000
A271002	Greensboro	NC		04/26/2022	7.000	180,000		225,000
P2009023911	Shingle Springs	CA		05/04/2022	5.750	1,971,743		2,550,000
P2009023944	Salt Lake Cty	UT		05/18/2022	6.875	392,778		434,000
P4220216793	Zephyrhills	FL		04/20/2022	5.375	158,363		210,000
A919510	Sherman Oaks	CA		04/01/2022	7.500		13,260	1,400,000
A751029	Austin	TX		05/20/2022	8.500	409,500		465,000
A914120	Hermosa Beach	CA		05/09/2022	8.500		341,000	2,000,000
A920392	Santee	CA		05/26/2022	7.500	558,000		800,000
A919798	San Diego	CA		03/08/2022	7.000	1,125,000	100,000	1,500,000
A918323	Redwood City	CA		03/10/2022	7.500		111,000	1,750,001
A750955	West Lake Hills	TX		05/20/2022	9.750	1,131,295		4,500,000
P4220316954	Los Banos	CA		04/20/2022	5.990	468,135		600,000
P5220317016	Hallandale Beach	FL		05/18/2022	5.375	541,123		649,000
P5210612865	Naples	FL		05/04/2022	4.990	504,386		778,000
P5220418358	Los Angeles	CA		06/02/2022	7.625	1,339,494		1,595,000
A350223	Pisgah	AL		03/21/2022	7.000	143,500		200,000
P2009023539	Laurel	MD		05/04/2022	6.990	354,894		420,000
R2004957472	Kissimmee	FL		04/13/2022	3.910	361,625		406,320
P2009020327	BELFORD	NJ		04/14/2022	5.125		59	925,000
A919911	San Jose	CA		03/21/2022	7.500	1,008,000		1,400,000
R2004957195	Hampton	GA		04/13/2022	4.150	339,835		381,837
P5220317177	PALMETTO BAY	FL		05/04/2022	5.875	482,595		950,000
P2009023295	Chicago	IL		03/09/2022	6.750	25		360,000
P2009023849	Woodruff	SC		05/04/2022	6.625	203,502		257,000
P5220317533	ORLANDO	FL		06/15/2022	7.750	352,783		415,000
A321248	Jacksonville	FL		04/06/2022	7.500	168,000		222,000
A918084	Los Angeles	CA		03/01/2022	8.000		247,137	850,000
A370231	Nashville	TN		03/23/2022	7.500		74,120	303,500
A350232	Montgomery	AL		04/29/2022	7.250	118,418		155,000
P5220317293	Richmond	VA		06/15/2022	6.250	243,648		396,000
P2009023283	Hyattsville	MD		03/09/2022	6.625	32		375,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
P2009023388	Cicero	IL		04/06/2022	7.375	191,491		199,000
A918221	Newark	CA		05/18/2022	8.000		67,500	800,000
R2004957645	San Tan Valley	AZ		04/27/2022	3.710	364,750		409,832
A270263	Raeford	NC		03/01/2022	8.000		567	40,000
P2009023457	Orange	CA		05/04/2022	5.125	1,127,470		1,350,000
A919812	Los Angeles	CA		03/24/2022	8.000	929,500	95,000	1,700,000
P2009023776	Saint Stephen	SC		04/06/2022	4.990	221,420		315,000
P2009023818	Damascus	OR		04/20/2022	7.875	426,000		606,000
P2009023765	Las Vegas	NV		05/04/2022	4.500	1,249,071		2,365,000
P2009023861	Manteca	CA		06/02/2022	6.125	645,148		765,000
R2004957701	Wimauma	FL		05/25/2022	3.940	360,400		404,944
A430638	Cleveland Heights	OH		03/14/2022	8.500		31,451	80,000
A919883	San Diego	CA		03/17/2022	7.250	880,000		1,100,000
P4220518860	Tamarac	FL		06/15/2022	8.375	131,280		155,000
A350175	Somerville	AL		03/01/2022	8.000		1,635	165,000
A918695	North Hollywood	CA		03/01/2022	8.000		166,521	1,090,000
P4220317116	N Topsail Beach	NC		05/04/2022	7.250	118,348		163,000
A370328	Knoxville	TN		05/25/2022	7.500	135,000		285,000
A850437	Phoenix	AZ		04/28/2022	7.500	207,962		1,550,000
A919129	Encino	CA		04/01/2022	7.000		478,485	16,000,000
P2009023957	Bakersfield	CA		05/18/2022	6.750	283,763		318,500
P2009023259	Silver Spring	MD		03/09/2022	6.625	20,232		410,000
P2009023887	Largo	FL		05/18/2022	6.250	1,069,259		1,340,000
P5220417943	McKinney	TX		06/29/2022	7.500	543,351		775,000
P2009023981	Monroe	NC		06/02/2022	7.125	374,288		415,000
R2004957403	Charlotte	NC		04/13/2022	4.120	276,205		310,343
P5220317394	GLENDALE	CA		05/04/2022	5.500	938,517		1,500,000
R2004957694	Austell	GA		05/11/2022	4.150	346,767		389,626
P4220317692	Austin	TX		06/29/2022	6.375	408,200		930,000
P2009023796	Kissimmee	FL		05/04/2022	5.125	250,744		400,000
A600475	Mundelein	IL		04/18/2022	8.000		89,110	247,000
P5220216719	ENGLEWOOD	OH		05/04/2022	7.250	226,136		253,000
P2009023888	Denison	TX		06/02/2022	5.625	157,547		275,000
A850398	Phoenix	AZ		03/24/2022	7.500	120,542		200,000
A918165	Indian Wells	CA		03/10/2022	9.000		96,000	800,000
A980239	Seattle	WA		05/26/2022	7.500	421,783		2,450,000
A170821	North Wildwood	NJ		03/15/2022	8.500	100,000		235,000
A920109	Chula Vista	CA		04/28/2022	7.250	610,000		865,000
A150191	Jenkintown	PA		03/24/2022	9.000		2,129	610,000
A850421	Phoenix	AZ		04/01/2022	7.500	637,956		915,000
A980173	Seattle	WA		03/02/2022	7.500		54,200	1,200,000
A918757	Los Angeles	CA		03/29/2022	8.500		70,650	1,225,000
A170790	Wall	NJ		03/16/2022	7.500		13,000	285,000
A270454	Conover	NC		03/21/2022	8.000		30,330	30,000
A919076	Los Angeles	CA		03/01/2022	7.500		25,096	1,600,000
A919241	San Diego	CA		04/08/2022	7.500		101,100	1,050,000
A210284	Locust Grove	VA		03/03/2022	9.000		38,200	55,000
A919565	Wildomar	CA		03/25/2022	7.000	445,724		615,000
A919132	Alameda	CA		03/03/2022	7.000		27,500	900,000
A350204	Montgomery	AL		04/12/2022	7.250		57,069	95,000
A919490	Coronado	CA		03/28/2022	7.000	1,746,000		2,400,000
A917966	Garden Grove	CA		03/03/2022	8.500		80,000	695,000
A919865	Vista	CA		03/23/2022	7.250	575,000		800,000
A915149	North Hollywood	CA		03/02/2022	9.750		121,381	828,000
A980068	Seattle	WA		03/01/2022	8.500		4,376	250,000
A321274	Oak Hill	FL		04/25/2022	7.500	457,500		610,000
A920158	Chula Vista	CA		04/29/2022	7.500	560,000		725,000
A370220	Nashville	TN		03/04/2022	7.500		85,800	745,000
A919065	El Cajon	CA		03/03/2022	7.000	496,830		635,000
A270873	Cornelius	NC		03/23/2022	7.000	352,000		440,000
A270932	Winston Salem	NC		04/05/2022	7.000	260,000		311,000
A916874	Los Angeles	CA		04/26/2022	9.000		10,366	1,650,000
A303025	Hapeville	GA		03/15/2022	10.000		9,591	50,000
A320959	Jacksonville	FL		03/01/2022	9.000		1,582	17,000
A918118	Garden Grove	CA		03/03/2022	8.500		6,000	705,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
A917439	Los Angeles	CA		03/01/2022	8.000		9,859	1,150,000
A370234	Knoxville	TN		04/01/2022	7.000		5,000	200,000
A270918	Monroe	NC		03/28/2022	7.000	312,000		390,000
A919668	San Diego	CA		04/19/2022	7.000		170,000	1,925,000
A918777	San Anselmo	CA		03/23/2022	8.500		103,500	1,110,000
A918853	Menifee	CA		03/01/2022	9.000		12,049	550,000
A919116	El Cajon	CA		03/10/2022	7.500		33,446	605,000
A919634	Chula Vista	CA		03/21/2022	7.250		40,000	870,000
A270452	Conover	NC		03/21/2022	8.000		61,925	25,000
A918995	Los Angeles	CA		03/01/2022	7.500		5,174	1,000,000
A918636	Rancho Mirage	CA		03/04/2022	7.500		5,000	990,000
A919177	Lakeside	CA		03/07/2022	7.000		10,000	435,000
A919244	Santee	CA		03/24/2022	7.000		30,000	790,000
A919278	El Cajon	CA		03/07/2022	7.000		6,500	555,000
A303275	Rock Spring	GA		04/25/2022	7.000	151,700		220,000
A916863	Los Angeles	CA		04/19/2022	9.000		49,144	600,000
A918062	Los Angeles	CA		03/01/2022	8.500		99,527	2,065,000
A321160	Spring Hill	FL		03/25/2022	7.500		29,500	420,000
A917256	San Gabriel	CA		03/02/2022	9.000		6,845	560,000
A919276	San Diego	CA		03/10/2022	7.500		35,377	1,132,000
A980119	Seattle	WA		03/30/2022	8.000		53,000	700,000
A918487	Cameron Park	CA		03/01/2022	7.250		6,550	510,000
A919892	San Diego	CA		03/22/2022	7.000	513,000		730,000
A918493	Cameron Park	CA		03/07/2022	7.250		36,000	420,000
A919195	Imperial Beach	CA		03/02/2022	7.000		55,000	465,000
A850351	Tucson	AZ		04/08/2022	7.000		55,000	212,000
A918157	Fullerton	CA		03/03/2022	8.500		34,000	665,000
A530100	Milwaukee	WI		03/22/2022	7.250	109,240		165,000
A210293	Richmond	VA		03/03/2022	8.000		115,749	30,000
A271034	Monroe	NC		04/20/2022	7.000	300,000		375,000
A210296	Richmond	VA		03/03/2022	8.000		103,236	30,000
A919100	Oakland	CA		04/01/2022	7.000		97,000	1,150,000
A919809	Norwalk	CA		03/29/2022	8.500	525,600		760,000
A270850	High Point	NC		03/18/2022	7.000	240,000		300,000
A919247	Citrus Heights	CA		03/01/2022	7.250		20,000	370,000
A370306	Knoxville	TN		04/18/2022	7.000	60,750		110,000
A270985	Monroe	NC		04/07/2022	7.000	360,000		450,000
A919192	Los Angeles	CA		04/04/2022	8.000		45,160	1,650,000
A630503	Kansas City	MO		04/28/2022	7.250		80,525	131,000
A919755	El Cajon	CA		03/07/2022	7.250	366,600		530,000
A916878	Redwood City	CA		03/01/2022	8.500		11,973	1,225,000
A800075	Denver	CO		03/01/2022	7.500		102,627	710,000
A918870	San Jose	CA		03/01/2022	7.500		47,345	1,650,000
A270868	Mooresville	NC		04/11/2022	7.000	368,000		460,000
A916952	Los Angeles	CA		03/01/2022	8.500		17,395	1,725,000
A918188	Pasadena	CA		03/11/2022	8.500		55,433	1,620,000
A881129	Las Vegas	NV		04/21/2022	8.500	356,250		475,000
A370249	Jefferson City	TN		03/01/2022	7.000	115,650		190,000
A919635	Julian	CA		04/22/2022	7.250	500,000		840,000
A916710	Redwood City	CA		03/01/2022	8.000		65,855	1,325,000
A370305	Sweetwater	TN		04/12/2022	7.000	69,000		160,000
A919314	Chula Vista	CA		03/08/2022	7.000		41,000	900,000
A800066	Denver	CO		03/01/2022	7.500		171,012	750,000
A918369	Los Angeles	CA		03/28/2022	8.000		32,500	825,000
A918918	San Diego	CA		03/14/2022	8.000		10,000	1,200,000
A270980	High Point	NC		04/28/2022	7.000	200,000		250,000
A915983	Los Angeles	CA		03/14/2022	9.000		33,440	1,150,000
A270848	Charlotte	NC		03/17/2022	7.000	276,000		345,000
A916524	Los Angeles	CA		03/01/2022	8.500		11,742	2,005,000
A917937	Redwood City	CA		03/01/2022	8.000		107,885	1,440,000
A270732	Raeford	NC		03/14/2022	7.000	180,000		225,000
A919992	Woodland Hills	CA		04/04/2022	7.500	558,000		800,000
A321235	Miami	FL		04/04/2022	7.500	220,500		350,000
A918876	Sacramento	CA		03/01/2022	8.500		8,365	410,000
A919122	Cupertino	CA		03/01/2022	7.500		35,535	3,600,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
Loan Number	2 City	3 State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
A270455	Conover	NC		03/21/2022	8.000		59,292	196,500
0399999. Mortgages in good standing - Residential mortgages-all other						743,336,543	48,555,239	1,555,765,204
0902557	NASHVILLE	TN		04/06/2022	3.570	6,500,000		12,400,000
0902558	NORTHRIDGE	CA		04/28/2022	3.430	12,000,000		27,900,000
0902559	WASHINGTON	DC		04/06/2022	3.810	29,000,000		42,900,000
0902560	NORTH CHARLESTON	SC		04/21/2022	3.740	32,500,000		56,800,000
0902561	CHARLOTTE	NC		05/10/2022	4.000	6,880,419		21,000,000
0902562	LAS VEGAS	NV		06/30/2022	4.340	20,000,000		36,600,000
990LUM1	LOS ANGELES	CA		12/20/2019	4.500		538,193	26,441,036
990OCS1	LONG ISLAND CITY	NY		01/03/2020	4.809		152,438	30,425,963
990THEA	LOS ANGELES	CA		11/25/2020	4.320		13,491	19,152,000
990USB1	LOS ANGELES	CA		09/15/2020	3.586		16,229	8,384,900
BM00001	OAKLAND	CA		11/24/2021	3.324		135,872	63,812,925
BM00004	NEW YORK	NY		03/11/2022	3.312		2,516,936	30,354,601
BM00005	NEW YORK	NY		03/11/2022	3.312		347,712	11,127,015
BM00007	ROSSLYN	VA		04/04/2022	3.730	34,650,000		53,763,440
BM00008	BOSTON	MA		06/29/2022	4.120	11,299,145		135,428,729
NC00005	ESTES PARK	CO		12/31/2021	5.230		1,261,157	171,000,000
NP00001	LOS ANGELES	CA		11/18/2021	5.224		450,193	164,300,000
NP00002	WILMER	TX		06/02/2022	3.934	6,947,909	32,296	159,000,000
V029991	CHARLESTON	SC		11/04/2020	3.862		449,885	34,030,500
0599999. Mortgages in good standing - Commercial mortgages-all other						159,777,473	5,914,402	1,104,821,109
990SWAN	LAKE BUENA VISTA	FL		11/02/2018	6.294		395,329	99,622,500
0699999. Mortgages in good standing - Mezzanine Loans							395,329	99,622,500
0899999. Total Mortgages in good standing						1,010,303,616	74,104,970	3,173,314,517
1699999. Total - Restructured Mortgages								
A9192800	Encino	CA		03/01/2022	10.000		183,307	18,000,000
1999999. Mortgages with overdue interest over 90 days-Residential mortgages-all other							183,307	18,000,000
2499999. Total - Mortgages with overdue interest over 90 days							183,307	18,000,000
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						1,010,303,616	74,288,277	3,191,314,517

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
A918319	Vallejo	CA		10/31/2021	03/22/2022	697,500							697,500	697,500			
A919387	Los Angeles	CA		02/25/2022	03/30/2022	657,019							657,019	657,019			
A350173	Eastaboga	AL		10/31/2021	03/01/2022	108,483							108,483	108,483			
A170821	North Wildwood	NJ		03/15/2022	05/23/2022	100,000							100,000	100,000			
A321057	Lakeland	FL		11/22/2021	05/03/2022	94,500							94,500	94,500			
A918772	Buena Park	CA		10/31/2021	04/19/2022	551,250							551,250	551,250			
P2009020278	Raleigh	NC		12/30/2020	05/13/2022	397,795		(47)			(47)		397,749	377,096		(20,653)	(20,653)
A920109	Chula Vista	CA		04/28/2022	05/20/2022	610,000							610,000	610,000			
A150197	Norristown	PA		10/31/2021	04/08/2022	109,719							109,719	109,719			
A916660	Los Angeles	CA		10/31/2021	03/09/2022	1,150,675							1,150,675	1,150,675			
A150191	Jenkintown	PA		03/24/2022	04/25/2022	796,500							796,500	796,500			
A630420	Kansas City	MO		10/31/2021	04/06/2022	81,000							81,000	81,000			
A918407	Fresno	CA		10/31/2021	04/05/2022	209,700							209,700	209,700			
A320907	Palmetto	FL		10/31/2021	03/31/2022	364,991							364,991	364,991			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
A660093	Overland Park	KS		10/31/2021	03/17/2022	206,380							206,380	206,380			
A919164	Lake Elsinore	CA		12/23/2021	03/25/2022	256,500							256,500	256,500			
A850284	Tucson	AZ		10/31/2021	04/07/2022	139,500							139,500	139,500			
A850377	Scottsdale	AZ		11/22/2021	04/15/2022	559,800							559,800	559,800			
P5211215662	Cape Coral	FL		03/09/2022	04/14/2022	239,357		(2)			(2)		239,355	234,500		(4,855)	(4,855)
A630495	Kansas City	MO		10/31/2021	04/12/2022	114,300							114,300	114,300			
A916265	West Hollywood	CA		10/31/2021	03/01/2022	3,835,532							3,835,532	3,835,532			
P2009020055	Glenn Heights	TX		12/16/2020	04/14/2022	227,313		(3)			(3)		227,310	220,850		(6,460)	(6,460)
A303101	Jenkinsburg	GA		10/31/2021	04/13/2022	116,050							116,050	116,050			
A850421	Phoenix	AZ		04/01/2022	05/01/2022	637,956							637,956	637,956			
A919185	Sacramento	CA		12/20/2021	03/07/2022	290,500							290,500	290,500			
A321019	Jacksonville	FL		10/31/2021	05/09/2022	72,000							72,000	72,000			
A460244	Indianapolis	IN		10/31/2021	04/19/2022	311,000							311,000	311,000			
A918101	Los Angeles	CA		10/31/2021	03/17/2022	787,500							787,500	787,500			
A919229	Oceanside	CA		12/23/2021	03/22/2022	580,000							580,000	580,000			
P2009020538	CLEARFIELD	UT		02/09/2021	05/13/2022	323,513		(19)			(19)		323,494	315,059		(8,435)	(8,435)
A480405	Ferndale	MI		10/31/2021	05/27/2022	238,000							238,000	238,000			
A980173	Seattle	WA		03/16/2022	04/14/2022	1,161,200							1,161,200	1,161,200			
A916231	Encino	CA		10/31/2021	04/13/2022	5,318,459							5,318,459	5,318,459			
P2001017121	Cypress	TX		06/25/2020	06/14/2022	613,488		26			26		613,514	625,744		12,230	12,230
A750918	Conroe	TX		10/31/2021	04/29/2022	176,040							176,040	176,040			
A270252	Winston Salem	NC		10/31/2021	03/29/2022	75,468							75,468	75,468			
A303220	Stockbridge	GA		12/16/2021	03/10/2022	120,700							120,700	120,700			
A321043	Jacksonville	FL		10/31/2021	05/09/2022	58,500							58,500	58,500			
A918757	Los Angeles	CA		03/29/2022	05/17/2022	1,271,350							1,271,350	1,271,350			
A370243	South Pittsburg	TN		12/17/2021	03/14/2022	43,967							43,967	43,967			
A918105	Laguna Niguel	CA		10/31/2021	04/07/2022	1,050,000							1,050,000	1,050,000			
A800063	Pueblo	CO		10/31/2021	03/29/2022	148,580							148,580	148,580			
A430599	Beachwood	OH		10/31/2021	04/11/2022	391,156							391,156	391,156			
A270512	Greensboro	NC		12/23/2021	03/04/2022	232,000							232,000	232,000			
A919315	Imperial Beach	CA		12/28/2021	03/10/2022	268,000							268,000	268,000			
P2009020496	PITTSBURGH	PA		01/27/2021	05/13/2022	268,819		(19)			(19)		268,800	259,934		(8,866)	(8,866)
A918764	Concord	CA		10/31/2021	03/24/2022	917,000							917,000	917,000			
A270629	Greensboro	NC		02/04/2022	03/28/2022	184,000							184,000	184,000			
A917227	Garden Grove	CA		10/31/2021	04/12/2022	693,000							693,000	693,000			
A919246	Chula Vista	CA		12/27/2021	03/28/2022	868,500							868,500	868,500			
A918851	Compton	CA		10/31/2021	03/02/2022	409,500							409,500	409,500			
A170778	Parlin	NJ		10/31/2021	03/07/2022	220,500							220,500	220,500			
A150188	Pittsburgh	PA		10/31/2021	03/10/2022	236,250							236,250	236,250			
A170790	Wall	NJ		03/16/2022	04/15/2022	308,750							308,750	308,750			
P2009022113	Boca Raton	FL		08/17/2021	06/14/2022	261,659		(65)			(65)		261,594	247,059		(14,535)	(14,535)
A270454	Conover	NC		03/21/2022	04/22/2022	160,580							160,580	160,580			
A430597	Euclid	OH		10/31/2021	05/13/2022	166,386							166,386	166,386			
A630444	Independence	MO		10/31/2021	04/06/2022	62,845							62,845	62,845			
A303054	Carrollton	GA		10/31/2021	03/24/2022	157,500							157,500	157,500			
A918768	Modesto	CA		10/31/2021	03/01/2022	187,000							187,000	187,000			
A919266	Westlake Village	CA		12/21/2021	04/06/2022	386,250							386,250	386,250			
A321034	Jacksonville	FL		10/31/2021	05/09/2022	76,500							76,500	76,500			
A880953	Las Vegas	NV		12/23/2021	05/12/2022	285,750							285,750	285,750			
A917769	Los Angeles	CA		10/31/2021	03/14/2022	1,687,500							1,687,500	1,687,500			
A430660	Cleveland	OH		12/16/2021	04/11/2022	88,828							88,828	88,828			
A919343	San Diego	CA		01/07/2022	04/13/2022	938,000							938,000	938,000			
A850326	Tucson	AZ		10/31/2021	03/22/2022	326,250							326,250	326,250			
A850338	Dewey-Humboldt	AZ		10/31/2021	04/20/2022	173,917							173,917	173,917			
A919076	Los Angeles	CA		05/01/2022	05/04/2022	1,355,214							1,355,214	1,355,214			
A370162	Memphis	TN		10/31/2021	03/29/2022	54,200							54,200	54,200			
A303178	Conyers	GA		10/31/2021	03/23/2022	139,400							139,400	139,400			
P2009021620	Long Island City	NY		06/29/2021	06/14/2022	413,627		(1,362)			(1,362)		412,265	394,540		(17,725)	(17,725)
A916056	Los Angeles	CA		10/31/2021	03/29/2022	692,000							692,000	692,000			
A270371	Burlington	NC		10/31/2021	05/02/2022	89,600							89,600	89,600			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
A430531	Lakewood	OH		10/31/2021	04/13/2022	84,150							84,150	84,150			
A190020	Wilmington	DE		10/31/2021	03/28/2022	99,500							99,500	99,500			
A321011	Safety Harbor	FL		10/31/2021	04/14/2022	197,910							197,910	197,910			
A918941	Cerritos	CA		11/22/2021	04/28/2022	868,499							868,499	868,499			
A919447	Vallejo	CA		01/27/2022	03/22/2022	319,500							319,500	319,500			
A918811	La Mesa	CA		10/31/2021	03/17/2022	341,100							341,100	341,100			
A370173	Decatur	TN		10/31/2021	03/30/2022	254,800							254,800	254,800			
A150196	Trappe	PA		10/31/2021	05/05/2022	159,300							159,300	159,300			
A919648	Oceanside	CA		02/23/2022	05/06/2022	602,000							602,000	602,000			
A270346	High Point	NC		10/31/2021	03/29/2022	60,000							60,000	60,000			
A918478	American Canyon	CA		10/31/2021	03/23/2022	346,500							346,500	346,500			
A918002	San Bernardino	CA		10/31/2021	04/13/2022	243,750							243,750	243,750			
A919241	San Diego	CA		04/19/2022	05/17/2022	1,040,000							1,040,000	1,040,000			
A880590	Las Vegas	NV		10/31/2021	03/09/2022	637,500							637,500	637,500			
A917959	Danville	CA		10/31/2021	03/22/2022	745,000							745,000	745,000			
A919373	Jackson	CA		01/10/2022	03/02/2022	211,500							211,500	211,500			
A303176	Dacula	GA		10/31/2021	03/24/2022	174,250							174,250	174,250			
A919231	San Diego	CA		12/21/2021	03/10/2022	790,000							790,000	790,000			
A270374	Stokesdale	NC		11/22/2021	05/02/2022	132,000							132,000	132,000			
A630465	Independence	MO		10/31/2021	04/06/2022	77,200							77,200	77,200			
A750923	Houston	TX		10/31/2021	04/29/2022	195,000							195,000	195,000			
A918693	Sacramento	CA		10/31/2021	03/22/2022	465,000							465,000	465,000			
A210284	Locust Grove	VA		03/03/2022	03/25/2022	272,306							272,306	272,306			
A919565	Wildomar	CA		03/25/2022	05/11/2022	445,724							445,724	445,724			
A320987	Belleair	FL		10/31/2021	03/18/2022	329,000							329,000	329,000			
A150206	Darby	PA		10/31/2021	03/10/2022	135,000							135,000	135,000			
A918360	Oakland	CA		10/31/2021	03/22/2022	405,000							405,000	405,000			
A917842	Oakland	CA		10/31/2021	03/29/2022	693,000							693,000	693,000			
A270212	Greensboro	NC		10/31/2021	05/02/2022	63,500							63,500	63,500			
A430596	Akron	OH		10/31/2021	05/13/2022	21,894							21,894	21,894			
A270801	Concord	NC		02/25/2022	04/11/2022	276,000							276,000	276,000			
A350201	Montgomery	AL		10/31/2021	04/14/2022	132,749							132,749	132,749			
A980130	Seattle	WA		10/31/2021	03/10/2022	446,250							446,250	446,250			
A919132	Alameda	CA		03/03/2022	05/03/2022	900,000							900,000	900,000			
A918424	Vista	CA		10/31/2021	03/22/2022	732,100							732,100	732,100			
A919123	Pomona	CA		12/14/2021	03/17/2022	405,000							405,000	405,000			
A350204	Montgomery	AL		04/28/2022	05/27/2022	139,999							139,999	139,999			
A917834	Sonoma	CA		10/31/2021	03/11/2022	423,000							423,000	423,000			
A630487	Raymore	MO		10/31/2021	05/11/2022	158,800							158,800	158,800			
A919490	Coronado	CA		03/28/2022	04/13/2022	1,746,000							1,746,000	1,746,000			
P2009021557	Pinecrest	FL		06/29/2021	06/14/2022	1,568,443		(393)			(393)		1,568,050	1,479,524		(88,526)	(88,526)
A917966	Garden Grove	CA		03/25/2022	04/25/2022	841,500							841,500	841,500			
A919865	Vista	CA		03/23/2022	04/28/2022	575,000							575,000	575,000			
P1911015951	Sarasota	FL		06/25/2020	04/14/2022	729,289		2			2		729,291	743,640		14,349	14,349
A270698	Charlotte	NC		02/07/2022	05/13/2022	320,000							320,000	320,000			
A915149	North Hollywood	CA		03/02/2022	04/27/2022	1,204,506							1,204,506	1,204,506			
A270540	Richlands	NC		12/14/2021	03/17/2022	144,000							144,000	144,000			
A916053	Altadena	CA		10/31/2021	04/07/2022	733,500							733,500	733,500			
A430627	Shaker Heights	OH		10/31/2021	04/27/2022	172,200							172,200	172,200			
A917611	Sacramento	CA		10/31/2021	03/07/2022	578,512							578,512	578,512			
A918938	San Diego	CA		11/22/2021	03/09/2022	428,850							428,850	428,850			
A918905	Fresno	CA		11/22/2021	03/31/2022	241,400							241,400	241,400			
A919337	Raymond	CA		01/18/2022	03/03/2022	119,700							119,700	119,700			
A980068	Seattle	WA		03/01/2022	04/28/2022	647,344							647,344	647,344			
A321274	Oak Hill	FL		04/25/2022	05/18/2022	457,500							457,500	457,500			
A430573	South Euclid	OH		10/31/2021	03/10/2022	195,000							195,000	195,000			
A321024	Middleburg	FL		10/31/2021	03/03/2022	318,750							318,750	318,750			
A920158	Chula Vista	CA		04/29/2022	05/31/2022	560,000							560,000	560,000			
A210304	Richmond	VA		10/31/2021	03/09/2022	275,000							275,000	275,000			
A370220	Nashville	TN		03/04/2022	04/29/2022	672,000							672,000	672,000			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
A630423	Kansas City	MO		10/31/2021	04/06/2022	69,300							69,300	69,300			
A918556	San Diego	CA		10/31/2021	03/07/2022	713,208							713,208	713,208			
A919065	El Cajon	CA		03/03/2022	05/27/2022	496,830							496,830	496,830			
A321044	Saint Petersburg	FL		11/22/2021	05/03/2022	187,500							187,500	187,500			
P1911015669	Mission Viejo	CA		06/25/2020	04/14/2022	579,641		2			2		579,643	590,999		11,356	11,356
A918801	Simi Valley	CA		10/31/2021	03/03/2022	223,000							223,000	223,000			
A630464	Independence	MO		10/31/2021	04/11/2022	67,500							67,500	67,500			
A916676	San Diego	CA		10/31/2021	04/13/2022	846,225							846,225	846,225			
A270873	Cornelius	NC		03/23/2022	05/17/2022	352,000							352,000	352,000			
P4190706220	Millsboro	DE		06/25/2020	06/14/2022	259,530		23			23		259,553	264,726		5,173	5,173
A270792	Durham	NC		02/28/2022	05/09/2022	304,000							304,000	304,000			
A630450	Independence	MO		10/31/2021	04/06/2022	138,750							138,750	138,750			
A880942	North Las Vegas	NV		12/17/2021	03/31/2022	348,000							348,000	348,000			
A270659	Whitsett	NC		02/22/2022	04/01/2022	236,000							236,000	236,000			
A918247	Antioch	CA		10/31/2021	03/22/2022	401,250							401,250	401,250			
A270416	Charlotte	NC		10/31/2021	04/13/2022	200,000							200,000	200,000			
A270932	Winston Salem	NC		04/05/2022	05/12/2022	260,000							260,000	260,000			
A919202	West Sacramento	CA		12/15/2021	04/01/2022	288,000							288,000	288,000			
A918608	Vallejo	CA		10/31/2021	03/22/2022	301,050							301,050	301,050			
A880600	Las Vegas	NV		10/31/2021	03/03/2022	821,070							821,070	821,070			
A270804	Monroe	NC		02/28/2022	03/29/2022	292,000							292,000	292,000			
A918346	Altadena	CA		10/31/2021	03/09/2022	821,520							821,520	821,520			
A350195	Montgomery	AL		10/31/2021	04/15/2022	70,846							70,846	70,846			
P2009020488	Denver	CO		01/14/2021	04/14/2022	803,520		(557)			(557)		802,962	789,330		(13,633)	(13,633)
P4191209305	Washington	DC		06/25/2020	05/13/2022	130,672							130,672	133,300		2,628	2,628
A916874	Los Angeles	CA		04/26/2022	05/17/2022	1,895,716							1,895,716	1,895,716			
A918917	San Diego	CA		11/22/2021	03/21/2022	732,000							732,000	732,000			
P2009022077	Redwood City	CA		08/17/2021	05/13/2022	1,185,643		(104)			(104)		1,185,540	1,119,000		(66,540)	(66,540)
A303025	Hapeville	GA		03/15/2022	03/24/2022	278,550							278,550	278,550			
A630446	Independence	MO		10/31/2021	03/31/2022	54,000							54,000	54,000			
A850367	Tucson	AZ		10/31/2021	04/07/2022	253,000							253,000	253,000			
A880854	Henderson	NV		10/31/2021	03/30/2022	375,000							375,000	375,000			
P1912016817	Addison	TX		06/25/2020	04/14/2022	159,046		1			1		159,047	162,178		3,132	3,132
A918946	San Diego	CA		11/22/2021	03/15/2022	418,500							418,500	418,500			
A270317	Gibsonville	NC		10/31/2021	03/29/2022	129,375							129,375	129,375			
A320826	Sandford	FL		10/31/2021	03/02/2022	71,957							71,957	71,957			
A880827	Las Vegas	NV		10/31/2021	03/22/2022	280,000							280,000	280,000			
A303138	Jackson	GA		10/31/2021	04/22/2022	180,000							180,000	180,000			
A320959	Jacksonville	FL		04/01/2022	04/14/2022	112,938							112,938	112,938			
P2009022042	HOLLYWOOD	FL		08/17/2021	06/14/2022	200,338		(54)			(54)		200,284	188,962		(11,323)	(11,323)
A370169	Nashville	TN		10/31/2021	05/11/2022	311,250							311,250	311,250			
A916800	San Diego	CA		10/31/2021	03/16/2022	390,000							390,000	390,000			
A918118	Garden Grove	CA		03/03/2022	04/26/2022	784,000							784,000	784,000			
A918223	San Francisco	CA		10/31/2021	04/12/2022	1,025,378							1,025,378	1,025,378			
A919188	Van Nuys	CA		12/15/2021	04/04/2022	675,000							675,000	675,000			
A917439	Los Angeles	CA		03/01/2022	03/24/2022	1,517,725							1,517,725	1,517,725			
A915934	Los Angeles	CA		10/31/2021	04/04/2022	991,000							991,000	991,000			
P2009022136	Spring	TX		08/17/2021	04/14/2022	87,572							87,572	83,124		(4,448)	(4,448)
A630415	Kansas City	MO		10/31/2021	04/06/2022	112,500							112,500	112,500			
A270207	Winston Salem	NC		10/31/2021	05/02/2022	65,625							65,625	65,625			
A918745	Richmond	CA		10/31/2021	05/31/2022	274,500							274,500	274,500			
A880833	North Las Vegas	NV		10/31/2021	04/29/2022	216,000							216,000	216,000			
A630397	Kansas City	MO		10/31/2021	05/03/2022	423,000							423,000	423,000			
A918727	San Clemente	CA		10/31/2021	04/19/2022	940,500							940,500	940,500			
A370234	Knoxville	TN		04/01/2022	05/20/2022	197,500							197,500	197,500			
A430625	Mechanicsburg	OH		10/31/2021	04/25/2022	166,320							166,320	166,320			
A270410	Supply	NC		11/22/2021	03/07/2022	145,530							145,530	145,530			
A881020	North Las Vegas	NV		02/07/2022	05/19/2022	310,500							310,500	310,500			
A919250	Burlingame	CA		12/21/2021	04/08/2022	2,052,000							2,052,000	2,052,000			
A270918	Monroe	NC		03/28/2022	05/18/2022	312,000							312,000	312,000			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
A830014	Osburn	ID		02/07/2022	04/11/2022	172,500							172,500	172,500			
P4191109039	Costa Mesa	CA		06/25/2020	05/13/2022	1,278,678		383			383		1,279,060	1,291,880		12,819	12,819
P2009022119	Middletown	DE		08/17/2021	06/14/2022	311,903		(753)			(753)		311,151	296,409		(14,741)	(14,741)
A630428	Kansas City	MO		10/31/2021	03/01/2022	247,500							247,500	247,500			
A880830	Las Vegas	NV		10/31/2021	03/04/2022	288,000							288,000	288,000			
A918103	Los Angeles	CA		10/31/2021	03/11/2022	339,047							339,047	339,047			
A918965	San Diego	CA		11/22/2021	03/04/2022	750,378							750,378	750,378			
A918847	Altadena	CA		10/31/2021	04/29/2022	1,135,800							1,135,800	1,135,800			
A919668	San Diego	CA		04/22/2022	05/20/2022	1,529,000							1,529,000	1,529,000			
A919502	Santee	CA		01/28/2022	04/15/2022	554,868							554,868	554,868			
A370176	Watertown	TN		10/31/2021	05/23/2022	206,250							206,250	206,250			
A918777	San Anselmo	CA		03/23/2022	05/13/2022	1,174,000							1,174,000	1,174,000			
A918919	San Diego	CA		10/31/2021	04/19/2022	781,000							781,000	781,000			
A918990	El Cajon	CA		11/22/2021	04/14/2022	939,600							939,600	939,600			
A220012	Washington	DC		10/31/2021	03/23/2022	731,250							731,250	731,250			
A880872	Las Vegas	NV		10/31/2021	03/10/2022	266,000							266,000	266,000			
A919066	Oceanside	CA		01/01/2022	05/06/2022	432,000							432,000	432,000			
P4200110022	Great Meadows	NJ		06/25/2020	04/14/2022	184,659							184,660	188,310		3,650	3,650
A919575	El Cajon	CA		02/17/2022	04/11/2022	517,500							517,500	517,500			
A303113	Monticello	GA		10/31/2021	04/28/2022	107,700							107,700	107,700			
A918123	Orinda	CA		10/31/2021	03/18/2022	1,318,900							1,318,900	1,318,900			
A917927	Palm Springs	CA		10/31/2021	03/31/2022	330,000							330,000	330,000			
A800056	Denver	CO		10/31/2021	04/15/2022	573,750							573,750	573,750			
A350200	Montgomery	AL		10/31/2021	04/15/2022	62,550							62,550	62,550			
A918853	Menifee	CA		03/01/2022	03/29/2022	570,000							570,000	570,000			
P2009021348	Sunny Isles Beach	FL		05/28/2021	06/14/2022	522,196		(134)			(134)		522,062	492,086		(29,976)	(29,976)
A370211	Memphis	TN		10/31/2021	05/02/2022	54,375							54,375	54,375			
A980184	Washougal	WA		12/30/2021	03/24/2022	300,000							300,000	300,000			
P2009022098	Philadelphia	PA		08/17/2021	04/14/2022	276,136		(6)			(6)		276,130	260,728		(15,401)	(15,401)
A918948	San Jose	CA		12/10/2021	03/04/2022	260,000							260,000	260,000			
A270722	Concord	NC		02/15/2022	05/02/2022	288,000							288,000	288,000			
P2009020071	Valley Village	CA		12/18/2020	06/14/2022	459,878		(1,194)			(1,194)		458,684	444,424		(14,260)	(14,260)
A919463	Bakersfield	CA		01/21/2022	05/20/2022	252,000							252,000	252,000			
A918809	Ventura	CA		10/31/2021	05/17/2022	570,000							570,000	570,000			
P4211215272	Victorville	CA		03/09/2022	04/14/2022	184,708		219	221		(2)		184,706	179,558		(5,148)	(5,148)
A918865	Montclair	CA		12/10/2021	04/11/2022	396,000							396,000	396,000			
A730073	Oklahoma City	OK		10/31/2021	05/02/2022	96,000							96,000	96,000			
A918988	Los Angeles	CA		11/22/2021	04/13/2022	404,000							404,000	404,000			
A303166	Rome	GA		10/31/2021	03/23/2022	74,078							74,078	74,078			
A918340	Antioch	CA		10/31/2021	03/22/2022	253,800							253,800	253,800			
A917541	Sylmar	CA		10/31/2021	04/06/2022	213,750							213,750	213,750			
A303115	Monticello	GA		10/31/2021	05/05/2022	106,700							106,700	106,700			
P2009020487	Los Angeles	CA		01/14/2021	04/14/2022	48,667		(6)			(6)		48,661	47,000		(1,661)	(1,661)
A919116	El Cajon	CA		03/10/2022	04/08/2022	666,950							666,950	666,950			
A919462	Apple Valley	CA		01/31/2022	03/14/2022	307,500							307,500	307,500			
P2009021330	Cupertino	CA		05/28/2021	04/14/2022	926,509		(21)			(21)		926,488	873,115		(53,372)	(53,372)
A270727	Gastonia	NC		02/14/2022	03/29/2022	228,000							228,000	228,000			
A970057	Sandy	OR		10/31/2021	03/09/2022	216,900							216,900	216,900			
P2009020410	Greenville	NY		01/29/2021	05/13/2022	264,200		(31)			(31)		264,169	250,782		(13,387)	(13,387)
A919257	San Diego	CA		12/16/2021	04/01/2022	657,000							657,000	657,000			
A850331	Phoenix	AZ		10/31/2021	03/07/2022	240,000							240,000	240,000			
A850347	Tucson	AZ		10/31/2021	04/07/2022	205,750							205,750	205,750			
A919240	San Diego	CA		12/20/2021	03/24/2022	1,062,000							1,062,000	1,062,000			
A919288	Richmond	CA		12/30/2021	03/03/2022	351,000							351,000	351,000			
A880928	Las Vegas	NV		12/15/2021	04/12/2022	254,000							254,000	254,000			
A880909	Henderson	NV		11/22/2021	05/09/2022	477,000							477,000	477,000			
A270796	Charlotte	NC		02/28/2022	03/25/2022	225,000							225,000	225,000			
P2009020422	Saint Albans	NY		01/29/2021	06/14/2022	684,295		(2,323)			(2,323)		681,972	655,535		(26,437)	(26,437)
A270746	Pfafftown	NC		02/25/2022	04/14/2022	304,000							304,000	304,000			
A270565	Charlotte	NC		12/22/2021	05/24/2022	268,000							268,000	268,000			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
A919634	Chula Vista	CA		03/24/2022	04/26/2022	686,000							686,000	686,000			
P2009021410	Albany	NY		05/28/2021	05/13/2022	123,944		(18)			(18)		123,926	116,715		(7,211)	(7,211)
A918700	Reseda	CA		10/31/2021	05/31/2022	549,000							549,000	549,000			
A918554	Chowchilla	CA		10/31/2021	05/25/2022	143,550							143,550	143,550			
P2009020131	Forest Hills	NY		12/18/2020	06/14/2022	29		11			11		40	28		(12)	(12)
A430552	Cleveland Heights	OH		10/31/2021	05/06/2022	198,000							198,000	198,000			
P2009021897	Greenbrae	CA		07/30/2021	05/13/2022	1,045,673		(131)			(131)		1,045,542	988,506		(57,036)	(57,036)
A270401	Charlotte	NC		10/31/2021	05/06/2022	232,000							232,000	232,000			
A880944	Las Vegas	NV		12/23/2021	04/08/2022	240,300							240,300	240,300			
P2009021546	Saint Helens	OR		06/29/2021	04/14/2022	487,350		(298)			(298)		487,052	464,861		(22,191)	(22,191)
A881016	Las Vegas	NV		02/22/2022	05/31/2022	224,000							224,000	224,000			
A980157	Vancouver	WA		10/31/2021	03/30/2022	223,128							223,128	223,128			
A270266	Canton	NC		10/31/2021	02/22/2022	135,720							135,720	135,720			
A630448	Grandview	MO		10/31/2021	04/06/2022	107,250							107,250	107,250			
A980129	Seattle	WA		10/31/2021	05/04/2022	712,500							712,500	712,500			
A270690	Charlotte	NC		02/18/2022	04/01/2022	328,000							328,000	328,000			
A170794	Edison	NJ		11/22/2021	03/25/2022	360,000							360,000	360,000			
A270452	Conover	NC		03/21/2022	04/22/2022	181,609							181,609	181,609			
A918995	Los Angeles	CA		03/01/2022	03/14/2022	832,972							832,972	832,972			
A150207	Pottstown	PA		10/31/2021	05/17/2022	99,000							99,000	99,000			
A918750	San Diego	CA		10/31/2021	03/08/2022	512,000							512,000	512,000			
P2009020612	Tomball	TX		03/12/2021	05/13/2022	323,585		(25)			(25)		323,560	312,911		(10,649)	(10,649)
A210280	Locust Grove	VA		10/31/2021	03/18/2022	283,300							283,300	283,300			
A918636	Rancho Mirage	CA		03/04/2022	04/08/2022	1,012,500							1,012,500	1,012,500			
A321040	Jacksonville	FL		10/31/2021	05/09/2022	81,450							81,450	81,450			
A460250	Highland	IN		10/31/2021	03/07/2022	166,608							166,608	166,608			
A918969	Hawthorne	CA		11/22/2021	03/29/2022	886,500							886,500	886,500			
A918399	Glendale	CA		10/31/2021	03/31/2022	877,000							877,000	877,000			
A270318	Thomasville	NC		10/31/2021	03/29/2022	97,500							97,500	97,500			
A660073	Kansas City	KS		10/31/2021	03/15/2022	123,120							123,120	123,120			
A917017	Fresno	CA		10/31/2021	04/12/2022	107,325							107,325	107,325			
P2009021385	Yonkers	NY		05/28/2021	04/14/2022	411,980		(9)			(9)		411,971	388,211		(23,759)	(23,759)
P2009020305	Mystic	CT		12/30/2020	05/13/2022	244,531		(28)			(28)		244,502	231,791		(12,712)	(12,712)
A190011	Newark	DE		10/31/2021	04/19/2022	186,500							186,500	186,500			
A630490	Raytown	MO		10/31/2021	03/01/2022	106,900							106,900	106,900			
P4220216249	Miami	FL		03/30/2022	06/14/2022	900,227		(172)			(172)		900,054	870,179		(29,876)	(29,876)
A918690	El Sobrante	CA		10/31/2021	03/22/2022	382,500							382,500	382,500			
A918151	San Diego	CA		10/31/2021	04/28/2022	700,000							700,000	700,000			
A918706	Pleasant Hill	CA		10/31/2021	03/01/2022	709,500							709,500	709,500			
A270163	Winston Salem	NC		10/31/2021	03/04/2022	108,900							108,900	108,900			
A270557	Monroe	NC		12/17/2021	04/12/2022	316,000							316,000	316,000			
A918378	Alamo	CA		10/31/2021	04/13/2022	2,362,500							2,362,500	2,362,500			
A918769	Escondido	CA		10/31/2021	04/04/2022	1,110,000							1,110,000	1,110,000			
A918646	Sacramento	CA		10/31/2021	03/07/2022	207,700							207,700	207,700			
A916692	Los Angeles	CA		10/31/2021	03/11/2022	2,164,587							2,164,587	2,164,587			
A919177	Lakeside	CA		03/07/2022	04/13/2022	510,000							510,000	510,000			
A919244	Santee	CA		04/04/2022	04/19/2022	627,000							627,000	627,000			
P2009020078	Brooklyn	NY		12/18/2020	04/14/2022	758,964		(10)			(10)		758,954	729,256		(29,698)	(29,698)
A850294	Yuma	AZ		10/31/2021	04/27/2022	76,500							76,500	76,500			
A270723	Indian Trail	NC		02/09/2022	05/26/2022	348,000							348,000	348,000			
A918057	San Diego	CA		10/31/2021	03/14/2022	1,650,000							1,650,000	1,650,000			
A990005	Eagle River	AK		10/31/2021	05/09/2022	234,000							234,000	234,000			
P2009021885	Las Vegas	NV		07/30/2021	06/14/2022	295,575		(71)			(71)		295,504	279,416		(16,088)	(16,088)
A917806	Los Angeles	CA		10/31/2021	04/19/2022	672,498							672,498	672,498			
A370224	Englewood	TN		11/22/2021	05/11/2022	102,800							102,800	102,800			
A270319	Gibsonville	NC		10/31/2021	03/29/2022	89,370							89,370	89,370			
A918072	Laguna Niguel	CA		10/31/2021	03/04/2022	1,193,400							1,193,400	1,193,400			
A303099	Lagrange	GA		10/31/2021	05/10/2022	141,250							141,250	141,250			
A918050	Los Angeles	CA		10/31/2021	03/01/2022	329,181							329,181	329,181			
P2009020163	Washington	DC		12/30/2020	04/14/2022	286,011		(5)			(5)		286,007	276,581		(9,425)	(9,425)

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
A270478	Mc Leansville	NC		12/14/2021	03/02/2022	200,000							200,000	200,000			
A918182	Los Angeles	CA		10/31/2021	03/18/2022	397,500							397,500	397,500			
A303183	Carrollton	GA		10/31/2021	05/05/2022	67,150							67,150	67,150			
A630392	Sugar Creek	MO		10/31/2021	05/03/2022	67,905							67,905	67,905			
A270361	Winston Salem	NC		10/31/2021	05/04/2022	16,788							16,788	16,788			
A800064	Pueblo	CO		10/31/2021	03/29/2022	123,750							123,750	123,750			
A880858	North Las Vegas	NV		10/31/2021	04/11/2022	276,000							276,000	276,000			
A919350	Santee	CA		01/06/2022	04/04/2022	535,509							535,509	535,509			
A460260	Bluffton	IN		10/31/2021	05/18/2022	90,900							90,900	90,900			
A750920	Katy	TX		10/31/2021	04/29/2022	206,250							206,250	206,250			
A850372	Phoenix	AZ		10/31/2021	05/26/2022	360,000							360,000	360,000			
P2009022111	Chula Vista	CA		08/17/2021	06/14/2022	884,840		(220)			(220)		884,620	835,478		(49,142)	(49,142)
A270550	Charlotte	NC		12/21/2021	03/03/2022	202,500							202,500	202,500			
A630433	Springfield	MO		10/31/2021	05/20/2022	52,650							52,650	52,650			
P2009022100	Discovery Bay	CA		08/17/2021	04/14/2022	942,471		(21)			(21)		942,450	889,736		(52,714)	(52,714)
A918945	San Diego	CA		11/22/2021	04/13/2022	625,000							625,000	625,000			
A918120	Newport Beach	CA		10/31/2021	03/10/2022	1,687,500							1,687,500	1,687,500			
A917019	Encino	CA		10/31/2021	04/22/2022	1,665,000							1,665,000	1,665,000			
A630402	Independence	MO		10/31/2021	04/15/2022	83,700							83,700	83,700			
A320971	Jacksonville	FL		10/31/2021	05/09/2022	66,600							66,600	66,600			
A914652	Los Angeles	CA		10/31/2021	04/26/2022	580,500							580,500	580,500			
A370250	Murfreesboro	TN		12/14/2021	05/25/2022	288,000							288,000	288,000			
A919434	Palmdale	CA		02/11/2022	05/04/2022	420,000							420,000	420,000			
A919278	El Cajon	CA		03/07/2022	04/07/2022	628,000							628,000	628,000			
A918717	Sacramento	CA		10/31/2021	05/25/2022	306,000							306,000	306,000			
P2009021921	Naples	FL		07/30/2021	05/13/2022	497,423		(62)			(62)		497,361	470,203		(27,157)	(27,157)
A303275	Rock Spring	GA		04/25/2022	05/27/2022	151,700							151,700	151,700			
P1912016827	Farmers Branch	TX		06/25/2020	04/14/2022	169,121		1			1		169,122	172,452		3,330	3,330
P2009021383	Hamilton	NJ		05/28/2021	05/13/2022	83,270		(92)			(92)		83,178	74,783		(8,395)	(8,395)
A750914	Dallas	TX		10/31/2021	03/28/2022	294,840							294,840	294,840			
A270405	Cornelius	NC		11/22/2021	04/12/2022	198,000							198,000	198,000			
A321084	Fort Lauderdale	FL		12/20/2021	04/01/2022	310,500							310,500	310,500			
A919475	La Quinta	CA		02/09/2022	04/22/2022	602,370							602,370	602,370			
A630393	Raytown	MO		10/31/2021	04/06/2022	49,500							49,500	49,500			
A918452	Suisun City	CA		10/31/2021	03/22/2022	324,000							324,000	324,000			
A630496	Lees Summit	MO		10/31/2021	03/14/2022	193,400							193,400	193,400			
A270665	Salisbury	NC		02/11/2022	04/05/2022	128,633							128,633	128,633			
P4200210519	Tyler	TX		06/25/2020	06/14/2022	604,000		94			94		604,094	616,258		12,164	12,164
A918443	Long Beach	CA		10/31/2021	05/26/2022	371,250							371,250	371,250			
A916863	Los Angeles	CA		05/02/2022	05/11/2022	1,251,700							1,251,700	1,251,700			
P2009020115	San Jose	CA		12/18/2020	06/14/2022	90,386		(135)			(135)		90,251	87,619		(2,631)	(2,631)
A919243	San Diego	CA		12/16/2021	05/27/2022	450,000							450,000	450,000			
A880664	Las Vegas	NV		10/31/2021	05/11/2022	82,500							82,500	82,500			
A270664	Dallas	NC		02/02/2022	04/28/2022	184,000							184,000	184,000			
A350189	Montgomery	AL		10/31/2021	03/04/2022	138,267							138,267	138,267			
A880851	Las Vegas	NV		10/31/2021	05/09/2022	248,750							248,750	248,750			
P2009020641	Friendswood	TX		04/09/2021	05/13/2022	157,448		(12)			(12)		157,436	152,247		(5,189)	(5,189)
A270528	Monroe	NC		12/14/2021	04/01/2022	264,000							264,000	264,000			
A270353	High Point	NC		10/31/2021	03/29/2022	97,500							97,500	97,500			
A430571	Whitehouse	OH		10/31/2021	03/04/2022	183,600							183,600	183,600			
P2009020648	Rancho Cucamonga	CA		04/09/2021	04/14/2022	1,336							1,336	1,336			
A916258	Sylmar	CA		10/31/2021	03/29/2022	615,000							615,000	615,000			
A850352	Tucson	AZ		10/31/2021	04/14/2022	295,000							295,000	295,000			
A660065	Kansas City	KS		10/31/2021	03/22/2022	112,500							112,500	112,500			
P2009020524	HIGHLAND PARK	IL		02/02/2021	06/14/2022	396,970		(43)			(43)		396,927	386,607		(10,320)	(10,320)
A170595	Summit	NJ		10/31/2021	04/13/2022	343,458							343,458	343,458			
A9180620	Los Angeles	CA		10/31/2021	04/22/2022	145,000							145,000	145,000			
A918062	Los Angeles	CA		04/01/2022	04/22/2022	844,280							844,280	844,280			
A880753	Las Vegas	NV		10/31/2021	03/02/2022	316,080							316,080	316,080			
A917702	Martinez	CA		10/31/2021	03/22/2022	406,800							406,800	406,800			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
A918321	Vallejo	CA		10/31/2021	03/22/2022	387,000							387,000	387,000			
A270567	Charlotte	NC		12/23/2021	03/07/2022	204,000							204,000	204,000			
A913781	Inglewood	CA		10/31/2021	03/25/2022	810,000							810,000	810,000			
A918825	Newport Beach	CA		11/22/2021	03/16/2022	2,700,000							2,700,000	2,700,000			
A918598	Vallejo	CA		10/31/2021	03/22/2022	288,000							288,000	288,000			
A880900	Las Vegas	NV		10/31/2021	03/16/2022	253,800							253,800	253,800			
A321160	Spring Hill	FL		04/06/2022	05/09/2022	290,050							290,050	290,050			
A660067	De Soto	KS		10/31/2021	04/06/2022	66,800							66,800	66,800			
A917943	Novato	CA		10/31/2021	03/23/2022	627,500							627,500	627,500			
A916029	Beverly Hills	CA		10/31/2021	04/27/2022	9,750,949							9,750,949	9,750,949			
A321188	Sarasota	FL		02/28/2022	05/11/2022	437,004							437,004	437,004			
A919124	San Bernardino	CA		12/20/2021	05/19/2022	378,000							378,000	378,000			
A918366	Concord	CA		10/31/2021	03/22/2022	477,900							477,900	477,900			
A917256	San Gabriel	CA		03/02/2022	05/26/2022	603,750							603,750	603,750			
P2009021607	Brooklyn	NY		06/29/2021	06/14/2022	1,127,746		(2,976)			(2,976)		1,124,770	1,073,012		(51,757)	(51,757)
P2009020346	QUEEN CREEK	AZ		12/30/2020	05/13/2022	379,886		(47)			(47)		379,839	357,248		(22,591)	(22,591)
A980131	Seattle	WA		10/31/2021	03/11/2022	722,500							722,500	722,500			
A916283	Venice	CA		10/31/2021	03/03/2022	2,432,126							2,432,126	2,432,126			
P2009022065	Colonia	NJ		08/17/2021	04/14/2022	621,015		(321)			(321)		620,694	590,944		(29,750)	(29,750)
A918618	San Diego	CA		10/31/2021	05/13/2022	821,000							821,000	821,000			
A303127	Hampton	GA		10/31/2021	05/11/2022	138,450							138,450	138,450			
A919377	Bonita	CA		01/07/2022	03/25/2022	425,000							425,000	425,000			
A919276	San Diego	CA		03/10/2022	04/08/2022	1,121,477							1,121,477	1,121,477			
A850340	Tucson	AZ		10/31/2021	03/01/2022	240,210							240,210	240,210			
A430545	Cleveland Heights	OH		10/31/2021	05/19/2022	184,000							184,000	184,000			
A730075	Oklahoma City	OK		10/31/2021	05/02/2022	128,000							128,000	128,000			
A919162	San Diego	CA		01/05/2022	04/07/2022	890,000							890,000	890,000			
A210285	Portsmouth	VA		10/31/2021	04/12/2022	90,900							90,900	90,900			
A270740	Mooresville	NC		02/16/2022	04/11/2022	264,000							264,000	264,000			
A270370	High Point	NC		11/22/2021	05/20/2022	247,500							247,500	247,500			
A321021	Tampa	FL		10/31/2021	04/29/2022	372,600							372,600	372,600			
A380052	Jackson	MS		10/31/2021	04/20/2022	101,250							101,250	101,250			
A321078	Lakeland	FL		12/14/2021	04/28/2022	63,000							63,000	63,000			
A881015	Las Vegas	NV		02/14/2022	05/10/2022	268,200							268,200	268,200			
P2009021594	Colts Neck	NJ		06/29/2021	04/14/2022	733,739		(16)			(16)		733,722	692,149		(41,574)	(41,574)
A980119	Seattle	WA		03/30/2022	04/26/2022	758,375							758,375	758,375			
A170747	South Bound Brook	NJ		10/31/2021	03/28/2022	180,000							180,000	180,000			
A918495	Benicia	CA		10/31/2021	03/22/2022	675,000							675,000	675,000			
P2009020449	WASHINGTON	DC		01/14/2021	05/13/2022	367,887		(26)			(26)		367,861	355,749		(12,112)	(12,112)
A881014	Las Vegas	NV		02/11/2022	05/12/2022	261,000							261,000	261,000			
A380047	Jackson	MS		10/31/2021	04/20/2022	64,500							64,500	64,500			
A918487	Cameron Park	CA		03/01/2022	03/24/2022	555,000							555,000	555,000			
A918534	Los Angeles	CA		10/31/2021	04/22/2022	531,000							531,000	531,000			
A320843	Fernandina Beach	FL		10/31/2021	04/22/2022	171,000							171,000	171,000			
A918110	Greenbrae	CA		10/31/2021	04/28/2022	1,387,500							1,387,500	1,387,500			
A302143	Stone Mountain	GA		10/31/2021	03/11/2022	120,488							120,488	120,488			
A303148	Cartersville	GA		10/31/2021	03/18/2022	178,500							178,500	178,500			
A918737	Sacramento	CA		10/31/2021	04/01/2022	339,000							339,000	339,000			
A270333	Burlington	NC		10/31/2021	05/02/2022	90,400							90,400	90,400			
P4191008248	Bonita	CA		06/25/2020	06/14/2022	623,220		49			49		623,269	635,409		12,140	12,140
P2009023343	Milford	CT		03/09/2022	06/14/2022	234,557		(54)			(54)		234,502	220,006		(14,496)	(14,496)
A270752	Kernersville	NC		02/23/2022	05/05/2022	280,000							280,000	280,000			
P2009020172	Collinsville	TX		12/16/2020	04/14/2022	409,969		(5)			(5)		409,964	399,295		(10,669)	(10,669)
A918547	Chula Vista	CA		10/31/2021	04/26/2022	575,000							575,000	575,000			
A370182	Cleveland	TN		10/31/2021	03/31/2022	172,100							172,100	172,100			
A919141	Vista	CA		12/17/2021	03/15/2022	420,000							420,000	420,000			
A370227	Memphis	TN		11/22/2021	05/02/2022	157,120							157,120	157,120			
A270725	Charlotte	NC		02/10/2022	04/27/2022	224,999							224,999	224,999			
A918841	Imperial Beach	CA		10/31/2021	03/17/2022	585,000							585,000	585,000			
A918150	Sacramento	CA		10/31/2021	03/14/2022	344,000							344,000	344,000			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
A919218	San Marcos	CA		12/22/2021	04/04/2022	673,300							673,300	673,300			
A919297	Palm Desert	CA		01/31/2022	03/17/2022	313,640							313,640	313,640			
A850343	Tucson	AZ		10/31/2021	04/04/2022	206,250							206,250	206,250			
A916081	Los Angeles	CA		10/31/2021	04/29/2022	474,500							474,500	474,500			
A919197	Stanton	CA		12/14/2021	04/05/2022	540,000							540,000	540,000			
A919892	San Diego	CA		03/22/2022	05/24/2022	513,000							513,000	513,000			
A919505	San Diego	CA		02/14/2022	05/06/2022	792,000							792,000	792,000			
A870025	Albuquerque	NM		11/22/2021	05/03/2022	119,970							119,970	119,970			
A917710	Twin Peaks	CA		10/31/2021	03/16/2022	318,750							318,750	318,750			
A919633	Escondido	CA		02/15/2022	05/03/2022	615,000							615,000	615,000			
A880918	Las Vegas	NV		11/22/2021	05/23/2022	413,948							413,948	413,948			
A917817	San Rafael	CA		10/31/2021	03/30/2022	549,300							549,300	549,300			
A303112	Monticello	GA		10/31/2021	05/11/2022	106,700							106,700	106,700			
A270388	Greensboro	NC		10/31/2021	05/02/2022	93,750							93,750	93,750			
A150219	Pottstown	PA		11/22/2021	04/13/2022	103,032							103,032	103,032			
A918493	Cameron Park	CA		04/01/2022	05/04/2022	448,571							448,571	448,571			
A917796	Tarzana	CA		10/31/2021	03/22/2022	2,317,500							2,317,500	2,317,500			
P2002017990	La Puente	CA		06/25/2020	04/14/2022	507,467		1			1		507,468	517,470		10,002	10,002
A660069	Kansas City	KS		10/31/2021	04/06/2022	78,000							78,000	78,000			
A303210	East Point	GA		12/17/2021	04/20/2022	192,950							192,950	192,950			
P2009020382	Bayonne	NJ		01/29/2021	06/14/2022	481,356		(106)			(106)		481,250	456,887		(24,362)	(24,362)
P2009020540	LA QUINTA	CA		02/09/2021	04/14/2022	795,288		(10)			(10)		795,278	774,507		(20,771)	(20,771)
A430632	Mansfield	OH		10/31/2021	04/19/2022	143,173							143,173	143,173			
A350187	Montgomery	AL		10/31/2021	05/23/2022	93,185							93,185	93,185			
A918175	Vallejo	CA		10/31/2021	03/22/2022	382,500							382,500	382,500			
A270445	Burlington	NC		10/31/2021	05/02/2022	112,000							112,000	112,000			
A630383	Kansas City	MO		10/31/2021	05/04/2022	116,250							116,250	116,250			
P2009021886	Honolulu	HI		07/30/2021	04/14/2022	414,634		(251)			(251)		414,383	395,831		(18,552)	(18,552)
A630435	Kansas City	MO		10/31/2021	03/01/2022	412,500							412,500	412,500			
A630424	Kansas City	MO		10/31/2021	04/06/2022	94,634							94,634	94,634			
A919195	Imperial Beach	CA		03/24/2022	05/02/2022	540,000							540,000	540,000			
A917727	Los Angeles	CA		10/31/2021	05/11/2022	1,688,400							1,688,400	1,688,400			
P2009020564	WEST LINN	OR		02/24/2021	04/14/2022	613,296		(9)			(9)		613,288	599,992		(13,295)	(13,295)
A270357	High Point	NC		10/31/2021	05/02/2022	82,500							82,500	82,500			
A918903	Lancaster	CA		10/31/2021	03/22/2022	225,000							225,000	225,000			
A880764	Las Vegas	NV		10/31/2021	03/03/2022	150,750							150,750	150,750			
A850351	Tucson	AZ		04/08/2022	05/17/2022	213,750							213,750	213,750			
A918979	Spring Valley	CA		11/22/2021	03/16/2022	525,000							525,000	525,000			
A270188	Greensboro	NC		10/31/2021	04/05/2022	87,165							87,165	87,165			
A917812	Newcastle	CA		10/31/2021	05/19/2022	862,500							862,500	862,500			
A880631	Las Vegas	NV		10/31/2021	03/23/2022	193,500							193,500	193,500			
P2009021360	Bronx	NY		05/28/2021	05/13/2022	442,355		(59)			(59)		442,296	416,865		(25,431)	(25,431)
A918157	Fullerton	CA		03/03/2022	05/02/2022	732,000							732,000	732,000			
A630460	Independence	MO		10/31/2021	03/29/2022	47,092							47,092	47,092			
P2009020199	Hillsboro	OR		12/30/2020	04/14/2022	838,014		(16)			(16)		837,998	799,202		(38,796)	(38,796)
A321012	Tampa	FL		10/31/2021	03/23/2022	310,500							310,500	310,500			
A918567	Crestline	CA		10/31/2021	03/04/2022	355,999							355,999	355,999			
A302872	Forest Park	GA		10/31/2021	04/04/2022	56,250							56,250	56,250			
A750911	Killeen	TX		10/31/2021	03/29/2022	56,440							56,440	56,440			
A918655	San Diego	CA		10/31/2021	03/09/2022	625,500							625,500	625,500			
A919362	Spring Valley	CA		01/10/2022	05/09/2022	562,500							562,500	562,500			
A530100	Milwaukee	WI		03/22/2022	05/20/2022	109,240							109,240	109,240			
A918445	Richmond	CA		10/31/2021	03/22/2022	346,500							346,500	346,500			
A919544	San Diego	CA		02/04/2022	04/28/2022	170,000							170,000	170,000			
A320912	Sarasota	FL		10/31/2021	04/04/2022	506,250							506,250	506,250			
A270397	Charlotte	NC		10/31/2021	04/05/2022	284,000							284,000	284,000			
A210293	Richmond	VA		04/18/2022	05/20/2022	208,761							208,761	208,761			
A916353	Santa Barbara	CA		10/31/2021	04/11/2022	716,000							716,000	716,000			
A917971	Culver City	CA		10/31/2021	03/07/2022	1,275,000							1,275,000	1,275,000			
A320903	Poinciana	FL		10/31/2021	03/01/2022	179,489							179,489	179,489			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
A370197	Memphis	TN		10/31/2021	03/29/2022	78,750							78,750	78,750			
A321056	Lakeland	FL		11/22/2021	03/29/2022	162,000							162,000	162,000			
A271034	Monroe	NC		04/20/2022	05/19/2022	300,000							300,000	300,000			
A918568	Aptos	CA		10/31/2021	03/10/2022	1,387,500							1,387,500	1,387,500			
A850344	Yuma	AZ		10/31/2021	05/31/2022	101,250							101,250	101,250			
A210296	Richmond	VA		04/08/2022	05/19/2022	208,761							208,761	208,761			
P2009020298	Las Vegas	NV		12/30/2020	04/14/2022	1,030,705		(17)			(17)		1,030,688	976,000		(54,688)	(54,688)
A918968	Escondido	CA		11/22/2021	03/09/2022	568,000							568,000	568,000			
A918892	Pomona	CA		11/22/2021	03/16/2022	378,000							378,000	378,000			
A919100	Oakland	CA		04/01/2022	05/09/2022	1,312,500							1,312,500	1,312,500			
A980108	Arlington	WA		10/31/2021	03/31/2022	349,740							349,740	349,740			
A840022	Cedar City	UT		10/31/2021	03/10/2022	241,500							241,500	241,500			
A880721	North Las Vegas	NV		10/31/2021	04/11/2022	319,500							319,500	319,500			
A918030	Hinkley	CA		10/31/2021	05/09/2022	105,000							105,000	105,000			
A919809	Norwalk	CA		03/29/2022	04/01/2022	525,600							525,600	525,600			
A270248	Thomasville	NC		10/31/2021	03/29/2022	86,250							86,250	86,250			
A430575	Cleveland Heights	OH		10/31/2021	04/12/2022	191,403							191,403	191,403			
A270850	High Point	NC		03/18/2022	05/05/2022	240,000							240,000	240,000			
A303050	Atlanta	GA		10/31/2021	04/07/2022	80,550							80,550	80,550			
A919247	Citrus Heights	CA		03/07/2022	04/19/2022	410,700							410,700	410,700			
A321155	Tampa	FL		02/04/2022	04/26/2022	322,193							322,193	322,193			
P2009021400	Key West	FL		05/28/2021	05/13/2022	1,390,890		(1,640)			(1,640)		1,389,250	1,320,000		(69,250)	(69,250)
A370306	Knoxville	TN		04/18/2022	05/04/2022	60,750							60,750	60,750			
P2009021563	Stephenville	TX		06/29/2021	04/14/2022	667,785		(21)			(21)		667,764	629,565		(38,199)	(38,199)
A917456	San Diego	CA		10/31/2021	04/26/2022	928,500							928,500	928,500			
A750936	Waco	TX		10/31/2021	05/03/2022	132,000							132,000	132,000			
P2009020418	Miami	FL		01/29/2021	06/14/2022	515,926		(121)			(121)		515,805	489,756		(26,050)	(26,050)
A630445	Kansas City	MO		10/31/2021	04/06/2022	87,500							87,500	87,500			
A630468	Kansas City	MO		10/31/2021	04/06/2022	54,000							54,000	54,000			
A270487	Concord	NC		11/22/2021	03/17/2022	256,000							256,000	256,000			
P2009021867	Providence	RI		07/30/2021	06/14/2022	282,938		(66)			(66)		282,872	267,456		(15,416)	(15,416)
A270985	Monroe	NC		04/07/2022	05/24/2022	360,000							360,000	360,000			
A919192	Los Angeles	CA		04/04/2022	05/17/2022	1,510,160							1,510,160	1,510,160			
A919269	San Diego	CA		12/21/2021	03/21/2022	441,000							441,000	441,000			
A321007	Orlando	FL		10/31/2021	03/14/2022	117,900							117,900	117,900			
A270742	Charlotte	NC		02/17/2022	05/09/2022	260,000							260,000	260,000			
A270268	Thomasville	NC		10/31/2021	03/29/2022	63,750							63,750	63,750			
A630503	Kansas City	MO		04/28/2022	05/31/2022	195,000							195,000	195,000			
A320940	Hialeah	FL		10/31/2021	05/17/2022	323,000							323,000	323,000			
A918743	Vallejo	CA		10/31/2021	03/22/2022	330,750							330,750	330,750			
A915877	Harbor City	CA		10/31/2021	03/09/2022	1,572,663							1,572,663	1,572,663			
P4200210777	Wellington	FL		06/25/2020	05/13/2022	93,933		3			3		93,936	95,793		1,857	1,857
A880797	Las Vegas	NV		10/31/2021	04/05/2022	720,000							720,000	720,000			
A660095	Overland Park	KS		11/22/2021	04/11/2022	256,400							256,400	256,400			
A919755	El Cajon	CA		03/07/2022	04/19/2022	366,600							366,600	366,600			
A430643	Middleburg Heights	OH		10/31/2021	05/31/2022	213,718							213,718	213,718			
A170792	Edison	NJ		10/31/2021	03/23/2022	198,000							198,000	198,000			
A500039	Des Moines	IA		10/31/2021	05/04/2022	123,300							123,300	123,300			
A850356	Tucson	AZ		10/31/2021	03/18/2022	217,500							217,500	217,500			
A915618	Hidden Hills	CA		10/31/2021	04/11/2022	6,205,000							6,205,000	6,205,000			
A880948	Las Vegas	NV		12/14/2021	04/14/2022	265,500							265,500	265,500			
A880916	Las Vegas	NV		11/22/2021	03/28/2022	341,891							341,891	341,891			
A916499	West Linda	CA		10/31/2021	04/08/2022	97,500							97,500	97,500			
A850329	Tucson	AZ		10/31/2021	03/18/2022	150,000							150,000	150,000			
A270294	Oak Island	NC		10/31/2021	03/01/2022	202,500							202,500	202,500			
A916878	Redwood City	CA		03/01/2022	03/08/2022	1,745,857							1,745,857	1,745,857			
A918227	Richmond	CA		10/31/2021	03/22/2022	343,800							343,800	343,800			
A800075	Denver	CO		05/01/2022	05/20/2022	553,438							553,438	553,438			
A917828	Thousand Oaks	CA		10/31/2021	03/18/2022	657,000							657,000	657,000			
A918870	San Jose	CA		04/01/2022	04/29/2022	1,635,164							1,635,164	1,635,164			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
A270868	Mooresville	NC		04/11/2022	05/31/2022	368,000							368,000	368,000			
A916952	Los Angeles	CA		03/01/2022	03/08/2022	1,198,355							1,198,355	1,198,355			
A918188	Pasadena	CA		04/15/2022	05/24/2022	1,687,500							1,687,500	1,687,500			
A881129	Las Vegas	NV		04/21/2022	05/04/2022	356,250							356,250	356,250			
A918339	Antioch	CA		10/31/2021	03/22/2022	211,500							211,500	211,500			
P2009021583	Aventura	FL		06/29/2021	04/14/2022	188,094		(115)			(115)		187,979	179,414		(8,565)	(8,565)
A370249	Jefferson City	TN		03/01/2022	04/14/2022	115,650							115,650	115,650			
A919635	Julian	CA		04/22/2022	05/04/2022	500,000							500,000	500,000			
A980138	Seattle	WA		10/31/2021	05/27/2022	208,250							208,250	208,250			
A918676	Rancho Cucamonga	CA		11/22/2021	03/15/2022	486,000							486,000	486,000			
A916710	Redwood City	CA		04/01/2022	04/08/2022	2,240,024							2,240,024	2,240,024			
A350142	Thorsby	AL		10/31/2021	03/03/2022	72,352							72,352	72,352			
A321017	Fort Pierce	FL		10/31/2021	04/29/2022	170,000							170,000	170,000			
A917984	Vallejo	CA		10/31/2021	03/22/2022	364,050							364,050	364,050			
A918397	San Diego	CA		10/31/2021	03/01/2022	1,275,000							1,275,000	1,275,000			
A270381	Charlotte	NC		10/31/2021	04/11/2022	292,000							292,000	292,000			
A800065	Pueblo	CO		10/31/2021	03/29/2022	114,750							114,750	114,750			
A270325	High Point	NC		10/31/2021	03/29/2022	168,750							168,750	168,750			
A370305	Sweetwater	TN		04/12/2022	05/27/2022	69,000							69,000	69,000			
A880911	Las Vegas	NV		11/22/2021	03/29/2022	109,640							109,640	109,640			
A918828	Spring Valley	CA		10/31/2021	03/16/2022	477,100							477,100	477,100			
A270777	Newton	NC		02/15/2022	04/22/2022	71,100							71,100	71,100			
A916495	Panorama City	CA		10/31/2021	03/21/2022	527,400							527,400	527,400			
A918891	San Diego	CA		10/31/2021	03/09/2022	1,030,000							1,030,000	1,030,000			
A918423	Oceanside	CA		10/31/2021	03/28/2022	850,500							850,500	850,500			
A919174	Compton	CA		12/17/2021	04/19/2022	463,500							463,500	463,500			
A270543	Concord	NC		12/17/2021	04/08/2022	78,018							78,018	78,018			
A321033	Jacksonville	FL		10/31/2021	05/09/2022	60,000							60,000	60,000			
A918728	San Bernardino	CA		10/31/2021	05/02/2022	258,750							258,750	258,750			
A918470	Northridge	CA		10/31/2021	05/27/2022	688,500							688,500	688,500			
A290067	Spartanburg	SC		10/31/2021	04/22/2022	153,950							153,950	153,950			
A918134	Newport Beach	CA		10/31/2021	04/05/2022	2,790,000							2,790,000	2,790,000			
A918842	Los Angeles	CA		10/31/2021	05/05/2022	425,000							425,000	425,000			
A630438	Kansas City	MO		10/31/2021	04/06/2022	64,600							64,600	64,600			
A380050	Jackson	MS		10/31/2021	04/28/2022	54,250							54,250	54,250			
A430550	Shaker Heights	OH		10/31/2021	05/13/2022	202,500							202,500	202,500			
A880915	Las Vegas	NV		11/22/2021	04/13/2022	276,800							276,800	276,800			
A919314	Chula Vista	CA		03/24/2022	04/27/2022	720,000							720,000	720,000			
A919179	San Diego	CA		12/13/2021	04/08/2022	587,807							587,807	587,807			
A880871	Las Vegas	NV		10/31/2021	03/11/2022	312,000							312,000	312,000			
P2002017825	Edmond	OK		06/25/2020	05/13/2022	304,620		12			12		304,632	310,618		5,986	5,986
A630413	Kansas City	MO		10/31/2021	04/06/2022	67,950							67,950	67,950			
A919417	Simi Valley	CA		01/28/2022	04/19/2022	790,235							790,235	790,235			
A800066	Denver	CO		05/01/2022	05/05/2022	870,233							870,233	870,233			
A370245	Sale Creek	TN		12/21/2021	04/29/2022	81,000							81,000	81,000			
A270558	Charlotte	NC		12/15/2021	03/09/2022	292,500							292,500	292,500			
A980136	Seattle	WA		10/31/2021	03/10/2022	531,250							531,250	531,250			
A630454	Kansas City	MO		10/31/2021	04/06/2022	105,150							105,150	105,150			
A918754	El Cajon	CA		11/22/2021	05/03/2022	196,650							196,650	196,650			
A918369	Los Angeles	CA		04/04/2022	05/13/2022	945,000							945,000	945,000			
A918006	National City	CA		10/31/2021	05/04/2022	495,000							495,000	495,000			
A918680	Oakland	CA		10/31/2021	04/06/2022	694,000							694,000	694,000			
A918918	San Diego	CA		03/14/2022	04/08/2022	1,161,000							1,161,000	1,161,000			
A320753	Clearwater	FL		10/31/2021	04/29/2022	238,500							238,500	238,500			
A270386	Charlotte	NC		10/31/2021	03/09/2022	256,000							256,000	256,000			
A270170	Lexington	NC		10/31/2021	05/19/2022	364,500							364,500	364,500			
A190010	Newark	DE		10/31/2021	04/19/2022	146,300							146,300	146,300			
A270654	Kernersville	NC		02/10/2022	05/03/2022	316,000							316,000	316,000			
A270980	High Point	NC		04/28/2022	05/31/2022	200,000							200,000	200,000			
A919025	Woodland Hills	CA		12/21/2021	04/01/2022	887,500							887,500	887,500			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
A370278	Strawberry Plains	TN		02/17/2022	03/25/2022	138,000							138,000	138,000			
A919400	Bonita	CA		01/19/2022	03/15/2022	790,000							790,000	790,000			
A750921	Houston	TX		10/31/2021	04/29/2022	234,900							234,900	234,900			
A917049	Hacienda Heights	CA		10/31/2021	03/31/2022	641,250							641,250	641,250			
A9182530	La Jolla	CA		10/31/2021	03/14/2022	455,000							455,000	455,000			
P2009020510	GAINESVILLE	FL		02/09/2021	06/14/2022	225,577		(28)			(28)		225,550	219,173		(6,377)	(6,377)
A630416	Kansas City	MO		10/31/2021	04/06/2022	77,754							77,754	77,754			
A321099	Saint Petersburg	FL		12/16/2021	04/05/2022	230,801							230,801	230,801			
A370232	Mount Juliet	TN		11/22/2021	03/03/2022	292,000							292,000	292,000			
A370281	Knoxville	TN		02/25/2022	05/25/2022	120,350							120,350	120,350			
A915983	Los Angeles	CA		03/14/2022	04/12/2022	1,875,000							1,875,000	1,875,000			
A270429	Charlotte	NC		10/31/2021	04/20/2022	355,500							355,500	355,500			
P2009021466	Miami	FL		05/28/2021	04/14/2022	1,087,566		(576)			(576)		1,086,991	1,035,856		(51,135)	(51,135)
A270761	Charlotte	NC		02/23/2022	03/28/2022	229,500							229,500	229,500			
A918559	San Diego	CA		10/31/2021	04/11/2022	787,500							787,500	787,500			
A270848	Charlotte	NC		03/17/2022	04/27/2022	276,000							276,000	276,000			
A917991	Bell	CA		10/31/2021	04/28/2022	706,620							706,620	706,620			
A916524	Los Angeles	CA		04/05/2022	04/22/2022	2,622,588							2,622,588	2,622,588			
A917937	Redwood City	CA		04/07/2022	04/08/2022	1,907,392							1,907,392	1,907,392			
A918649	El Cajon	CA		10/31/2021	03/17/2022	918,300							918,300	918,300			
A170755	Brick	NJ		10/31/2021	05/23/2022	171,000							171,000	171,000			
A170623	Newark	NJ		10/31/2021	05/05/2022	170,000							170,000	170,000			
A918257	Valley Village	CA		10/31/2021	03/16/2022	799,999							799,999	799,999			
A270732	Raeford	NC		03/14/2022	04/29/2022	180,000							180,000	180,000			
A919992	Woodland Hills	CA		04/04/2022	05/13/2022	558,000							558,000	558,000			
P2009021336	New London	NC		05/28/2021	04/14/2022	272,274		(6)			(6)		272,267	256,590		(15,677)	(15,677)
A270220	Mooresville	NC		10/31/2021	04/22/2022	157,500							157,500	157,500			
A430646	Columbus	OH		10/31/2021	05/20/2022	324,986							324,986	324,986			
A321235	Miami	FL		04/04/2022	05/24/2022	220,500							220,500	220,500			
P2009020584	SACRAMENTO	CA		03/12/2021	05/13/2022	320,345		(20)			(20)		320,325	310,449		(9,875)	(9,875)
A370194	Chattanooga	TN		10/31/2021	05/03/2022	208,000							208,000	208,000			
A270795	Charlotte	NC		02/28/2022	03/31/2022	256,000							256,000	256,000			
P2009020206	Tampa	FL		12/30/2020	04/14/2022	299,176		(5)			(5)		299,171	285,360		(13,811)	(13,811)
A918876	Sacramento	CA		03/11/2022	04/27/2022	481,500							481,500	481,500			
A850368	Tucson	AZ		10/31/2021	03/02/2022	133,958							133,958	133,958			
A919277	Lake Elsinore	CA		01/14/2022	05/18/2022	148,500							148,500	148,500			
P2009020543	RENO	NV		02/09/2021	05/13/2022	1,042,008		(70)			(70)		1,041,938	1,012,489		(29,449)	(29,449)
A919122	Cupertino	CA		04/01/2022	04/19/2022	1,204,245							1,204,245	1,204,245			
A500031	Des Moines	IA		10/31/2021	05/04/2022	83,700							83,700	83,700			
A430640	Akron	OH		10/31/2021	04/27/2022	127,500							127,500	127,500			
A630486	Smithville	MO		11/22/2021	04/11/2022	145,500							145,500	145,500			
A919357	Lemon Grove	CA		01/20/2022	04/06/2022	482,000							482,000	482,000			
A919620	San Diego	CA		02/11/2022	04/13/2022	379,560							379,560	379,560			
A750925	Katy	TX		10/31/2021	04/29/2022	188,280							188,280	188,280			
A370171	Antioch	TN		10/31/2021	04/20/2022	225,000							225,000	225,000			
A270455	Conover	NC		03/21/2022	04/22/2022	153,873							153,873	153,873			
A430592	Lakewood	OH		10/31/2021	04/28/2022	239,500							239,500	239,500			
0900447	MEMPHIS	TN		05/10/2005	05/09/2022	122,833							63,033	63,033			
0900678	FOUNTAIN HILL	AZ		05/11/2006	06/10/2022	947,560							935,728	1,164,640		228,912	228,912
0900767	ANN ARBOR	MI		04/30/2007	04/22/2022	204,585							85,344	85,344			
0900984	MARTINSBURG	WV		03/17/2008	04/29/2022	140,253							16,497	16,497			
0901616	ANDERSON	IN		07/12/2012	04/29/2022	3,774,811							3,720,233	3,720,233			
0901654	CAMARILLO	CA		09/28/2012	06/14/2022	1,088,189							1,065,036	1,065,036			
0901688	NEW HOPE	MN		12/27/2012	05/20/2022	1,042,538							998,624	998,624			
0901703	PACE	FL		02/01/2013	05/16/2022	2,390,987							2,349,656	2,349,656			
0901749	SAN DIEGO	CA		06/25/2013	05/06/2022	2,289,207							2,249,701	2,249,701			
0901766	LA PUENTE	CA		06/03/2013	04/29/2022	303,243							242,324	242,324			
0901775	PHOENIX	AZ		07/10/2013	05/12/2022	2,944,757							2,873,513	2,873,513			
0901803	HAMBURG	NY		08/15/2013	06/13/2022	2,813,612							2,756,377	2,756,377			
0901822	MIAMI	FL		09/25/2013	04/13/2022	2,555,536							2,523,195	2,523,195			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
0901873	BROOKFIELD	WI		01/17/2014	06/10/2022	8,221,495							8,060,808	8,060,808			
0901894	MARIETTA	GA		04/10/2014	06/03/2022	3,271,411							3,192,593	3,192,593			
0901896	TUCSON	AZ		03/27/2014	04/01/2022	1,463,678							1,442,259	1,442,259			
0901927	LONG BEACH	CA		08/18/2014	05/10/2022	1,972,047							1,942,490	1,942,490			
0901972	JACKSON	MS		02/11/2015	05/25/2022	3,874,630							3,815,518	3,815,518			
0901982	OAK CREEK	WI		03/11/2015	05/20/2022	3,493,559							3,439,259	3,439,259			
0902001	ALBUQUERQUE	NM		04/28/2015	05/04/2022	4,833,746							4,676,526	4,676,526			
0902005	HOLDEN	MA		07/01/2015	05/20/2022	8,589,565							8,466,721	8,466,721			
0902029	SAN ANTONIO	TX		06/24/2015	06/29/2022	2,012,646							1,937,236	1,937,236			
0902046	VISTA	CA		07/08/2015	04/29/2022	5,099,334							5,056,829	5,056,829			
0902060	CHARLOTTE	NC		10/15/2015	05/09/2022	4,043,051							3,986,037	3,986,037			
0902088	SEATTLE	WA		01/27/2016	05/10/2022	4,784,988							4,718,003	4,718,003			
0902098	WESTMINSTER	CO		03/09/2016	05/17/2022	1,904,742		419			419		1,773,345	1,773,345			
0902101	SAN DIEGO	CA		03/30/2016	05/04/2022	18,835,191							18,682,973	18,682,973			
0902102	MILWAUKEE	WI		02/24/2016	05/26/2022	6,651,577							6,511,106	6,511,106			
0902103	MILWAUKEE	WI		02/24/2016	05/26/2022	4,306,777							4,215,824	4,215,824			
0902105	CANON CITY	CO		04/27/2016	04/27/2022	2,815,750							2,769,131	2,769,131			
0902170	EDEN PRAIRIE	MN		12/01/2016	05/11/2022	3,496,160							3,448,939	3,448,939			
0902287	SALT LAKE CITY	UT		06/26/2018	06/08/2022	4,636,751							4,594,025	4,594,025			
0902291	NILES	OH		06/07/2018	04/19/2022	4,978,098							4,911,490	4,911,490			
0902374	LAS VEGAS	NV		04/30/2019	06/30/2022	14,300,000							14,281,509	14,281,509			
0AG1013	ST JOHN	KS		12/30/2019	05/12/2022	10,468,836							10,378,016	10,378,016			
0AG1016	BROCKTON	MT		04/13/2020	06/15/2022	1,077,121							1,064,333	1,064,333			
0AG1030	FRESNO	CA		08/20/2020	05/16/2022	410,301							410,301	410,301			
990BLCK	FAIRBURN	GA		11/07/2018	04/01/2022	4,197,224							4,197,224	4,197,224			
990COS2	LAS VEGAS	NV		12/14/2017	06/09/2022	5,000,000							5,000,000	5,000,000			
990HILL	DALLAS	TX		02/28/2017	04/05/2022	16,166,667							16,166,667	16,166,667			
V029997	ST LOUIS	MO		12/03/2020	06/23/2022	5,853,869							5,853,869	5,853,869			
0199999. Mortgages closed by repayment						493,245,359		(13,780)	221		(14,001)		490,725,907	489,588,395		(1,137,507)	(1,137,507)
P2009023489	Escondido	CA		03/09/2022		902		(29)			(29)		873	873			
P2009022054	PRINCETON	NJ		08/17/2021		2,819		(157)			(157)		2,662	2,662			
P2009022062	Molalla	OR		08/17/2021		1,957		(109)			(109)		1,847	1,847			
P2009021593	Union	NJ		06/29/2021		769		(44)			(44)		726	726			
P2001017362	Round Rock	TX		06/25/2020		718		14			14		732	732			
P4220115748	Hixson	TN		03/09/2022		753		(17)			(17)		736	736			
P2009022120	Bay Shore	NY		08/17/2021		900		(50)			(50)		850	850			
P2009023450	Temple Hills	MD		04/06/2022		818		(48)			(48)		770	770			
P2009023744	Tacoma	WA		04/06/2022		177		(11)			(11)		166	166			
P2009020292	Freehold	NJ		12/30/2020		5,790		(294)			(294)		5,495	5,495			
P2009023466	Spotsylvania	VA		04/06/2022		182		(9)			(9)		173	173			
P2009023820	Grand Prairie	TX		05/04/2022		100		(6)			(6)		94	94			
P2009023075	Staten Island	NY		12/28/2021		3,748		(135)			(135)		3,613	3,613			
P2009020222	Rancho Mirage	CA		12/30/2020		1,377		(64)			(64)		1,313	1,313			
P2009020278	Raleigh	NC		12/30/2020		394		(20)			(20)		373	373			
P2009020655	Hudson	WI		04/09/2021		854		(28)			(28)		826	826			
P2009021632	Mahopac	NY		06/29/2021		611		(35)			(35)		577	577			
P2009023522	CHOWCHILLA	CA		04/06/2022		117		(8)			(8)		109	109			
P2009023529	Tinton Falls	NJ		04/20/2022		621		(41)			(41)		580	580			
P2009020365	Plainview	NY		01/29/2021		1,798		(91)			(91)		1,707	1,707			
P2002017871	Greenfield	WI		06/25/2020		483		6			6		489	489			
P2009020334	Capitola	CA		01/27/2021		4,539		(39)			(39)		4,500	4,500			
P2009023733	Bolingbrook	IL		03/30/2022		589		(6)			(6)		584	584			
P2009020122	Rego Park	NY		12/18/2020		8,242		(331)			(331)		7,911	7,911			
P5220216306	CONROE	TX		03/30/2022		1,288		(77)			(77)		1,211	1,211			
P5220216331	Phoenix	AZ		03/30/2022		296		(7)			(7)		289	289			
P2009020098	Katonah	NY		12/18/2020		1,408		(56)			(56)		1,352	1,352			
P2009020221	Santa Barbara	CA		12/30/2020		2,621		(121)			(121)		2,499	2,499			
P2009021354	New York	NY		05/28/2021		992		(57)			(57)		934	934			
P2001017071	Mill Spring	NC		06/25/2020		268		5			5		273	273			
P2009023403	Houston	TX		04/06/2022		376		(25)			(25)		352	352			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
P2009023587	Laurel	MD		04/06/2022		375		(23)			(23)		351	351			
A150096	York	PA		10/31/2021		480							480	480			
P2009023418	Charleston	SC		04/06/2022		398		(11)			(11)		387	387			
P1911016023	Mesa	AZ		06/25/2020		819		40			40		859	859			
P2009022112	Bronx	NY		08/17/2021		1,936		(108)			(108)		1,828	1,828			
P5220216782	Manvel	TX		04/20/2022		590		(36)			(36)		554	554			
P2009023666	Durham	NC		03/30/2022		257		(3)			(3)		255	255			
P2009022070	WHITESTONE	NY		08/17/2021		1,884		(103)			(103)		1,781	1,781			
P2009020060	Corona	NY		12/18/2020		13,135		(490)			(490)		12,645	12,645			
P1912016714	Brick	NJ		06/25/2020		1,107		22			22		1,129	1,129			
P5220216473	Harker Heights	TX		04/06/2022		1,487		(74)			(74)		1,413	1,413			
P2009020118	Sherman Oaks	CA		12/18/2020		4,648		(184)			(184)		4,464	4,464			
P5220115828	DECATUR	GA		03/30/2022		587		(8)			(8)		579	579			
P2009023287	Raleigh	NC		03/09/2022		1,229		(57)			(57)		1,172	1,172			
P2009020592	Jacksonville	OR		02/24/2021		3,498		(123)			(123)		3,375	3,375			
P2001017008	Garden Grove	CA		06/25/2020		998		14			14		1,012	1,012			
P5220317087	Fair Oaks	CA		05/18/2022		769		(23)			(23)		746	746			
P2009023102	Bristol	PA		12/28/2021		1,106		(40)			(40)		1,066	1,066			
P2009020166	Charlotte	NC		12/30/2020		844		(28)			(28)		816	816			
P2009023073	Hampstead	NC		12/28/2021		1,092		(39)			(39)		1,053	1,053			
P5220216299	Scottsdale	AZ		04/20/2022		2,151		5			5		2,156	2,156			
P2009021368	Palm Coast	FL		05/28/2021		764		(44)			(44)		720	720			
P2009023748	Dallas	TX		04/20/2022		474		(29)			(29)		445	445			
P2001017429	Los Angeles	CA		06/25/2020		818		15			15		833	833			
P2009023305	Baltimore	MD		03/09/2022		820		(42)			(42)		778	778			
P2009022092	Salem	OR		08/17/2021		2,972		(166)			(166)		2,806	2,806			
P2009023542	Magna	UT		04/06/2022		781		(51)			(51)		729	729			
P2009020103	New York	NY		12/18/2020		27,263		(917)			(917)		26,346	26,346			
P2009022031	Staten Island	NY		08/17/2021		1,844		(103)			(103)		1,742	1,742			
P2009023288	Jurupa Valley	CA		03/09/2022		1,502		(34)			(34)		1,468	1,468			
P2009021930	Boca Raton	FL		07/30/2021		1,262		(69)			(69)		1,193	1,193			
P2009021387	Howard Beach	NY		05/28/2021		1,482		(85)			(85)		1,396	1,396			
P2009023355	Evans	CO		04/06/2022		233		(13)			(13)		220	220			
P2009020364	Queens Village	NY		01/29/2021		1,462		(74)			(74)		1,388	1,388			
P2009023647	Lyndhurst	NJ		04/20/2022		304		(19)			(19)		285	285			
P2009020509	SACRAMENTO	CA		02/02/2021		572		(19)			(19)		553	553			
P2009020490	GLENDALE	AZ		01/14/2021		951		(31)			(31)		920	920			
P2009020086	Jericho	NY		12/18/2020		6,187		(231)			(231)		5,956	5,956			
P2009021362	San Diego	CA		05/28/2021		1,012		(58)			(58)		953	953			
P5220216576	Tucson	AZ		04/20/2022		653		(32)			(32)		622	622			
P2009020569	WASHINGTON	DC		03/12/2021		1,612		(53)			(53)		1,559	1,559			
P2009020538	CLEARFIELD	UT		02/09/2021		301		(8)			(8)		294	294			
P5220216442	DURANGO	CO		03/30/2022		828		(51)			(51)		777	777			
P5220216315	Joliet	IL		04/20/2022		442		(28)			(28)		414	414			
P2009022050	Las Vegas	NY		08/17/2021		1,555		(87)			(87)		1,469	1,469			
P4220216686	North Bay Village	FL		04/20/2022		380		(11)			(11)		369	369			
P2009023637	Thornton	CO		04/20/2022		392		(24)			(24)		368	368			
P2009020213	East Dundee	IL		12/30/2020		1,126		(52)			(52)		1,074	1,074			
P2009023683	Santa Rosa Beach	FL		03/30/2022		1,313		(13)			(13)		1,300	1,300			
P4220116199	WELLINGTON	FL		04/20/2022		896		8			8		904	904			
P2001017121	Cypress	TX		06/25/2020		1,586		32			32		1,618	1,618			
P2009021912	Bellevue	WA		07/30/2021		3,363		(158)			(158)		3,204	3,204			
P1910015438	Moraga	CA		06/25/2020		2,687		53			53		2,740	2,740			
P2009023736	Fuquay Varina	NC		03/30/2022		293		(3)			(3)		290	290			
P2009020156	Missouri City	TX		12/16/2020		1,761		(46)			(46)		1,715	1,715			
P1912016892	Atlanta	GA		06/25/2020		1,294		14			14		1,308	1,308			
P2009023062	Laguna Hills	CA		12/28/2021		5,551		(199)			(199)		5,351	5,351			
P2009023137	Woodside	NY		12/28/2021		2,626		(94)			(94)		2,532	2,532			
P2009023079	Key Largo	FL		12/28/2021		1,425		(51)			(51)		1,374	1,374			
P2009020300	Tacoma	WA		12/30/2020		1,230		(64)			(64)		1,166	1,166			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
P2009021899	North Bergen	NJ		07/30/2021		881		(48)			(48)		832	832			
P2009023726	York	PA		03/30/2022		111		(1)			(1)		110	110			
P2009023414	North Las Vegas	NV		03/09/2022		663		(34)			(34)		629	629			
P2009020618	Marietta	GA		03/12/2021		2,015		(76)			(76)		1,939	1,939			
P2009023421	Carrollton	TX		03/09/2022		446		(29)			(29)		417	417			
P2009023375	Hardeeville	SC		03/09/2022		3,748		(200)			(200)		3,548	3,548			
P2009023412	Bowie	MD		04/06/2022		329		(18)			(18)		311	311			
P2009023120	Howard Beach	NY		12/28/2021		823		(30)			(30)		793	793			
P2009023055	Orange	CA		12/28/2021		2,499		(90)			(90)		2,409	2,409			
P5220216518	NORWOOD	MA		04/06/2022		853		(48)			(48)		805	805			
P2009023297	Burke	VA		03/09/2022		769		(41)			(41)		728	728			
P2009023846	Tucker	GA		05/04/2022		472		(13)			(13)		459	459			
P2009020400	Charlotte	NC		01/29/2021		569		(25)			(25)		544	544			
P2009023727	Paulsboro	NJ		03/30/2022		165		(2)			(2)		163	163			
P2009023595	Baltimore	MD		04/06/2022		183		(12)			(12)		171	171			
P2009020496	PITTSBURGH	PA		01/27/2021		212		(7)			(7)		205	205			
P2009020434	BULVERDE	TX		01/14/2021		2,060		(53)			(53)		2,006	2,006			
P5220116098	Mableton	GA		03/30/2022		546		(21)			(21)		525	525			
P2009021611	Newark	NJ		06/29/2021		689		(32)			(32)		657	657			
P2009023729	Aurora	IL		03/30/2022		380		(4)			(4)		376	376			
P2009020452	San Diego	CA		02/09/2021		1,058		(5)			(5)		1,052	1,052			
P2002802501	Livermore	CA		06/25/2020		4,314		81			81		4,395	4,395			
P2009021628	Boca Raton	FL		06/29/2021		796		(45)			(45)		751	751			
P5210212018	Myrtle Beach	SC		04/09/2021		1,387		(46)			(46)		1,341	1,341			
P2009023280	Naples	FL		03/09/2022		1,713		(68)			(68)		1,645	1,645			
P5220116031	Rancho Mirage	CA		04/20/2022		2,882		(123)			(123)		2,759	2,759			
P2009020463	FIRESTONE	CO		01/27/2021		1,690		(44)			(44)		1,646	1,646			
P2009020087	Tinley Park	IL		12/18/2020		3,241		(119)			(119)		3,121	3,121			
P5220116207	Carmel	CA		03/30/2022		1,464		10			10		1,473	1,473			
P2009023377	Austin	TX		03/09/2022		1,062		(64)			(64)		998	998			
P1912016757	Eugene	OR		06/25/2020		5,465		100			100		5,565	5,565			
P4220216408	Winter Garden	FL		03/30/2022		612		(26)			(26)		586	586			
P4220216651	Pembroke Pines	FL		04/20/2022		370		(18)			(18)		352	352			
P2009021928	Richmond	CA		07/30/2021		893		(49)			(49)		844	844			
P2009023441	Phoenix	AZ		03/09/2022		2,392		(78)			(78)		2,314	2,314			
P2009021417	Wilmington	DE		05/28/2021		603		(35)			(35)		568	568			
P2009023080	Anthony	FL		12/28/2021		821		(27)			(27)		794	794			
P2009023302	Rockville	MD		03/09/2022		965		(63)			(63)		902	902			
P2009020138	Jersey City	NJ		12/18/2020		713		(28)			(28)		685	685			
P2009021413	Fresno	CA		05/28/2021		608		(35)			(35)		573	573			
P2009023260	Fishers	IN		03/09/2022		3,543		(149)			(149)		3,395	3,395			
P2009023723	Venice	FL		03/30/2022		998		(10)			(10)		988	988			
P2009023452	Indianapolis	IN		04/06/2022		120		(8)			(8)		112	112			
P2009023665	Raleigh	NC		03/30/2022		220		(2)			(2)		218	218			
P2009023376	North Charleston	SC		03/09/2022		324		(16)			(16)		308	308			
P2009022113	Boca Raton	FL		08/17/2021		579		(32)			(32)		546	546			
P2009023366	STOCKTON	CA		03/09/2022		658		(35)			(35)		623	623			
P2009020582	TINLEY PARK	IL		03/12/2021		571		(18)			(18)		553	553			
P2009023610	Charlotte	NC		04/06/2022		337		(14)			(14)		324	324			
P5220216538	Scottsdale	AZ		03/30/2022		473		(21)			(21)		452	452			
P5220216434	San Rafael	CA		04/20/2022		1,320		(79)			(79)		1,241	1,241			
P2009023058	Las Vegas	NV		12/28/2021		1,291		(46)			(46)		1,245	1,245			
P2009020123	Corona	NY		12/18/2020		2,785		(110)			(110)		2,674	2,674			
P2009023315	Keymar	MD		03/09/2022		983		(54)			(54)		928	928			
P2009020129	Boca Raton	FL		12/18/2020		1,922		(76)			(76)		1,847	1,847			
P2009023756	Hyattsville	MD		04/20/2022		245		(15)			(15)		230	230			
P2009022108	Colorado Springs	CO		08/17/2021		1,257		(70)			(70)		1,187	1,187			
P2009023763	VISALIA	CA		05/04/2022		229		(14)			(14)		215	215			
P2009021408	Upper Darby	PA		05/28/2021		318		(18)			(18)		300	300			
P2009021906	Brooklyn	NY		07/30/2021		11,169		(622)			(622)		10,547	10,547			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
P4220216677	Miami Gardens	FL		03/30/2022		280		(9)			(9)		271	271			
P4200110272	Kennesaw	GA		06/25/2020		1,569		31			31		1,600	1,600			
P2009020355	Bronx	NY		01/29/2021		1,464		(74)			(74)		1,390	1,390			
P2009023101	Staten Island	NY		12/28/2021		2,738		(98)			(98)		2,640	2,640			
A912397	North Hollywood	CA		10/31/2021		4,801,088							4,801,088	4,801,088			
P2009020105	Rego Park	NY		12/18/2020		1,776		(62)			(62)		1,714	1,714			
P2009023078	Nolensville	TN		12/28/2021		3,388		(122)			(122)		3,267	3,267			
P2009023050	Jamaica	NY		12/28/2021		1,312		(44)			(44)		1,268	1,268			
P2009022069	Gilboa	NY		08/17/2021		993		(55)			(55)		937	937			
P2009022123	Doral	FL		08/17/2021		1,151		(64)			(64)		1,086	1,086			
P2009021592	Sag Harbor	NY		06/29/2021		7,754		(365)			(365)		7,388	7,388			
P5220316892	HENDERSON	NV		04/20/2022		1,472		(54)			(54)		1,418	1,418			
P2009023131	Aventura	FL		12/28/2021		618		(22)			(22)		596	596			
P4191209617	Coral Springs	FL		06/25/2020		904		18			18		922	922			
P2009020635	SAN ANTONIO	TX		03/26/2021		1,284		(42)			(42)		1,242	1,242			
P2009023753	Orlando	FL		04/06/2022		596		1			1		597	597			
P2009021634	New York	NY		06/29/2021		3,133		(151)			(151)		2,982	2,982			
P2009023292	Brandywine	MD		03/09/2022		2,019		(125)			(125)		1,894	1,894			
P2009020556	SPRING HILL	FL		02/24/2021		448		(11)			(11)		438	438			
P2009023331	Boca Raton	FL		03/09/2022		1,116		(69)			(69)		1,047	1,047			
P2009020603	Galveston	TX		03/26/2021		6,217		(206)			(206)		6,012	6,012			
P2009022076	Margate	FL		08/17/2021		608		(34)			(34)		574	574			
P2009020134	Riverhead	NY		12/18/2020		316		(13)			(13)		304	304			
P2009023354	Robbinsville	NJ		04/06/2022		371		(24)			(24)		347	347			
P4200110339	Philadelphia	PA		06/25/2020		355		3			3		358	358			
P2009021620	Long Island City	NY		06/29/2021		1,353		(62)			(62)		1,291	1,291			
P5220417815	HIGHLAND	CA		05/18/2022		245		(9)			(9)		236	236			
P2009023635	Auburn	GA		04/20/2022		218		(13)			(13)		204	204			
P2009023582	Port St Lucie	FL		04/20/2022		180		(12)			(12)		168	168			
P4220216533	Gilbert	AZ		03/30/2022		1,415		(49)			(49)		1,366	1,366			
P2009020589	Fair Oaks	CA		02/24/2021		1,507		(20)			(20)		1,487	1,487			
P2009023276	Pattison	TX		03/09/2022		428		(28)			(28)		400	400			
P2009021600	Bear	DE		06/29/2021		2,956		(163)			(163)		2,794	2,794			
P4220216680	Whittier	CA		04/20/2022		851		(44)			(44)		807	807			
P2009022096	Belford	NJ		08/17/2021		671		(37)			(37)		634	634			
P2009023667	Marietta	GA		03/30/2022		15							15	15			
P5220317117	MANALAPAN	NJ		05/18/2022		144		(6)			(6)		138	138			
P5220216440	NORFOLK	MA		05/04/2022		890		(51)			(51)		838	838			
P2009020650	New Smyrna Beach	FL		03/26/2021		2,135		(61)			(61)		2,074	2,074			
P4191209704	Bartlett	IL		06/25/2020		701		14			14		715	715			
P5211215476	Kent	WA		04/06/2022		930		(41)			(41)		889	889			
P2009020262	West Grove	PA		12/30/2020		1,122		(58)			(58)		1,064	1,064			
P2009021468	New City	NY		05/28/2021		1,847		(106)			(106)		1,741	1,741			
P2009020647	Land O Lakes	FL		04/09/2021		442		(17)			(17)		425	425			
P2009020358	Warwick	RI		01/29/2021		695		(35)			(35)		660	660			
P5220316949	Houston	TX		05/04/2022		285		(17)			(17)		268	268			
P2002017876	Woodbridge	VA		06/25/2020		320		6			6		326	326			
A430619	Plymouth	OH		10/31/2021		65,663							65,663	65,663			
P5210212019	Hendersonville	TN		04/09/2021		42,121		(991)			(991)		41,129	41,129			
P2009020224	Troutdale	OR		12/30/2020		1,028		(49)			(49)		979	979			
P4191007911	Weslaco	TX		06/25/2020		1,054		21			21		1,074	1,074			
P2009023045	Robbinsville	NJ		12/28/2021		2,336		(79)			(79)		2,258	2,258			
P5220216482	KISSIMMEE	FL		05/04/2022		268		(16)			(16)		252	252			
P2009020454	TRACY	CA		01/27/2021		1,251		(35)			(35)		1,216	1,216			
P2009020474	EDGEWOOD	MD		01/27/2021		960		(25)			(25)		935	935			
P4200110287	Atlanta	GA		06/25/2020		1,330		26			26		1,356	1,356			
P2009020500	Baltimore	MD		02/09/2021		578		(15)			(15)		563	563			
P2009020547	Bradenton	FL		02/09/2021		512		(17)			(17)		496	496			
P1911015883	Central Islip	NY		06/25/2020		532		11			11		543	543			
P4211114771	New Fairfield	CT		05/18/2022		241		(12)			(12)		230	230			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
P2009022109	Hermitage	TN		08/17/2021		544		(30)			(30)		513	513			
P2009021877	Nyack	NY		07/30/2021		2,540		(139)			(139)		2,401	2,401			
P2009023644	Rockville	MD		04/20/2022		492		(30)			(30)		462	462			
P2009020304	Passaic	NJ		12/30/2020		484		(25)			(25)		458	458			
P2009023268	Deer Park	TX		03/09/2022		629		(15)			(15)		614	614			
P2009022128	Gilbert	AZ		08/17/2021		3,783		(211)			(211)		3,572	3,572			
P2008802558	Mill Valley	CA		08/14/2020		4,309							4,309	4,309			
P2009020531	MIAMI	FL		02/02/2021		1,102		(29)			(29)		1,073	1,073			
P2009023679	Philadelphia	PA		03/30/2022		430		(4)			(4)		426	426			
P2009023708	Binghamton	NY		03/30/2022		140		(1)			(1)		139	139			
P4220116193	Morro Bay	CA		04/20/2022		774		(10)			(10)		764	764			
P2009020363	Kent	WA		01/29/2021		1,863		(95)			(95)		1,769	1,769			
P2009023664	Canton	GA		03/30/2022		13							13	13			
P2009023436	Bellwood	IL		04/06/2022		190		(9)			(9)		180	180			
P2009021386	Inwood	NY		05/28/2021		1,991		(115)			(115)		1,876	1,876			
P2009023106	Phoenix	AZ		12/28/2021		754		(27)			(27)		727	727			
P2009020386	Estacada	OR		01/29/2021		4,916		(239)			(239)		4,677	4,677			
P4191108993	Pittsburgh	PA		06/25/2020		1,055		22			22		1,078	1,078			
P2009023324	Naugatuck	CT		04/06/2022		254		(17)			(17)		237	237			
P5220317312	La Quinta	CA		05/18/2022		447		(26)			(26)		421	421			
P5220116058	Marietta	GA		03/09/2022		622		(17)			(17)		605	605			
A170784	Plainfield	NJ		12/13/2021		238,643							238,643	238,643			
P2009020554	LANHAM	MD		02/09/2021		1,046		(27)			(27)		1,018	1,018			
P2009020254	Wesley Chapel	FL		01/14/2021		719		(17)			(17)		701	701			
P2009022104	Portland	OR		08/17/2021		1,764		(98)			(98)		1,666	1,666			
P2009023252	Hamden	CT		03/09/2022		281		(16)			(16)		265	265			
P2009023586	Wall Township	NJ		04/20/2022		530		(33)			(33)		497	497			
P1910015085	Snowflake	AZ		06/25/2020		766		15			15		781	781			
P2009023650	New Braunfels	TX		03/30/2022		902		(9)			(9)		893	893			
P2009020064	Brooklyn	NY		12/18/2020		4,661		(143)			(143)		4,519	4,519			
P2009020620	ANDERSON	SC		03/26/2021		3,533		(137)			(137)		3,396	3,396			
P5220216261	Land O' Lakes	FL		03/30/2022		322		(20)			(20)		303	303			
P2009020117	Roslyn Heights	NY		12/18/2020		1,259		(49)			(49)		1,209	1,209			
P4220216552	Pismo Beach	CA		03/30/2022		557		(34)			(34)		523	523			
P2009023784	Des Moines	WA		04/20/2022		423		(26)			(26)		397	397			
P4200110254	Anaheim	CA		06/25/2020		2,819		55			55		2,875	2,875			
P2009023501	North Las Vegas	NV		05/04/2022		400		(8)			(8)		392	392			
P2009023084	Brooklyn	NY		12/28/2021		4,514		(162)			(162)		4,352	4,352			
P2009020654	Pennsauken	NJ		04/09/2021		452		(15)			(15)		437	437			
P4211115152	Princeton	NJ		03/09/2022		5,333		(174)			(174)		5,159	5,159			
P2009023568	North Bergen	NJ		04/06/2022		373		(23)			(23)		350	350			
P2009023270	Baltimore	MD		03/09/2022		423		(23)			(23)		400	400			
P2009023686	Philadelphia	PA		03/30/2022		471		(5)			(5)		466	466			
P4220317200	Delray Beach	FL		04/20/2022		1,700		(54)			(54)		1,647	1,647			
P2009023342	Denver	CO		03/09/2022		1,258		(56)			(56)		1,203	1,203			
P2009020441	FRISCO	TX		01/14/2021		1,774		(50)			(50)		1,724	1,724			
P5220317405	Palmetto	FL		05/18/2022		306		(19)			(19)		287	287			
P2009021557	Pinecrest	FL		06/29/2021		5,132		(291)			(291)		4,841	4,841			
P2009021548	Auburn	WA		06/29/2021		1,248		(61)			(61)		1,187	1,187			
P1911015951	Sarasota	FL		06/25/2020		837		16			16		853	853			
P2009021619	Chicago	IL		06/29/2021		605		(28)			(28)		577	577			
P2009020232	Hurricane	UT		12/30/2020		780		(19)			(19)		762	762			
P2009022040	Ahwahnee	CA		08/17/2021		1,847		(103)			(103)		1,744	1,744			
P2009020536	LAUDERHILL	FL		02/24/2021		896		(23)			(23)		873	873			
P2009021934	Great Neck	NY		07/30/2021		1,841		(101)			(101)		1,740	1,740			
P2009023087	Brentwood	CA		12/28/2021		206,560		(7,420)			(7,420)		199,140	199,140			
P2009020045	Cypress	TX		12/16/2020		6,425		(166)			(166)		6,258	6,258			
P2009020313	Los Angeles	CA		12/30/2020		1,628		(84)			(84)		1,544	1,544			
P2009020033	WYCKOFF	NJ		12/16/2020		1,460		(41)			(41)		1,419	1,419			
P2009020552	Brandywine	MD		02/09/2021		762		(20)			(20)		742	742			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
A915149	North Hollywood	CA		03/02/2022		500,000							500,000	500,000			
P2009020602	MATAWAN	NJ		03/12/2021		1,120		(42)			(42)		1,078	1,078			
A170781	Irvington	NJ		12/13/2021		266,305							266,305	266,305			
P2009020204	Hollywood	FL		12/30/2020		842		(39)			(39)		802	802			
P2009022127	Boca Raton	FL		08/17/2021		1,578		(88)			(88)		1,490	1,490			
P2009021411	Quakertown	PA		05/28/2021		1,229		(71)			(71)		1,158	1,158			
P4200110270	Newtown	PA		06/25/2020		2,035		40			40		2,075	2,075			
P2009023126	JAMAICA	NY		12/28/2021		2,762		(99)			(99)		2,663	2,663			
P2009021335	Pompano Beach	FL		05/28/2021		542		(31)			(31)		510	510			
P4220216499	Scottsdale	AZ		04/20/2022		1,396		(65)			(65)		1,331	1,331			
P2009020493	PIEDMONT	SC		01/27/2021		899		(23)			(23)		876	876			
P2009021566	Ozone Park	NY		06/29/2021		1,879		(106)			(106)		1,773	1,773			
P2009021625	Delray Beach	FL		06/29/2021		629		(36)			(36)		593	593			
P2009023742	Woodbridge	VA		04/20/2022		277		(17)			(17)		260	260			
P4220216227	Winter Springs	FL		03/30/2022		815		(47)			(47)		768	768			
P2009023294	Rosharon	TX		03/09/2022		653		(38)			(38)		615	615			
P2009021554	Bridgeport	CT		06/29/2021		802		(46)			(46)		757	757			
P4220115973	DEPTFORD	NJ		03/09/2022		460		(22)			(22)		439	439			
P2009020352	Exeter	RI		01/29/2021		1,318		(67)			(67)		1,251	1,251			
P2009021367	Brooklyn	NY		05/28/2021		2,391		(108)			(108)		2,283	2,283			
P2009021569	Valley Stream	NY		06/29/2021		1,841		(83)			(83)		1,758	1,758			
P2009023530	Midlothian	TX		04/20/2022		874		(37)			(37)		836	836			
P2009020230	Myrtle Beach	SC		12/30/2020		585		(19)			(19)		566	566			
P2009021558	Brooklyn	NY		06/29/2021		1,360		(63)			(63)		1,297	1,297			
P2009021545	Gig Harbor	WA		06/29/2021		2,008		(114)			(114)		1,894	1,894			
P4211215628	The Villages	FL		03/09/2022		3,458		(6)			(6)		3,452	3,452			
P5220216650	NEW BALTIMORE	MI		04/20/2022		769		(47)			(47)		722	722			
P5211215448	LOS ANGELES	CA		03/30/2022		570		(23)			(23)		548	548			
P2009021364	East Wenatchee	WA		05/28/2021		4,955		(275)			(275)		4,680	4,680			
P4220116091	Kissimmee	FL		03/09/2022		253		(12)			(12)		241	241			
P2009020250	FALLBROOK	CA		12/16/2020		1,219		(62)			(62)		1,157	1,157			
P2009021382	Bucksport	ME		05/28/2021		1,055		(59)			(59)		996	996			
P2009023455	SANTA ROSA BEACH	FL		04/20/2022		357		(4)			(4)		353	353			
P2009020177	Hoytsville	UT		12/16/2020		912		(30)			(30)		882	882			
P2009020438	Lehigh Acres	FL		02/02/2021		563		(11)			(11)		553	553			
P2009020616	Lehigh Acres	FL		04/09/2021		1,349		(32)			(32)		1,317	1,317			
P4211215230	Killeen	TX		03/30/2022		282		(11)			(11)		270	270			
P2009020546	HYATTSVILLE	MD		02/24/2021		607		(16)			(16)		591	591			
P2009020460	SUGAR LAND	TX		01/27/2021		5,362		(139)			(139)		5,223	5,223			
P2009021363	WHITESTONE	NY		05/28/2021		1,797		(100)			(100)		1,697	1,697			
P2009020571	Fort Washington	MD		03/12/2021		1,136		(35)			(35)		1,101	1,101			
P2009023597	Salt Lake City	UT		05/04/2022		231		(14)			(14)		217	217			
P2009020464	TAMPA	FL		01/27/2021		539		(14)			(14)		525	525			
P2009023719	Garland	TX		03/30/2022		614		(6)			(6)		608	608			
P2009021575	Delray Beach	FL		06/29/2021		883		(50)			(50)		833	833			
P2009023318	Round Lake	IL		03/09/2022		11,958		(743)			(743)		11,215	11,215			
P2009021437	Ville Platte	LA		05/28/2021		357		(16)			(16)		341	341			
P2009023698	Cleveland	OH		03/30/2022		198		(2)			(2)		196	196			
P2001017064	Coral Springs	FL		06/25/2020		280		6			6		285	285			
P2009020502	BLADENSBURG	MD		02/09/2021		538		(17)			(17)		521	521			
P2009020375	Northport	NY		01/29/2021		1,177		(54)	7		(61)		1,116	1,116			
P2009023693	Lake Zurich	IL		03/30/2022		525		(5)			(5)		520	520			
P2009020056	Kew Gardens Hills	NY		12/18/2020		721		(27)			(27)		694	694			
P2009020307	Rimrock	AZ		12/30/2020		515		(27)			(27)		488	488			
P2009023309	Las Vegas	NV		03/09/2022		376		(19)			(19)		357	357			
P5211215368	Pembroke Pines	FL		03/30/2022		235		(9)			(9)		225	225			
P2009023703	Baytown	TX		03/30/2022		128		(1)			(1)		126	126			
P2009022095	Los Angeles	CA		08/17/2021		5,078		(283)			(283)		4,794	4,794			
P2009020507	SPRING	TX		02/09/2021		656		(17)			(17)		639	639			
P2009023085	Freedom	ME		12/28/2021		814		(29)			(29)		785	785			

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P2009023113	Brooklyn	NY		12/28/2021		3,815		(137)			(137)		3,678	3,678			
P4190706220	Millsboro	DE		06/25/2020		661		13			13		674	674			
P4220115878	Highland	MI		04/20/2022		266		(16)			(16)		249	249			
P4220316905	Lake Elsinore	CA		04/20/2022		736		(36)			(36)		700	700			
P4200110273	Sandy Springs	GA		06/25/2020		2,623		130			130		2,753	2,753			
P2009023394	Phoenix	AZ		03/09/2022		619		(33)			(33)		586	586			
P2009021582	FLUSHING	NY		06/29/2021		838		(48)			(48)		791	791			
P1912016246	Salisbury	MA		06/25/2020		4,218		120			120		4,339	4,339			
P2009023117	Levittown	PA		12/28/2021		7,403		(263)			(263)		7,139	7,139			
P2009021375	Melville	NY		05/28/2021		920		(53)			(53)		867	867			
P2009021352	Las Vegas	NV		05/28/2021		375		(22)			(22)		354	354			
P4220116020	Coconut Grove	FL		04/20/2022		1,153		2			2		1,155	1,155			
A170782	East Orange	NJ		12/13/2021		396,590							396,590	396,590			
P2009021577	Weston	CT		06/29/2021		1,166		(66)			(66)		1,100	1,100			
P2009023878	Saint Petersburg	FL		05/04/2022		265		(6)			(6)		260	260			
P2009021333	Hemet	CA		05/28/2021		1,300		(75)			(75)		1,225	1,225			
P1911016090	Marietta	GA		06/25/2020		35,620		561			561		36,181	36,181			
P2009020532	Avalon	NJ		02/02/2021		8,758		(228)			(228)		8,530	8,530			
P2009020503	SUISUN CITY	CA		02/09/2021		934		(24)			(24)		910	910			
P2009022130	Hewitt	NJ		08/17/2021		983		(55)			(55)		928	928			
P2009020562	Los Angeles	CA		03/12/2021		5,615		(107)			(107)		5,508	5,508			
P2009022051	Federal Way	WA		08/17/2021		1,388		(77)			(77)		1,311	1,311			
P4200110349	St. Cloud	FL		06/25/2020		768		15			15		783	783			
P2009022063	GREAT NECK	NY		08/17/2021		596		(33)			(33)		563	563			
P4211215458	Yukon	PA		03/09/2022		392		(15)			(15)		377	377			
P2009023578	Brandon	MS		04/20/2022		198		(13)			(13)		185	185			
P2009020488	Denver	CO		01/14/2021		686		(12)			(12)		674	674			
P2009023446	Jacksonville	FL		03/09/2022		728		(48)			(48)		680	680			
P2009020628	EVANSTON	IL		04/09/2021		1,371		(46)			(46)		1,326	1,326			
A600212	Dolton	IL		04/06/2022		72,000							72,000	72,000			
P2009020566	ROSWELL	GA		02/02/2021		4,291		(111)			(111)		4,180	4,180			
P2001017503	Lombard	IL		06/25/2020		902		27			27		929	929			
P2009020545	LOS ANGELES	CA		03/26/2021		1,128		(29)			(29)		1,099	1,099			
P2009021596	Shelter Island Heights	NY		06/29/2021		5,053		(286)			(286)		4,767	4,767			
P2009023420	Hyattsville	MD		03/09/2022		911		(50)			(50)		861	861			
P4191209305	Washington	DC		06/25/2020		111		2			2		113	113			
P5220216333	MANALAPAN	NJ		04/20/2022		362		(18)			(18)		345	345			
P2002017784	Brentwood	TN		06/25/2020		1,380		39			39		1,418	1,418			
P2009020085	Flushing	NY		12/18/2020		1,737		(57)			(57)		1,679	1,679			
P2009023064	Lakewood	WA		04/14/2022		1,134		(41)			(41)		1,093	1,093			
P2009023434	Springfield	VA		03/09/2022		820		(47)			(47)		773	773			
P2009020095	Staten Island	NY		12/18/2020		857		(30)			(30)		827	827			
P2009022058	Hallandale Beach	FL		08/17/2021		1,649		(92)			(92)		1,557	1,557			
P2009020600	PORT SAINT LUCIE	FL		03/12/2021		522		(16)			(16)		506	506			
P2009022044	Farmington	ME		08/17/2021		392		(22)			(22)		370	370			
P2009023304	Sykesville	MD		03/09/2022		743		(41)			(41)		702	702			
P2009023135	Staten Island	NY		12/28/2021		4,790		(172)			(172)		4,618	4,618			
P2009023053	Staten Island	NY		12/28/2021		2,756		(99)			(99)		2,657	2,657			
P1911015992	Bethany	CT		06/25/2020		10,893		258			258		11,152	11,152			
P2009021351	Redondo Beach	CA		05/28/2021		6,775		(656)			(656)		6,119	6,119			
P2009020522	JACKSONVILLE	FL		02/02/2021		693		(18)			(18)		675	675			
P2009023056	Hillside	NJ		12/28/2021		626		(22)			(22)		603	603			
P2009023071	Coral Springs	FL		12/28/2021		3,327		(120)			(120)		3,208	3,208			
P2009021378	Roslyn	NY		05/28/2021		3,209		(185)			(185)		3,024	3,024			
P2009023096	Staten Island	NY		12/28/2021		2,145		(77)			(77)		2,068	2,068			
P2009020322	Crystal Lake	IL		12/30/2020		811		(21)			(21)		790	790			
P2009020619	North Las Vegas	NV		03/12/2021		855		(28)			(28)		826	826			
P2009023047	Leonia	NJ		12/28/2021		1,572		(53)			(53)		1,520	1,520			
P2009020508	WEST VALLEY CITY	UT		02/09/2021		508		(13)			(13)		495	495			
P2009023405	Florida City	FL		03/09/2022		422		(28)			(28)		394	394			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
P2009020467	MIAMI LAKES	FL		02/09/2021		1,600		(42)			(42)		1,558	1,558			
P2001017268	Orlando	FL		06/25/2020		536		17			17		554	554			
P4220316866	Denver	CO		04/20/2022		147		(6)			(6)		141	141			
P2009022035	Squaw Valley	CA		08/17/2021		515		(29)			(29)		487	487			
P2009022042	HOLLYWOOD	FL		08/17/2021		733		(42)			(42)		691	691			
P2009023391	Netcong	NJ		03/09/2022		456		(22)			(22)		434	434			
P4220316908	Rossville	GA		04/20/2022		277		(11)			(11)		266	266			
P2009023052	Raleigh	NC		12/28/2021		1,438		(52)			(52)		1,386	1,386			
P4200110395	Cape Coral	FL		06/25/2020		620							620	620			
P2009020563	SOUTH BEND	IN		02/24/2021		955		(29)			(29)		926	926			
P2009023281	Manassas	VA		03/09/2022		729		(36)			(36)		693	693			
P1911015884	Rocklin	CA		06/25/2020		2,577		90			90		2,667	2,667			
P2009021932	Sunny Isles Beach	FL		07/30/2021		5,067		(235)			(235)		4,832	4,832			
P4220116102	Indian Land	SC		03/09/2022		1,274		(15)			(15)		1,259	1,259			
P2009023322	Katy	TX		03/09/2022		627		(20)			(20)		607	607			
P2009023585	Davie	FL		04/20/2022		530		(32)			(32)		498	498			
P2009023525	BOWIE	MD		04/06/2022		372		(11)			(11)		361	361			
P2009023506	PACOIMA	CA		04/06/2022		572		(14)			(14)		558	558			
P5220216706	FORT MILL	SC		05/18/2022		1,338		(59)			(59)		1,279	1,279			
P2009022089	Woodbridge	VA		08/17/2021		2,349		(131)			(131)		2,218	2,218			
P2009020398	Delray Beach	FL		01/29/2021		564		(29)			(29)		536	536			
P2009023277	Willingboro	NJ		03/09/2022		424		(18)			(18)		406	406			
P2009023546	Plano	IL		04/06/2022		206		(12)			(12)		194	194			
P2009020550	MISSOURI CITY	TX		02/24/2021		3,158		(30)			(30)		3,127	3,127			
P2009023435	Spicewood	TX		04/20/2022		6,204		(182)			(182)		6,022	6,022			
P2009020281	Birmingham	AL		12/30/2020		3,123		(162)			(162)		2,961	2,961			
P2009022136	Spring	TX		08/17/2021		1,234		(63)			(63)		1,172	1,172			
P2009021392	East Elmhurst	NY		05/28/2021		2,387		(138)			(138)		2,250	2,250			
P2009021574	Massapequa	NY		06/29/2021		1,592		(75)			(75)		1,517	1,517			
P2009022073	Arlington	VA		08/17/2021		4,216		(235)			(235)		3,981	3,981			
P1912016907	Hollywood	MD		06/25/2020		1,433		28			28		1,461	1,461			
P2009023368	Chicago	IL		03/09/2022		671		(42)			(42)		629	629			
P2009021467	Forest Hills	NY		05/28/2021		10,627		(627)			(627)		10,000	10,000			
P2009023767	Annapolis	MD		04/20/2022		242		(15)			(15)		227	227			
P2009020255	Upper Marlboro	MD		01/14/2021		623		(21)			(21)		603	603			
P2009023661	Woodstock	GA		03/30/2022		35							35	35			
P2009023338	Santa Paula	CA		03/09/2022		7,144		(144)			(144)		7,000	7,000			
P2009020369	Flushing	NY		01/29/2021		869		(44)			(44)		825	825			
P2009022029	Astoria	NY		08/17/2021		2,519		(141)			(141)		2,379	2,379			
P2009021884	Bal Harbour	FL		07/30/2021		10,330		(473)			(473)		9,857	9,857			
P2009023385	Sacramento	CA		03/09/2022		1,537		(71)			(71)		1,466	1,466			
P2009021936	Corpus Christi	TX		07/30/2021		651		(36)			(36)		615	615			
P2009023059	Bayside	NY		12/28/2021		2,580		(93)			(93)		2,487	2,487			
P2009022090	Watchung	NJ		08/17/2021		3,377		(188)			(188)		3,188	3,188			
P4191108967	Houston	TX		06/25/2020		1,404		28			28		1,431	1,431			
P2009020459	DORAL	FL		01/27/2021		1,100		(29)			(29)		1,072	1,072			
P2009020116	New York	NY		12/18/2020		1,479		(57)			(57)		1,422	1,422			
P2009023133	Central Islip	NY		12/28/2021		983		(35)			(35)		948	948			
P4200210621	Santa Ana	CA		06/25/2020		1,834		34			34		1,868	1,868			
P2009022060	Pawtucket	RI		08/17/2021		544		(30)			(30)		514	514			
P2009020404	Hallandale Beach	FL		01/29/2021		1,235		(63)			(63)		1,172	1,172			
P2009020544	Palo Cedro	CA		03/12/2021		2,330		(66)			(66)		2,264	2,264			
P2009023248	Barnegat	NJ		03/09/2022		1,628		(83)			(83)		1,545	1,545			
P2009023459	WINCHESTER	CA		05/04/2022		1,208		(6)			(6)		1,202	1,202			
P4220216691	Miami	FL		03/30/2022		235		(9)			(9)		226	226			
P2009022125	Bakersfield	CA		08/17/2021		742		(41)			(41)		701	701			
P2009020465	Los Angeles	CA		01/27/2021		2,845		(84)			(84)		2,761	2,761			
P2009021624	Leonia	NJ		06/29/2021		1,148		(55)			(55)		1,093	1,093			
P2009021916	Bayside	NY		07/30/2021		2,102		(115)			(115)		1,987	1,987			
P4191109039	Costa Mesa	CA		06/25/2020		1,948		20			20		1,968	1,968			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
P2009023640	Sterling	VA		04/20/2022		499		(30)			(30)		469	469			
P2009022091	Bend	OR		08/17/2021		1,693		(95)			(95)		1,598	1,598			
P2009022119	Middletown	DE		08/17/2021		769		(38)			(38)		730	730			
P2009020555	Hiawassee	GA		02/24/2021		499		(16)			(16)		483	483			
P2009021349	Mars	PA		05/28/2021		859		(51)			(51)		809	809			
P2009023271	Gurnee	IL		03/09/2022		563		(35)			(35)		528	528			
P4220116046	Jackson	WY		03/30/2022		4,484		(5)			(5)		4,479	4,479			
P2009021915	Concord	CA		07/30/2021		3,417		(187)			(187)		3,230	3,230			
P4220216409	Lake Worth	FL		04/20/2022		360		(24)			(24)		337	337			
P2009023743	Bridgeport	CT		04/20/2022		184		(11)			(11)		172	172			
P2009020073	Staten Island	NY		12/18/2020		1,340		(52)			(52)		1,288	1,288			
P4220216731	Hollywood	FL		04/06/2022		457		(17)			(17)		439	439			
P4220216802	Laguna Niguel	CA		04/06/2022		1,645		(92)			(92)		1,552	1,552			
P2009020423	Richmond Hill	NY		01/29/2021		2,483		(114)			(114)		2,369	2,369			
P2008802567	Rancho Santa Margarita	CA		08/14/2020		6,426							6,426	6,426			
P2009020154	Bethany	CT		12/16/2020		2,006		(48)			(48)		1,959	1,959			
P2009023320	West Jordan	UT		03/09/2022		1,126		(70)			(70)		1,056	1,056			
P2009020558	IRVING	TX		02/24/2021		574		(11)			(11)		563	563			
P2009020485	Clearwater	FL		01/14/2021		655		(15)			(15)		639	639			
P2009021480	CLermont	FL		05/28/2021		802		(46)			(46)		756	756			
P5220116155	Portland	OR		04/20/2022		2,555		(86)			(86)		2,469	2,469			
P4191109097	Castle Rock	CO		06/25/2020		1,321		26			26		1,347	1,347			
P4220216622	Denver	CO		04/20/2022		430		(18)			(18)		412	412			
P2009023438	Rockville	MD		03/09/2022		931		(30)			(30)		901	901			
P4220216510	Miami	FL		04/20/2022		1,014		(46)			(46)		968	968			
P2009023076	East Meadow	NY		12/28/2021		2,283		(82)			(82)		2,201	2,201			
P2009023521	Houston	TX		04/06/2022		195		(12)			(12)		183	183			
P2009020578	WOODBRIDGE	VA		02/24/2021		420		(13)			(13)		407	407			
P2009020215	Riverveiw	FL		12/30/2020		716		(33)			(33)		683	683			
P2009022094	Johnsburg	IL		08/17/2021		2,310		(129)			(129)		2,181	2,181			
P2009021402	Parkland	FL		05/28/2021		2,320		(134)			(134)		2,186	2,186			
P2009020395	Lake Hughes	CA		01/29/2021		10,706		(544)			(544)		10,162	10,162			
P2009020112	Commack	NY		12/18/2020		2,407		(83)			(83)		2,324	2,324			
P2009023559	Cornelius	OR		05/04/2022		594		(36)			(36)		558	558			
P2009023098	West Orange	NJ		12/28/2021		1,285		(46)			(46)		1,239	1,239			
P2009023107	Sandy	UT		12/28/2021		1,901		(68)			(68)		1,833	1,833			
P2009020074	Point Pleasant	NJ		12/18/2020		1,134		(45)			(45)		1,089	1,089			
P4220216575	Braselton	GA		03/30/2022		801		(38)			(38)		763	763			
P2009021348	Sunny Isles Beach	FL		05/28/2021		1,156		(67)			(67)		1,089	1,089			
P2009020526	SPICEWOOD	TX		02/02/2021		9,581		(216)			(216)		9,365	9,365			
P2009023069	Crete	IL		12/28/2021		1,252		(45)			(45)		1,207	1,207			
P2009020288	Beaumont	CA		12/30/2020		1,459		(76)			(76)		1,383	1,383			
P2009020380	Dallas	OR		01/29/2021		1,723		(88)			(88)		1,636	1,636			
P2009020415	Sterling Heights	MI		01/29/2021		1,704		(86)			(86)		1,617	1,617			
P2009020629	Crested Butte	CO		04/09/2021		1,030		(30)			(30)		1,000	1,000			
P2009022098	Philadelphia	PA		08/17/2021		302		(17)			(17)		286	286			
P2009023349	Hagerstown	MD		03/09/2022		234		(11)			(11)		223	223			
P2009020607	STERLING	VA		03/12/2021		974		(37)			(37)		937	937			
P2009020071	Valley Village	CA		12/18/2020		1,731		(58)			(58)		1,673	1,673			
P2001017587	Marathon	FL		06/25/2020		3,089		57			57		3,147	3,147			
P2009020208	Tampa	FL		12/30/2020		129		(6)			(6)		123	123			
P2009021391	SKOWHEGAN	ME		05/28/2021		541		(23)			(23)		518	518			
P4211215661	Aventura	FL		03/09/2022		964		(31)			(31)		933	933			
P2009020294	Katy	TX		12/30/2020		509		(26)			(26)		482	482			
P2009023121	Breinigsville	PA		12/28/2021		4,929		(177)			(177)		4,752	4,752			
P2009020179	Oak Hills	CA		12/30/2020		1,318		(37)			(37)		1,281	1,281			
P2009021350	Palmdale	CA		05/28/2021		2,262		(130)			(130)		2,132	2,132			
P2009023390	Houston	TX		04/20/2022		99		(6)			(6)		92	92			
P4220216427	SHERMAN OAKS	CA		04/20/2022		1,697		(22)			(22)		1,675	1,675			
P2009022082	Middlesex	NJ		08/17/2021		54,253		(3,027)			(3,027)		51,226	51,226			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
P4220216550	Asbury	NJ		03/30/2022		434		(14)			(14)		419	419			
P2009021361	Rochelle Park	NJ		05/28/2021		2,930		(169)			(169)		2,761	2,761			
P2009020323	Charlotte	NC		01/14/2021		636		(17)			(17)		620	620			
P4220216480	Ormond Beach	FL		04/20/2022		330		(13)			(13)		317	317			
P2001017356	Menifee	CA		04/14/2022		1,075		42			42		1,117	1,117			
P2009020561	SOUTHWEST RANCHES	FL		02/24/2021		1,352		(38)			(38)		1,314	1,314			
P2009020487	Los Angeles	CA		01/14/2021		217,447		(7,447)			(7,447)		210,000	210,000			
P2009023046	Glen Cove	NY		12/28/2021		1,722		(57)			(57)		1,665	1,665			
P2009020348	AUGUSTA	MO		12/30/2020		1,469		(69)			(69)		1,400	1,400			
P2009020311	Tracy	CA		12/30/2020		1,700		(88)			(88)		1,612	1,612			
A460227	Indianapolis	IN		10/31/2021		85,390							85,390	85,390			
P2009021622	Orlando	FL		06/29/2021		3,164		(188)			(188)		2,976	2,976			
P4220116177	Winter Garden	FL		03/09/2022		1,717		(56)			(56)		1,661	1,661			
P2009020389	Castle Rock	WA		01/29/2021		628		(25)			(25)		603	603			
P2009020220	Oak Ridge	NC		12/30/2020		24,274		(1,122)			(1,122)		23,152	23,152			
P2009022086	Bronx	NY		08/17/2021		1,531		(85)			(85)		1,445	1,445			
P2009021330	Cupertino	CA		05/28/2021		1,069		(62)			(62)		1,007	1,007			
P2009021590	Brooklyn	NY		06/29/2021		3,322		(188)			(188)		3,133	3,133			
P2009020410	Greenville	NY		01/29/2021		288		(15)			(15)		274	274			
P4220216823	Mesa	AZ		04/20/2022		436		(19)			(19)		417	417			
P2009020109	Valley Stream	NY		12/18/2020		92,398		(3,083)			(3,083)		89,314	89,314			
P2009021576	Wilmington	DE		06/29/2021		2,228		(126)			(126)		2,102	2,102			
P2009021889	Bayside	NY		07/30/2021		2,787		(152)			(152)		2,635	2,635			
P2001017132	Fayetteville	GA		06/25/2020		1,064		21			21		1,085	1,085			
P2009020443	EAGLE MOUNTAIN	UT		01/14/2021		4,633		(141)			(141)		4,492	4,492			
P2009020573	CHICAGO	IL		02/24/2021		521		(16)			(16)		505	505			
P4220115728	Burbank	CA		03/09/2022		3,364		(52)			(52)		3,312	3,312			
P2009023065	Honolulu	HI		12/28/2021		1,598		(57)			(57)		1,541	1,541			
P2009021894	Houston	TX		07/30/2021		40		(2)			(2)		38	38			
P2009021908	Las Vegas	NV		07/30/2021		1,381		(75)			(75)		1,306	1,306			
P1912016657	Defiance	MO		06/25/2020		33,814		1,668			1,668		35,482	35,482			
P2009023735	Wake Forest	NC		03/30/2022		197		(2)			(2)		195	195			
P2009020104	Wheaton	IL		12/18/2020		2,873		(104)			(104)		2,769	2,769			
P4200110065	Charleston	SC		06/25/2020		968		19			19		987	987			
P2009023256	Waldorf	MD		03/09/2022		592		(19)			(19)		572	572			
P2009020591	RANCHO MISSION VIEJO	CA		02/24/2021		1,467		(48)			(48)		1,418	1,418			
P2009022045	TEMPLE	TX		08/17/2021		382		(21)			(21)		361	361			
P2009023061	Bronx	NY		12/28/2021		1,695		(61)			(61)		1,634	1,634			
P2009021564	Staten Island	NY		06/29/2021		2,194		(99)			(99)		2,095	2,095			
P2009021329	Scarsdale	NY		05/28/2021		5,728		(330)			(330)		5,398	5,398			
P2009021584	Bellport	NY		06/29/2021		2,459		(139)			(139)		2,319	2,319			
P2009020504	Los Angeles	CA		02/09/2021		6							6	6			
P2009023129	PLANO	TX		12/28/2021		1,855		(67)			(67)		1,788	1,788			
P2009022075	Stockton	CA		08/17/2021		1,363		(76)			(76)		1,287	1,287			
P2009023083	Brooklyn	NY		12/28/2021		2,127		(76)			(76)		2,051	2,051			
P2009020326	Celebration	FL		12/30/2020		54,268		(1,405)			(1,405)		52,863	52,863			
P2009022124	Coto De Caza	CA		08/17/2021		16		(1)			(1)		15	15			
P5220216361	HIALEAH	FL		03/30/2022		161		(10)			(10)		151	151			
P2001017189	Dinuba	CA		06/25/2020		1,018		20			20		1,038	1,038			
P2009020393	Valley Stream	NY		01/29/2021		1,273		(54)			(54)		1,219	1,219			
P2009023444	Toms River	NJ		04/20/2022		139		(9)			(9)		130	130			
P2009020422	Saint Albans	NY		01/29/2021		1,432		(60)			(60)		1,371	1,371			
P4211215452	Hollywood	FL		03/09/2022		1,462		(27)			(27)		1,435	1,435			
P2009020528	Coalinga	CA		02/09/2021		681		(18)			(18)		663	663			
P2009020202	Orlando	FL		12/30/2020		1,329		(62)			(62)		1,268	1,268			
P2009021473	Highland Beach	FL		05/28/2021		780		(45)			(45)		735	735			
P4200110363	Royal Oaks	CA		06/25/2020		2,516		49			49		2,565	2,565			
P2009020630	FORT WORTH	TX		03/26/2021		669		(22)			(22)		647	647			
P2009020351	HOUSTON	TX		12/30/2020		1,378		(61)			(61)		1,317	1,317			
P2009020082	Fresh Meadows	NY		12/18/2020		7,797		(292)			(292)		7,506	7,506			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
P2009020175	DICKINSON	TX		12/30/2020		9,366		(312)			(312)		9,054	9,054			
P2009023272	Hyattsville	MD		03/09/2022		1,265		(59)			(59)		1,206	1,206			
P5220216636	Davenport	FL		04/20/2022		602		(24)			(24)		578	578			
P2009023687	Woodstock	GA		03/30/2022		1,178		(12)			(12)		1,166	1,166			
P4200109821	Gilbert	AZ		06/25/2020		4,034		78			78		4,113	4,113			
P2009020445	NEVADA CITY	CA		01/27/2021		937		(22)			(22)		915	915			
P2009023552	Santa Maria	CA		04/06/2022		2,015		(110)			(110)		1,905	1,905			
P1912016777	Modesto	CA		06/25/2020		1,229		23			23		1,252	1,252			
P2009023624	Orlando	FL		04/20/2022		386		(15)			(15)		371	371			
P4200210989	Parkland	FL		06/25/2020		2,578		50			50		2,629	2,629			
P2009020131	Forest Hills	NY		12/18/2020		15,116		(399)			(399)		14,716	14,716			
P2009023681	Bellwood	IL		03/30/2022		275		(3)			(3)		272	272			
P2009023057	Brewster	NY		12/28/2021		1,221		(44)			(44)		1,177	1,177			
P2009023383	New Milford	CT		03/09/2022		2,241		(124)			(124)		2,117	2,117			
P2009021388	College Point	NY		05/28/2021		900		(42)			(42)		857	857			
P2009021897	Greenbrae	CA		07/30/2021		2,259		(124)			(124)		2,136	2,136			
P2009023132	Bronx	NY		12/28/2021		2,295		(82)			(82)		2,213	2,213			
P4200109846	Bolingbrook	IL		06/25/2020		1,496		29			29		1,525	1,525			
P4191108841	North Miami Beach	FL		06/25/2020		648		20			20		668	668			
P2009021874	Manalapan	NJ		07/30/2021		2,115		(116)			(116)		2,000	2,000			
P2009020114	Daly City	CA		12/18/2020		1,158		(46)			(46)		1,113	1,113			
P2009021353	Cherry Hill	NJ		05/28/2021		2,522		(140)			(140)		2,381	2,381			
P2009021344	Williamstown	NJ		05/28/2021		3,478		(165)			(165)		3,313	3,313			
P2009020339	EL CAJON	CA		12/30/2020		2,866		(126)			(126)		2,739	2,739			
P2009022048	ORLANDO	FL		08/17/2021		255,659		(12,498)			(12,498)		243,161	243,161			
P2009021937	San Jose	CA		07/30/2021		2,971		(162)			(162)		2,808	2,808			
P2001017290	Waller	TX		06/25/2020		850		17			17		867	867			
P2009021471	Glen Mills	PA		05/28/2021		956		(56)			(56)		900	900			
P2009020432	Bayside	NY		01/29/2021		833		(33)			(33)		800	800			
P4220216283	Haines City	FL		03/30/2022		671		(10)			(10)		660	660			
P2009020575	Modesto	CA		02/24/2021		1,401		(37)			(37)		1,365	1,365			
P2009022072	Elmont	NY		08/17/2021		1,518		(85)			(85)		1,433	1,433			
P4191007952	New Smyrna Beach	FL		06/25/2020		4,854		95			95		4,949	4,949			
P2009020527	PASADENA	TX		02/02/2021		565		(16)			(16)		549	549			
P2009023116	Philadelphia	PA		12/28/2021		853		(31)			(31)		823	823			
P2009020201	Hollywood	FL		12/30/2020		986		(46)			(46)		940	940			
P2009023451	Thurmont	MD		03/09/2022		1,343		(44)			(44)		1,300	1,300			
P2001017140	Tampa	FL		06/25/2020		969		19			19		988	988			
P2009021384	KEW GARDEN HILLS	NY		05/28/2021		574		(33)			(33)		541	541			
P5220216785	Hollywood	FL		04/20/2022		429		(19)			(19)		410	410			
P2009022093	Waianae	HI		08/17/2021		1,687		(94)			(94)		1,593	1,593			
P2009021328	East Meadow	NY		05/28/2021		1,280		(74)			(74)		1,206	1,206			
P2009022079	Lake Ronkonkoma	NY		08/17/2021		551		(31)			(31)		520	520			
P2009021337	Aventura	FL		05/28/2021		1,660		(76)			(76)		1,584	1,584			
P2009021478	Pasadena	TX		05/28/2021		55,368		(3,192)			(3,192)		52,176	52,176			
P2009022134	Far Hills	NJ		08/17/2021		1,853		(104)			(104)		1,749	1,749			
P2009023465	BARNEGAT	NJ		04/20/2022		309		(19)			(19)		290	290			
P2009020295	San Bernardino	CA		12/30/2020		1,209		(63)			(63)		1,146	1,146			
P2009023662	Rome	GA		03/30/2022		9							8	8			
P2009022046	KILLEEN	TX		08/17/2021		629		(35)			(35)		594	594			
P2009023651	Pittsburgh	PA		03/30/2022		323		(3)			(3)		320	320			
P2009023495	NORTHRIDGE	CA		04/06/2022		1,131		(7)			(7)		1,124	1,124			
P2009020106	Miami Beach	FL		12/18/2020		5,601		(222)			(222)		5,379	5,379			
P2009020612	Tomball	TX		03/12/2021		758		(25)			(25)		733	733			
P2009023805	North Haven	CT		05/04/2022		233		(14)			(14)		219	219			
P2009023675	Cutler Bay	FL		03/30/2022		270		(3)			(3)		267	267			
P2009020226	El Cajon	CA		12/30/2020		4,768		(124)			(124)		4,644	4,644			
P4211215312	PEMBROKE PINES	FL		03/09/2022		3,884		(57)			(57)		3,827	3,827			
P2009021345	Montauk	NY		05/28/2021		2,710		(156)			(156)		2,554	2,554			
P2009021395	Tinton Falls	NJ		05/28/2021		1,017							1,017	1,017			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
P2009020511	North Palm Beach	FL		02/02/2021		938		(24)			(24)		913	913			
P4220216788	Dana Point	CA		04/20/2022		368		(6)			(6)		361	361			
P2009023731	Houston	TX		03/30/2022		333		(3)			(3)		330	330			
P4220115914	Port Saint Lucie	FL		03/09/2022		866		(41)			(41)		825	825			
A8504330	Lake Havasu City	AZ		05/20/2022		37,964							37,964	37,964			
P2009020341	ANNAPOLIS	MD		12/30/2020		1,390		(73)			(73)		1,316	1,316			
P2009023074	Mahopac	NY		12/28/2021		2,159		(78)			(78)		2,081	2,081			
P2009023316	Henrico	VA		04/06/2022		173		(10)			(10)		163	163			
P2009023289	Port St. Lucie	FL		03/09/2022		679		(28)			(28)		650	650			
P2009021573	Chambersburg	PA		06/29/2021		926		(53)			(53)		874	874			
P5220216654	TULSA	OK		04/20/2022		650		(24)			(24)		626	626			
P2009023804	COMMERCE CITY	CO		04/20/2022		4,168		(254)			(254)		3,914	3,914			
P2009020132	Issaquah	WA		12/18/2020		4,130		(160)			(160)		3,970	3,970			
P2009023114	Philadelphia	PA		12/28/2021		403		(14)			(14)		389	389			
P2009021614	Southfields	NY		06/29/2021		579		(26)			(26)		553	553			
P2009022126	Hope Valley	RI		08/17/2021		616		(34)			(34)		582	582			
P2009020354	Pembroke Pines	FL		01/29/2021		1,029		(52)			(52)		977	977			
P2009021341	Fort Lauderdale	FL		05/28/2021		791		(46)			(46)		745	745			
P2009021571	Lancaster	NY		06/29/2021		515		(29)			(29)		485	485			
P2009023768	Catonsville	MD		04/20/2022		224		(14)			(14)		211	211			
P2001017370	Simi Valley	CA		06/25/2020		1,802		35			35		1,837	1,837			
P2009023112	Naples	FL		12/28/2021		1,041		(37)			(37)		1,004	1,004			
P4220216612	Key Largo	FL		04/20/2022		1,895		(83)			(83)		1,812	1,812			
P2001702364	Los Angeles	CA		06/25/2020		1,970		39			39		2,008	2,008			
P5220317136	El Cajon	CA		04/20/2022		549		(18)			(18)		531	531			
P2009020383	Cranford	NJ		01/29/2021		3,779		(188)			(188)		3,591	3,591			
P4200210853	Hollywood	FL		06/25/2020		2,104		41			41		2,145	2,145			
P4220317013	Huntington Beach	CA		04/20/2022		1,343		(47)			(47)		1,297	1,297			
P2009021436	Kent	WA		05/28/2021		2,494		(133)			(133)		2,362	2,362			
P2009023105	North Babylon	NY		12/28/2021		1,404		(50)			(50)		1,353	1,353			
P2009023387	Stockton	CA		04/20/2022		333		(20)			(20)		313	313			
P2009020362	Granby	MA		01/29/2021		859		(44)			(44)		816	816			
P2009023393	Wharton	NJ		03/09/2022		1,226		(80)			(80)		1,146	1,146			
P2009020228	Houston	TX		01/14/2021		1,101		(26)			(26)		1,075	1,075			
P2009020068	Jamaica	NY		12/18/2020		1,004		(31)			(31)		974	974			
P2002017906	Miami	FL		06/25/2020		1,150		26			26		1,176	1,176			
P2009023560	Minneapolis	MN		05/04/2022		6,203		(379)			(379)		5,824	5,824			
P2009021876	Las Vegas	NV		07/30/2021		955		(52)			(52)		903	903			
P2009023125	Great Neck	NY		12/28/2021		1,680		(60)			(60)		1,619	1,619			
P5220116170	Kodak	TN		04/20/2022		540		(35)			(35)		506	506			
P2009020305	Mystic	CT		12/30/2020		456		(24)			(24)		432	432			
P2009020548	MESQUITE	TX		02/24/2021		408		(14)			(14)		395	395			
P2009021365	FLORAL PARK	NY		05/28/2021		424		(26)			(26)		399	399			
P2008802561	Sherman Oaks	CA		08/14/2020		3,934							3,934	3,934			
P2009023397	Maricopa	AZ		03/09/2022		463		(28)			(28)		435	435			
P2009023783	Santa Rosa	CA		04/20/2022		712		(43)			(43)		669	669			
P2009021567	Dix Hills	NY		06/29/2021		2,282		(129)			(129)		2,153	2,153			
P4220216249	Miami	FL		03/30/2022		1,134		(38)			(38)		1,096	1,096			
P2009023415	Temple Hills	MD		03/09/2022		614		(37)			(37)		578	578			
P5220216827	Fredericksburg	TX		04/06/2022		412		(18)			(18)		394	394			
P2001017439	Houston	TX		06/25/2020		619		12			12		631	631			
P2009021327	Orlando	FL		05/28/2021		597		(35)			(35)		562	562			
P2009023285	Odessa	TX		03/09/2022		450		(25)			(25)		425	425			
P2009020240	Hilton Head Island	SC		12/16/2020		2,344		(82)			(82)		2,261	2,261			
P2009023249	Sylmar	CA		03/09/2022		1,103		(54)			(54)		1,049	1,049			
P2002017872	Milwaukee	WI		06/25/2020		518		6			6		524	524			
P2009023111	MOUNT POCONO	PA		12/28/2021		1,436		(52)			(52)		1,384	1,384			
P2009020412	Hicksville	NY		01/29/2021		1,501		(65)			(65)		1,437	1,437			
P2009023769	Forney	TX		04/20/2022		277		(17)			(17)		260	260			
P2009020656	Winter Garden	FL		03/26/2021		761		(24)			(24)		737	737			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
P2009023544	Midland	TX		04/06/2022		206		(13)			(13)		193	193			
P2009023643	Corcoran	CA		04/06/2022		198		(13)			(13)		185	185			
P2009023308	Gurnee	IL		03/09/2022		350		(23)			(23)		327	327			
P4200110159	Orlando	FL		06/25/2020		1,292		22			22		1,314	1,314			
P2009020609	NILES	IL		03/26/2021		745		(26)			(26)		718	718			
P2009021630	Oregon City	OR		06/29/2021		1,260		(71)			(71)		1,188	1,188			
P2009021919	Westhampton Beach	NY		07/30/2021		2,286		(125)			(125)		2,161	2,161			
P2009021885	Las Vegas	NV		07/30/2021		728		(40)			(40)		688	688			
P2009020361	Granby	MA		01/29/2021		784		(40)			(40)		744	744			
P2009020081	Brooklyn	NY		12/18/2020		1,099		(43)			(43)		1,055	1,055			
P2009021935	Southwest Ranches	FL		07/30/2021		1,550		(85)			(85)		1,465	1,465			
P4191108643	Orchard Lake	MI		06/25/2020		747		15			15		762	762			
P2009020162	Katy	TX		12/16/2020		1,464		(31)			(31)		1,433	1,433			
P2009020343	MESA	AZ		12/30/2020		2,170		(130)			(130)		2,040	2,040			
P2009022036	Plymouth	ME		08/17/2021		826		(39)			(39)		787	787			
P2009021433	Waxhaw	NC		05/28/2021		941		(54)			(54)		887	887			
P2009020168	Encino	CA		12/30/2020		2,593		(61)			(61)		2,531	2,531			
P2009023095	Coram	NY		12/28/2021		1,368		(49)			(49)		1,319	1,319			
P2009021929	Miami Shores	FL		07/30/2021		2,047		(112)			(112)		1,935	1,935			
P2009021397	Miami Springs	FL		05/28/2021		1,657		(96)			(96)		1,561	1,561			
P2009020163	Washington	DC		12/30/2020		246		(8)			(8)		238	238			
P2009023779	Panama City Beach	FL		04/20/2022		274		(10)			(10)		264	264			
P2009020615	Manassas	VA		03/12/2021		1,086		(36)			(36)		1,050	1,050			
P4220316988	Casa Grande	AZ		05/18/2022		260		(13)			(13)		247	247			
P2009020374	Kent	WA		01/29/2021		1,613		(64)			(64)		1,549	1,549			
P2009020100	Davenport	FL		12/18/2020		603		(24)			(24)		579	579			
P2009020430	Salem	OR		01/29/2021		2,644		(134)			(134)		2,510	2,510			
P2009023382	Las Vegas	NV		03/09/2022		1,075		(28)			(28)		1,048	1,048			
P2009023485	Bridgeport	CT		04/20/2022		242		(16)			(16)		226	226			
P2009020340	AVONDALE	AZ		12/30/2020		801		(35)			(35)		765	765			
P2001017125	Hampshire	IL		06/25/2020		983		19			19		1,003	1,003			
P1912016789	West Palm Beach	FL		06/25/2020		691		23			23		713	713			
P2009020231	Paramount	CA		02/24/2021		54,093		(1,784)			(1,784)		52,309	52,309			
P2009023099	BROOKLYN	NY		12/28/2021		573		(21)			(21)		552	552			
P4220216296	Palm Bay	FL		03/30/2022		164		(10)			(10)		154	154			
P2009023317	North Chesterfield	VA		04/06/2022		627		(33)			(33)		594	594			
P4211215393	Lambertville	NJ		04/20/2022		2,448		(116)			(116)		2,332	2,332			
P2009023048	Hollis	NY		12/28/2021		1,481		(50)			(50)		1,431	1,431			
P4200210589	Minneapolis	MN		06/25/2020		1,962		38			38		2,001	2,001			
P2009020437	Alexandria	VA		01/14/2021		1,195		(31)			(31)		1,164	1,164			
P5220317476	Antioch	CA		05/18/2022		403		(20)			(20)		383	383			
A270361	Winston Salem	NC		10/31/2021		209,596							209,596	209,596			
P2009023475	West Long Branch	NJ		04/20/2022		273		(18)			(18)		255	255			
P2009023278	Land O' Lakes	FL		03/09/2022		1,187		(28)			(28)		1,159	1,159			
P2009021373	Marathon	FL		05/28/2021		437		(25)			(25)		412	412			
P2009020256	MISSOURI CITY	TX		01/14/2021		4,018		(95)			(95)		3,923	3,923			
P2009021927	Huntingdon Valley	PA		07/30/2021		1,067		(58)			(58)		1,008	1,008			
P5220216234	New Haven	CT		03/30/2022		121		(8)			(8)		113	113			
P4220216252	Bethlehem	GA		03/30/2022		349		(23)			(23)		326	326			
P5220216632	La Plata	MD		05/18/2022		213		(13)			(13)		200	200			
P2009023303	Winchester	VA		03/09/2022		534		(33)			(33)		501	501			
P2009020537	Pembroke Pines	FL		02/24/2021		858		(22)			(22)		835	835			
P1912016726	Phoenix	AZ		06/25/2020		382		16			16		398	398			
P2009021613	Port Washington	NY		06/29/2021		1,818		(103)			(103)		1,715	1,715			
P2009023816	Stockton	CA		04/20/2022		335		(20)			(20)		314	314			
P5220316942	Santa Rosa	CA		04/20/2022		1,479		(71)			(71)		1,408	1,408			
P2009023335	SUMMERVILLE	SC		03/09/2022		545		(31)			(31)		513	513			
P4191209377	Travelers Rest	SC		06/25/2020		975		19			19		994	994			
P2009020089	Philadelphia	PA		12/18/2020		553		(18)			(18)		535	535			
P2009021901	Ontario	CA		07/30/2021		479		(26)			(26)		452	452			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
P2009022111	Chula Vista	CA		08/17/2021		992		(55)			(55)		936	936			
P2009020238	Santa Fe	NM		12/16/2020		5,063		(110)			(110)		4,953	4,953			
P2001017256	Hillsboro Beach	FL		06/25/2020		2,025		38			38		2,063	2,063			
P4211014424	Alpharetta	GA		03/09/2022		1,747		(57)			(57)		1,690	1,690			
P2009023536	Yermo	CA		05/04/2022		498		(16)			(16)		483	483			
P2009020377	Lexington	NC		01/29/2021		545		(23)			(23)		523	523			
P4200109958	Bailey	CO		06/25/2020		600		10			10		610	610			
P2010802589	Houston	TX		12/16/2020		339		(10)			(10)		329	329			
P2009020211	El Cajon	CA		12/30/2020		2,014		(93)			(93)		1,920	1,920			
P2009023365	Fort Washington	MD		03/09/2022		592		(26)			(26)		566	566			
P2009020436	STOCKTON	CA		01/27/2021		23,241		(605)			(605)		22,636	22,636			
P2009020624	Ahwahnee	CA		03/12/2021		4,523		(149)			(149)		4,374	4,374			
P1912016915	Lake Wales	FL		06/25/2020		224		4			4		229	229			
P2009021621	Parkland	FL		06/29/2021		2,225		(126)			(126)		2,099	2,099			
P5220216796	Riverwoods	IL		05/04/2022		251		(15)			(15)		235	235			
P2009022106	Providence	RI		08/17/2021		556		(31)			(31)		525	525			
P2009021356	East Elmhurst	NY		05/28/2021		1,486		(65)			(65)		1,421	1,421			
P4220115722	albuquerque	NM		03/09/2022		10,806		(192)			(192)		10,615	10,615			
P2009020344	Sandy Springs	GA		12/30/2020		1,433		(28)			(28)		1,405	1,405			
P1912016596	Aloha	OR		06/25/2020		783		34			34		816	816			
P2009021601	Beaumont	TX		06/29/2021		572		(32)			(32)		540	540			
P2009022043	Monson	MA		08/17/2021		916		(44)			(44)		871	871			
P2009023371	Austell	GA		04/06/2022		217		(14)			(14)		203	203			
P1912016665	Shaver Lake	CA		06/25/2020		779		15			15		795	795			
P2009021921	Naples	FL		07/30/2021		536		(29)			(29)		507	507			
P2009021905	Woodbury	NY		07/30/2021		7,159		(391)			(391)		6,768	6,768			
P5220216492	Paola	KS		04/20/2022		758		(36)			(36)		722	722			
P2009020636	Fort Pierce	FL		03/26/2021		730		(9)			(9)		721	721			
P2009020529	BURLINGTON	NJ		02/02/2021		1,108		(32)			(32)		1,076	1,076			
P2002017647	Corona	CA		06/25/2020		3,975		78			78		4,052	4,052			
P2009023454	Davenport	FL		03/09/2022		588		(19)			(19)		568	568			
P2009021383	Hamilton	NJ		05/28/2021		1,629		(166)			(166)		1,463	1,463			
P2009023060	Burlington	MA		12/28/2021		4,309		(155)			(155)		4,154	4,154			
P2009021479	Albany	NY		05/28/2021		463		(27)			(27)		436	436			
P2009021887	Aurora	CO		07/30/2021		17,167		(939)			(939)		16,228	16,228			
P2009022107	Lebanon	OR		08/17/2021		2,046		(114)			(114)		1,932	1,932			
P2009023348	Fort Washington	MD		03/09/2022		676		(36)			(36)		640	640			
P1912016905	Orlando	FL		06/25/2020		1,477		29			29		1,506	1,506			
P4200110034	Huntsville	UT		06/25/2020		313		6			6		319	319			
P4220116146	Atlanta	GA		03/09/2022		1,602		(52)			(52)		1,550	1,550			
P2009021903	Kent	WA		07/30/2021		1,664		(91)			(91)		1,573	1,573			
P2009023734	Raleigh	NC		03/30/2022		183		(2)			(2)		181	181			
P2009023570	Corona	CA		04/20/2022		678		(44)			(44)		634	634			
P2009023780	COCONUT CREEK	FL		04/20/2022		346		(20)			(20)		326	326			
P4191109143	Fort Lupton	CO		06/25/2020		2,626		56			56		2,682	2,682			
P4200210519	Tyler	TX		06/25/2020		5,021		102			102		5,123	5,123			
P2009020264	Las Vegas	NV		12/30/2020		19,313		(1,669)			(1,669)		17,644	17,644			
P2009020121	West Babylon	NY		12/18/2020		474		(19)			(19)		456	456			
P2009020644	Saint Petersburg	FL		03/26/2021		1,225		(29)			(29)		1,196	1,196			
P2009020126	Brooklyn	NY		12/18/2020		611		(24)			(24)		587	587			
P5220216728	Lake Havasu City	AZ		04/20/2022		8,068		(419)			(419)		7,649	7,649			
P2009020115	San Jose	CA		12/18/2020		6,226		(191)			(191)		6,036	6,036			
P2009021561	Georgetown	DE		06/29/2021		2,521		(143)			(143)		2,377	2,377			
P5220216565	SAINT CHARLES	IL		04/20/2022		722		(44)			(44)		678	678			
P2009023311	Melrose Park	IL		03/09/2022		349		(21)			(21)		328	328			
P4220216594	Corona	CA		04/20/2022		395		(13)			(13)		382	382			
P2009021586	Lake Stevens	WA		06/29/2021		1,312		(74)			(74)		1,238	1,238			
P2009021550	New York	NY		06/29/2021		3,687		(208)			(208)		3,479	3,479			
P2002802507	Oxnard	CA		06/25/2020		1,685		33			33		1,718	1,718			
P2009022053	FAIRFIELD	CA		08/17/2021		1,839		(103)			(103)		1,737	1,737			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
P2009020641	Friendswood	TX		04/09/2021		375		(12)			(12)		363	363			
P5220216683	Kyle	TX		03/30/2022		275		(15)			(15)		260	260			
P2001017461	Paterson	NJ		06/25/2020		1,093		21			21		1,114	1,114			
P2009023254	Dundalk	MD		03/09/2022		397		(20)			(20)		376	376			
P2009020324	RICHMOND	TX		01/14/2021		1,235		(35)			(35)		1,200	1,200			
P4200210524	Coral Springs	FL		06/25/2020		1,760		35			35		1,794	1,794			
P2009023290	Brookfield	CT		03/09/2022		913		(38)			(38)		875	875			
P4211114759	Fort Lauderdale	FL		03/30/2022		726		(27)			(27)		699	699			
P2009020301	Renton	WA		12/30/2020		11,458		(595)			(595)		10,863	10,863			
P2009023724	Pasadena	TX		03/30/2022		458		(5)			(5)		454	454			
P2009021888	Woodhaven	NY		07/30/2021		1,513		(83)			(83)		1,430	1,430			
P2009022049	DENTON	MD		08/17/2021		434		(24)			(24)		410	410			
P4191209523	West Palm Beach	FL		06/25/2020		1,186		23			23		1,209	1,209			
P2009020075	Tracy	CA		12/18/2020		27,099		(1,026)			(1,026)		26,073	26,073			
P2009020524	HIGHLAND PARK	IL		02/02/2021		1,144		(30)			(30)		1,115	1,115			
P4200109907	Wichita	KS		04/14/2022		1,017		20			20		1,038	1,038			
P2009021346	New York	NY		05/28/2021		3,238		(187)			(187)		3,051	3,051			
P5220216330	Phoenix	AZ		03/30/2022		297		(7)			(7)		290	290			
P4200110331	Minneapolis	MN		06/25/2020		697		29			29		726	726			
P2008802562	La Habra Heights	CA		08/14/2020		2,658							2,658	2,658			
P2009020282	Hudson	FL		12/30/2020		459		(24)			(24)		435	435			
P2009020622	Knoxville	MD		03/26/2021		569		(21)			(21)		548	548			
P2009021926	Naples	FL		07/30/2021		1,242		(68)			(68)		1,174	1,174			
P2009020142	Port Saint Lucie	FL		12/18/2020		550		(22)			(22)		528	528			
P5220216546	Indianapolis	IN		04/20/2022		130		(7)			(7)		123	123			
P2009021931	Allentown	NJ		07/30/2021		831		(45)			(45)		786	786			
P1912016339	Las Vegas	NV		06/25/2020		1,086		22			22		1,108	1,108			
P2009020466	ORLANDO	FL		01/27/2021		2,310		(76)			(76)		2,234	2,234			
P2009023558	Las Vegas	NV		04/06/2022		541		(24)			(24)		518	518			
P2009021342	Nyack	NY		05/28/2021		2,555		(147)			(147)		2,408	2,408			
P5220216301	Hoover	AL		03/30/2022		184		(12)			(12)		172	172			
P5220316972	Danville	PA		05/04/2022		157		(6)			(6)		151	151			
P2009020492	ORLANDO	FL		01/27/2021		1,121		(29)			(29)		1,092	1,092			
P2009020165	Kyle	TX		12/16/2020		613		(17)			(17)		596	596			
P2009023694	Charlotte	NC		03/30/2022		401		(4)			(4)		397	397			
P2009020212	Chicago	IL		12/30/2020		675		(31)			(31)		644	644			
P2009020265	Encino	CA		12/30/2020		28,960		(1,503)			(1,503)		27,458	27,458			
P2009020136	Lodi	NJ		12/18/2020		389		(15)			(15)		374	374			
P2009021343	Irvine	CA		05/28/2021		8,892		(511)			(511)		8,381	8,381			
P2009023677	Fairland	IN		03/30/2022		195		(2)			(2)		193	193			
A915198	Beverly Hills	CA		03/29/2022		1,000,000							1,000,000	1,000,000			
P2009023483	Coats	NC		04/06/2022		184		(11)			(11)		172	172			
P2009020084	Bronx	NY		12/18/2020		1,558		(62)			(62)		1,496	1,496			
P2009023616	Carrollton	GA		04/06/2022		153		(10)			(10)		143	143			
P2009023705	Granbury	TX		03/30/2022		408		(4)			(4)		404	404			
P2009023473	Visalia	CA		03/09/2022		656		(21)			(21)		635	635			
P2009023257	Danbury	CT		03/09/2022		1,994		(102)			(102)		1,892	1,892			
P2009021922	Huntington Station	NY		07/30/2021		1,456		(71)			(71)		1,385	1,385			
P2009020633	Lady Lake	FL		03/26/2021		2,636		(81)			(81)		2,555	2,555			
P2009020090	Staten Island	NY		12/18/2020		1,414		(56)			(56)		1,358	1,358			
P5210212021	Splendora	TX		04/09/2021		635		(9)			(9)		626	626			
P2009023513	Caldwell	ID		04/06/2022		296		(11)			(11)		285	285			
P2009020330	CHATSWORTH	CA		01/14/2021		4,590		(119)			(119)		4,471	4,471			
A321188	Sarasota	FL		02/28/2022		212,977							212,977	212,977			
P2009021869	Antioch	CA		07/30/2021		1,606		(88)			(88)		1,518	1,518			
P2009023760	Baytown	TX		04/20/2022		131		(8)			(8)		123	123			
P2009020127	Astoria	NY		12/18/2020		2,217		(88)			(88)		2,130	2,130			
P2009020277	Los Angeles	CA		12/30/2020		1,226		(64)			(64)		1,162	1,162			
P2009023127	Philadelphia	PA		12/28/2021		1,386		(50)			(50)		1,336	1,336			
P2009021603	Oregon City	OR		06/29/2021		1,565		(89)			(89)		1,477	1,477			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
P4200210665	Southwest Ranches	FL		06/25/2020		5,436		106			106		5,542	5,542			
P2009020512	CEDAR HILL	TX		02/09/2021		3,689		(96)			(96)		3,593	3,593			
P2009023602	LOGANVILLE	GA		04/20/2022		407		(12)			(12)		395	395			
P2009020059	Staten Island	NY		12/18/2020		1,494		(46)			(46)		1,448	1,448			
P2009022085	Philadelphia	PA		08/17/2021		779		(43)			(43)		735	735			
P2009023054	Beaverton	OR		12/28/2021		1,128		(40)			(40)		1,087	1,087			
P2009021606	Staten Island	NY		06/29/2021		1,538		(72)			(72)		1,465	1,465			
P5220317183	Fairview	NC		05/18/2022		160		(10)			(10)		150	150			
P4200210901	Overland Park	KS		06/25/2020		488		10			10		498	498			
P2009020611	BLADENSBURG	MD		03/12/2021		563		(19)			(19)		544	544			
P2009023775	Cathedral City	CA		05/04/2022		412		(15)			(15)		397	397			
P2009023514	Thousand Oaks	CA		04/06/2022		239		(7)			(7)		233	233			
P1908013340	Irvine	CA		06/25/2020		1,241		23			23		1,264	1,264			
P2009020397	Haines City	FL		01/29/2021		1,939		(100)			(100)		1,840	1,840			
P5220115898	Humble	TX		05/04/2022		97		(3)			(3)		94	94			
P2009020346	QUEEN CREEK	AZ		12/30/2020		591		(35)			(35)		556	556			
P2009023341	Elizabeth	NJ		03/09/2022		2,122		(108)			(108)		2,014	2,014			
P2009023605	Katy	TX		04/20/2022		782		(46)			(46)		736	736			
A600253	Chicago	IL		10/31/2021		2,247							2,247	2,247			
P2009023774	Tillamook	OR		04/20/2022		204		(12)			(12)		192	192			
P2009023103	Stamford	CT		12/28/2021		2,623		(87)			(87)		2,535	2,535			
P1912016715	Altadena Area	CA		06/25/2020		5,449		100			100		5,549	5,549			
P2009023453	Toms River	NJ		04/06/2022		205		(10)			(10)		195	195			
P2009023632	Miami	FL		04/06/2022		615		(25)			(25)		590	590			
P5220116068	Rio Rico	AZ		04/06/2022		140		(7)			(7)		133	133			
P2009021565	Woodside	NY		06/29/2021		2,572		(146)			(146)		2,426	2,426			
P2009020133	Plantation	FL		12/18/2020		837		(33)			(33)		804	804			
P2009022116	Dixmont	ME		08/17/2021		614		(34)			(34)		580	580			
P2009021570	Manhasset	NY		06/29/2021		4,550		(258)			(258)		4,292	4,292			
P2009023299	Edgewater Park	NJ		03/09/2022		7,673		(443)			(443)		7,230	7,230			
P4220216376	Peoria	AZ		04/20/2022		730		(20)			(20)		710	710			
P2009020379	Northport	NY		01/29/2021		1,673		(85)			(85)		1,588	1,588			
P2009021880	San Antonio	TX		07/30/2021		495		(27)			(27)		468	468			
P2009023749	San Diego	CA		05/04/2022		1,085		(40)			(40)		1,045	1,045			
P2009020392	Salem	OR		01/29/2021		1,518		(77)			(77)		1,441	1,441			
P2009023538	Arlington	TX		04/06/2022		330		(20)			(20)		310	310			
P2009023263	Dundalk	MD		03/09/2022		371		(17)			(17)		354	354			
P2009021609	Brooklyn	NY		06/29/2021		718		(41)			(41)		677	677			
P2009023593	Richmond	TX		04/06/2022		224		(16)			(16)		208	208			
P2009023109	Port Jefferson Station	NY		12/28/2021		1,453		(52)			(52)		1,401	1,401			
P4191209357	Gilbert	AZ		06/25/2020		1,964		39			39		2,003	2,003			
P2009023660	Jacksonville	FL		03/30/2022		482		(5)			(5)		477	477			
P2009020549	HUMBLE	TX		02/24/2021		475		(14)			(14)		462	462			
P2009023093	Centereach	NY		12/28/2021		849		(30)			(30)		818	818			
P2009021913	Dover	NH		07/30/2021		2,267		(121)			(121)		2,146	2,146			
P2009020366	Miami	FL		01/29/2021		9,646		(536)			(536)		9,111	9,111			
P2009020580	Bridgeton	NJ		03/12/2021		389		(12)			(12)		377	377			
P2009023250	Fredericksburg	VA		03/09/2022		470		(25)			(25)		445	445			
P2001802485	Wadsworth	OH		06/25/2020		361		7			7		368	368			
P2009020072	Cape May	NJ		12/18/2020		523		(21)			(21)		502	502			
P2009021389	Flushing	NY		05/28/2021		1,265		(57)			(57)		1,209	1,209			
P2009021883	NEW YORK	NY		07/30/2021		1,553		(85)			(85)		1,468	1,468			
P2009020599	St Pete Beach	FL		03/26/2021		7,808		(239)			(239)		7,569	7,569			
P2009020336	Hemet	CA		01/14/2021		767		(25)			(25)		742	742			
P2009021870	Highland Falls	NY		07/30/2021		702		(33)			(33)		669	669			
P2009023333	Patterson	CA		03/09/2022		608		(31)			(31)		577	577			
P2009020449	WASHINGTON	DC		01/14/2021		602		(20)			(20)		582	582			
P4200110097	Willcox	AZ		06/25/2020		527		10			10		538	538			
P2009023264	Silver Spring	MD		03/09/2022		948		(40)			(40)		909	909			
P4220316852	Santa Rosa Beach	FL		04/20/2022		679		(16)			(16)		662	662			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
P2009022088	Parkland	FL		08/17/2021		3,389		(189)			(189)		3,199	3,199			
P2002017986	Yorba Linda	CA		06/25/2020		21,833		302			302		22,134	22,134			
P2009020495	Apple Valley	CA		02/09/2021		948		(27)			(27)		921	921			
P2009023458	San Antonio	TX		04/06/2022		232		(11)			(11)		221	221			
P2009020401	Brooklyn	NY		01/29/2021		1,914		(97)			(97)		1,817	1,817			
P2009023550	EVERGREEN	CO		04/06/2022		1,470		(57)			(57)		1,413	1,413			
P2009020275	Lawrenceville	GA		12/30/2020		791		(41)			(41)		750	750			
P2009021418	Palos Heights	IL		05/28/2021		2,271		(131)			(131)		2,140	2,140			
P2009021372	Manhasset	NY		05/28/2021		536,834		(25,233)			(25,233)		511,601	511,601			
P2009020110	Sparta	NJ		12/18/2020		1,710		(64)			(64)		1,646	1,646			
P2009021377	Brooklyn	NY		05/28/2021		55,774		(3,214)			(3,214)		52,560	52,560			
P2009020057	Bronx	NY		12/18/2020		1,778		(58)			(58)		1,721	1,721			
P2009021900	Little Ferry	NJ		07/30/2021		1,090		(60)			(60)		1,030	1,030			
P2009022133	Belle Mead	NJ		08/17/2021		1,824		(102)			(102)		1,722	1,722			
P2009020180	Miramar	FL		12/30/2020		766		(16)			(16)		749	749			
P2009020649	Summerville	SC		04/09/2021		1,319		(44)			(44)		1,276	1,276			
P2009023118	Brooklyn	NY		12/28/2021		2,400		(86)			(86)		2,314	2,314			
P2009020424	Parrish	FL		01/29/2021		726		(31)			(31)		694	694			
P2009023672	Cleveland	OH		03/30/2022		90		(1)			(1)		89	89			
P2009023119	Secaucus	NJ		12/28/2021		2,027		(73)			(73)		1,954	1,954			
P2002017725	Moreno Valley	CA		06/25/2020		562		11			11		573	573			
P2009023771	Chino	CA		05/04/2022		464		(10)			(10)		454	454			
P2009020370	Lake Worth	FL		01/29/2021		1,221		(51)			(51)		1,170	1,170			
P2009021610	Irvington	NJ		06/29/2021		1,782		(84)			(84)		1,698	1,698			
P2009023472	Pueblo	CO		04/06/2022		543		(24)			(24)		519	519			
P2001017276	Griffin	GA		06/25/2020		525		10			10		535	535			
P2009020472	HUTTO	TX		02/09/2021		695		(10)			(10)		685	685			
P4191008248	Bonita	CA		06/25/2020		1,708		33			33		1,742	1,742			
P2009023378	Newark	NJ		03/09/2022		514		(30)			(30)		484	484			
P5220116161	GOLDEN	CO		04/20/2022		658		(13)			(13)		645	645			
P2009023343	Milford	CT		03/09/2022		352		(22)			(22)		330	330			
P5220317092	Hemet	CA		05/18/2022		119		(7)			(7)		112	112			
P2009023258	New Britain	CT		03/09/2022		296		(15)			(15)		281	281			
P2009021585	Georgetown	TX		06/29/2021		1,803		(102)			(102)		1,701	1,701			
P2009020577	BOERNE	TX		02/24/2021		1,655		(43)			(43)		1,612	1,612			
P2009022103	Woodburn	OR		08/17/2021		1,513		(84)			(84)		1,428	1,428			
P2009023082	Encino	CA		12/28/2021		4,482		(161)			(161)		4,321	4,321			
P2009021394	New York	NY		05/28/2021		1,699							1,699	1,699			
P2009020479	ROSELLE	IL		01/27/2021		501		(11)			(11)		491	491			
P2009022034	Gresham	OR		08/17/2021		1,211		(68)			(68)		1,142	1,142			
P2009023583	New Lenox	IL		04/06/2022		528		(36)			(36)		492	492			
P5220115886	Fort Myers	FL		03/09/2022		526		(25)			(25)		501	501			
P5220216264	ELLENWOOD	GA		03/09/2022		287		(9)			(9)		278	278			
P2009023094	Staten Island	NY		12/28/2021		2,080		(75)			(75)		2,005	2,005			
P2009020539	FREDERICK	MD		02/02/2021		741		(19)			(19)		721	721			
P2009021376	Middle Village	NY		05/28/2021		2,046		(118)			(118)		1,928	1,928			
P2009023566	Norwalk	CT		04/20/2022		588		(38)			(38)		550	550			
A460079	New Chicago	IN		10/31/2021		488							488	488			
P2009021909	Las Vegas	NV		07/30/2021		1,044		(57)			(57)		987	987			
P1912016619	Queen Creek	AZ		06/25/2020		912		45			45		957	957			
P4220115762	Livermore	CO		03/09/2022		1,196		(49)			(49)		1,148	1,148			
P2009021872	North Caldwell	NJ		07/30/2021		27,732		(1,512)			(1,512)		26,220	26,220			
P2009020391	Shutesbury	MA		01/29/2021		844		(43)			(43)		801	801			
P2009023244	Fredericksburg	VA		03/09/2022		1,110		(36)			(36)		1,074	1,074			
P2009023482	Ewing	NJ		04/06/2022		312		(18)			(18)		294	294			
P2009020604	HAMPTON	VA		03/12/2021		1,418		(48)			(48)		1,370	1,370			
P2009021923	Bronx	NY		07/30/2021		220,357		(12,050)			(12,050)		208,308	208,308			
P2009020517	DETROIT	MI		02/02/2021		1,425		(41)			(41)		1,385	1,385			
A430634	Willard	OH		10/31/2021		159,511							159,511	159,511			
P2009020140	Glendale	NY		12/18/2020		6,439		(229)			(229)		6,210	6,210			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
P2009021588	Dix Hills	NY		06/29/2021		2,059		(117)			(117)		1,942	1,942			
P2009020356	New York	NY		01/29/2021		1,598		(70)			(70)		1,528	1,528			
P2009023512	Magna	UT		04/20/2022		308		(18)			(18)		289	289			
P2009020312	Renton	WA		12/30/2020		2,848		(147)			(147)		2,700	2,700			
P2009020093	Brooklyn	NY		12/18/2020		25,984		(1,023)			(1,023)		24,961	24,961			
P2009021618	Brandon	FL		06/29/2021		1,753		(99)			(99)		1,654	1,654			
P2009021407	New Hampton	NY		05/28/2021		1,062		(62)			(62)		1,000	1,000			
P2002018021	Sunnyvale	CA		06/25/2020		4,913		96			96		5,009	5,009			
P2009021334	Orlando	FL		05/28/2021		372		(21)			(21)		351	351			
P2009021875	Orlando	FL		07/30/2021		2,774		(178)			(178)		2,596	2,596			
P2009023484	Hawthorne	NJ		04/20/2022		497		(33)			(33)		464	464			
P2009023809	Annandale	VA		04/20/2022		60,878		(3,716)			(3,716)		57,163	57,163			
P2009020646	VICTORVILLE	CA		03/26/2021		477		(18)			(18)		459	459			
P2009023515	Oswego	IL		05/04/2022		368		(22)			(22)		345	345			
P2009020263	Santa Margarita	CA		12/30/2020		1,601		(83)			(83)		1,518	1,518			
P2009020214	Fort Myers	FL		12/30/2020		2,787		(129)			(129)		2,658	2,658			
P2009023298	Sterling	VA		03/09/2022		532		(19)			(19)		513	513			
P2009022132	University Place	WA		08/17/2021		2,480		(138)			(138)		2,342	2,342			
P5220316934	Knoxville	TN		05/04/2022		430		(26)			(26)		404	404			
P1912016931	San Diego	CA		06/25/2020		3,648		71			71		3,719	3,719			
P2009023618	Shepherd	TX		04/06/2022		373		(17)			(17)		356	356			
P1911015549	Garden Ridge	TX		06/25/2020		195,023		3,702			3,702		198,724	198,724			
P2009023706	Augusta	GA		03/30/2022		273		(3)			(3)		270	270			
P5220216494	Greenacres	FL		04/20/2022		256		(8)			(8)		248	248			
P2009021920	McKinney	TX		07/30/2021		1,634		(89)			(89)		1,545	1,545			
P2009020205	Boise	ID		12/30/2020		740		(34)			(34)		706	706			
P2002017990	La Puente	CA		06/25/2020		544		11			11		555	555			
P4220216607	Charleston	SC		04/06/2022		658		(36)			(36)		622	622			
P5220216537	Poulsbo	WA		04/20/2022		1,147		(39)			(39)		1,109	1,109			
P2009021326	Boca Raton	FL		05/28/2021		1,774		(102)			(102)		1,672	1,672			
P2009020416	New Hyde Park	NY		01/29/2021		1,457		(74)			(74)		1,383	1,383			
P2009020382	Bayonne	NJ		01/29/2021		1,482		(75)			(75)		1,406	1,406			
P5220216567	Annapolis	MD		05/04/2022		117		(4)			(4)		113	113			
P2009021580	Yorktown Heights	NY		06/29/2021		1,812		(103)			(103)		1,709	1,709			
P2009020274	Pasadena	MD		12/30/2020		1,579		(82)			(82)		1,497	1,497			
P4220216556	Key Largo	FL		03/30/2022		495		(25)			(25)		470	470			
P2009020498	LEHIGH ACRES	FL		02/02/2021		361		(10)			(10)		351	351			
P2009022041	Oregon City	OR		08/17/2021		2,069		(115)			(115)		1,953	1,953			
P2009023701	Cleveland	OH		03/30/2022		229		(2)			(2)		227	227			
P2009021357	Whitestone	NY		05/28/2021		2,951		(140)			(140)		2,810	2,810			
P2009023540	Owings Mills	MD		04/20/2022		251		(16)			(16)		234	234			
P2002017634	Orlando	FL		06/25/2020		742		15			15		756	756			
P4220115777	Melbourne	FL		03/09/2022		3,498		(114)			(114)		3,384	3,384			
P2009020128	Flushing	NY		12/18/2020		529		(21)			(21)		508	508			
P2009020378	Beaufort	SC		01/29/2021		860		(41)			(41)		819	819			
P5220317265	San Jose	CA		05/18/2022		785		(37)			(37)		748	748			
P2009023437	BAKERSFIELD	CA		03/09/2022		511		(17)			(17)		495	495			
P2009023730	Aurora	IL		03/30/2022		622		(6)			(6)		616	616			
P2009021381	Dacula	GA		05/28/2021		643		(37)			(37)		606	606			
P4220317010	Ocala	FL		04/20/2022		139		(8)			(8)		130	130			
P2009020209	Hutchinson Island	FL		12/30/2020		1,655		(82)			(82)		1,573	1,573			
P5220115962	Palm City	FL		04/06/2022		422		(26)			(26)		396	396			
P2009023090	Buffalo	NY		12/28/2021		407		(15)			(15)		392	392			
P2009021886	Honolulu	HI		07/30/2021		446		(20)			(20)		426	426			
P2009021406	Santa Ana	CA		05/28/2021		1,246		(72)			(72)		1,174	1,174			
P2009021374	Happy Valley	OR		05/28/2021		31,462		(2,652)			(2,652)		28,810	28,810			
P2009020200	Henrico	VA		12/30/2020		756		(35)			(35)		721	721			
P2009022115	Miami	FL		08/17/2021		1,212		(68)			(68)		1,144	1,144			
P2009020271	Sonoma	CA		12/30/2020		2,333		(121)			(121)		2,212	2,212			
P2009020360	Villa Park	IL		01/29/2021		294		(15)			(15)		279	279			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
P5220216572	Colorado Springs	CO		04/20/2022		267		(9)			(9)		258	258			
P2009020080	Portsmouth	NH		12/18/2020		1,775		(90)			(90)		1,685	1,685			
P4200210699	Landing	NJ		06/25/2020		1,127		22			22		1,149	1,149			
P2009023128	ELMHURST	NY		12/28/2021		630		(23)			(23)		607	607			
P2009020302	Mojave	CA		12/30/2020		359		(19)			(19)		340	340			
P4220216531	Providence	RI		04/20/2022		489		(18)			(18)		471	471			
P2009020621	CARTHAGE	TX		03/26/2021		25,568		(729)			(729)		24,840	24,840			
P4200210627	Santa Ana	CA		06/25/2020		1,854		34			34		1,889	1,889			
P2009020480	Kyle	TX		02/09/2021		470		(12)			(12)		458	458			
P4220116121	Melbourne	FL		03/30/2022		145		(6)			(6)		138	138			
P2009020574	Clarksburg	MD		02/24/2021		1,174		(31)			(31)		1,144	1,144			
P2009021472	Gresham	OR		05/28/2021		1,684		(77)			(77)		1,606	1,606			
P2009023553	Hyattsville	MD		04/20/2022		259		(17)			(17)		242	242			
P2009021360	Bronx	NY		05/28/2021		945		(54)			(54)		891	891			
P2009023713	Gatlinburg	TN		03/30/2022		1,004		(10)			(10)		994	994			
P2001017339	Wesley Chapel	FL		06/25/2020		692		14			14		706	706			
P2009023669	Lindenwold	NJ		03/30/2022		316		(3)			(3)		313	313			
P2009021568	Sulphur	LA		06/29/2021		637		(28)			(28)		609	609			
P2009021615	Kailua	HI		06/29/2021		1,103		(63)			(63)		1,041	1,041			
P2009021902	Deland	FL		07/30/2021		166,902		(9,092)			(9,092)		157,810	157,810			
P2009021431	Greenwood Lake	NY		05/28/2021		942		(54)			(54)		888	888			
P2009023659	Gainsville	FL		03/30/2022		346		(3)			(3)		343	343			
P2009020407	Rochester	NY		01/29/2021		353		(18)			(18)		335	335			
P2009021476	Havertown	PA		05/28/2021		951		(55)			(55)		896	896			
P2009020218	Brownsburg	IN		12/30/2020		1,441		(67)			(67)		1,374	1,374			
P2009021917	Kings Point	NY		07/30/2021		8,702		(475)			(475)		8,227	8,227			
P2009023077	Lake Worth	FL		12/28/2021		1,345		(48)			(48)		1,297	1,297			
P2009021627	Sunny Isles Beach	FL		06/29/2021		2,604		(117)			(117)		2,487	2,487			
P2009020303	Ypsilanti	MI		12/30/2020		698		(36)			(36)		661	661			
P2009020497	DALLAS	TX		01/27/2021		990		(26)			(26)		964	964			
P2009022068	Golden	CO		08/17/2021		1,472		(82)			(82)		1,390	1,390			
P2009020516	HOUSTON	TX		02/09/2021		617		(20)			(20)		596	596			
P2009020268	Fillmore	CA		12/30/2020		2,195		(113)			(113)		2,082	2,082			
P2001017459	Temple City	CA		06/25/2020		4,544		76			76		4,620	4,620			
P2009022099	Oakland Park	FL		08/17/2021		656		(37)			(37)		620	620			
A915252	West Hollywood	CA		05/05/2022		500,000							500,000	500,000			
P2009020572	Baltimore	MD		02/24/2021		497		(13)			(13)		484	484			
P2009020096	Cedarhurst	NY		12/18/2020		2,214		(75)			(75)		2,139	2,139			
P2009020216	Franklin	WI		12/30/2020		1,147		(53)			(53)		1,094	1,094			
P2009023070	Fuquay Varina	NC		12/28/2021		1,459		(52)			(52)		1,406	1,406			
P5220216523	Sarasota	FL		04/20/2022		622		(20)			(20)		602	602			
P2009020079	Rego Park	NY		12/18/2020		1,230		(49)			(49)		1,181	1,181			
P2009023136	Staten Island	NY		12/28/2021		1,530		(55)			(55)		1,475	1,475			
P2009023750	Cinnaminson	NJ		04/20/2022		1,628		(99)			(99)		1,529	1,529			
P4220116128	Sarasota	FL		04/20/2022		301		(15)			(15)		286	286			
P2009020349	JACKSONVILLE	FL		12/30/2020		2,439		(96)			(96)		2,343	2,343			
P2009020439	JACKSONVILLE	FL		01/14/2021		788		(22)			(22)		766	766			
P2009021552	Katy	TX		06/29/2021		833		(43)			(43)		789	789			
P2009020565	HAGERSTOWN	MD		02/24/2021		601		(18)			(18)		583	583			
P2009023614	North Las Vegas	NV		04/06/2022		272		(17)			(17)		255	255			
P2009023469	Stafford	VA		04/20/2022		216		(10)			(10)		206	206			
P2009023470	North Lauderdale	FL		04/06/2022		189		(6)			(6)		183	183			
P2009023124	Farmville	VA		12/28/2021		6,117		(220)			(220)		5,897	5,897			
P2009020287	Germantown	MD		12/30/2020		628		(33)			(33)		595	595			
P2009021612	Elmhurst	NY		06/29/2021		1,684		(95)			(95)		1,589	1,589			
P2009020637	Hagerstown	MD		03/26/2021		360		(14)			(14)		346	346			
P2001017123	Los Alamitos	CA		06/25/2020		1,324		26			26		1,350	1,350			
P5220316846	Huber Heights	OH		05/04/2022		298		(18)			(18)		280	280			
A460166	South Bend	IN		10/31/2021		3,394							3,394	3,394			
P2009020097	Orlando	FL		12/18/2020		2,377		(91)			(91)		2,286	2,286			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
P2009022129	Gainesville	VA		08/17/2021		713		(37)			(37)		676	676			
P2009023764	Baltimore	MD		04/06/2022		167		(10)			(10)		157	157			
P2009020309	Pasadena	MD		12/30/2020		810		(42)			(42)		768	768			
P2009022081	Stockholm	NJ		08/17/2021		591		(33)			(33)		558	558			
P4220216500	CANTON	MI		03/30/2022		573		(26)			(26)		547	547			
P2009022118	Hanover	PA		08/17/2021		1,818		(101)			(101)		1,717	1,717			
P2009021390	Hidden Valley Lake	CA		05/28/2021		1,095		(63)			(63)		1,031	1,031			
P2009023314	King City	CA		03/09/2022		1,830		(110)			(110)		1,720	1,720			
P2009023695	Miami	FL		03/30/2022		379		(4)			(4)		376	376			
P2009020598	DUNDALK	MD		03/12/2021		483		(16)			(16)		467	467			
P2009023130	Brooklyn	NY		12/28/2021		2,972		(100)			(100)		2,871	2,871			
P2009020308	San Mateo	CA		12/30/2020		4,089		(212)			(212)		3,877	3,877			
P2009023293	Sandia	TX		03/09/2022		763		(39)			(39)		724	724			
P2009023663	Rome	GA		03/30/2022		9							9	9			
P2009020259	Modesto	CA		12/30/2020		577		(15)			(15)		562	562			
P2009020585	Fort Lupton	CO		03/12/2021		2,677		(76)			(76)		2,601	2,601			
P2009023328	Plainfield	IL		03/09/2022		483		(24)			(24)		459	459			
P1912016824	Santa Clarita	CA		06/25/2020		790		16			16		806	806			
P2009021623	Fountain Valley	CA		06/29/2021		18		(1)			(1)		17	17			
P2009023755	Berlin	MD		04/06/2022		324		(15)			(15)		309	309			
P2009023345	Baltimore	MD		03/09/2022		4,058		(225)			(225)		3,833	3,833			
P2009020269	Acton	CA		12/30/2020		2,563		(133)			(133)		2,430	2,430			
P5220216634	Athens	GA		05/04/2022		160		(10)			(10)		150	150			
P2009020077	Corona	NY		12/18/2020		501		(20)			(20)		481	481			
P2009020557	PITTSBURG	CA		02/24/2021		2,347		(61)			(61)		2,285	2,285			
P5220216685	Reunion	FL		05/04/2022		226		(10)			(10)		216	216			
P2009020535	NEW CASTLE	DE		02/24/2021		1,389		(47)			(47)		1,343	1,343			
P2009021477	Torrance	CA		05/28/2021		582		(34)			(34)		549	549			
P2009020418	Miami	FL		01/29/2021		1,243		(63)			(63)		1,180	1,180			
P2009020272	Temecula	CA		12/30/2020		3,264		(169)			(169)		3,095	3,095			
P2009021617	Las Vegas	NV		06/29/2021		2,213		(126)			(126)		2,087	2,087			
P2009021867	Providence	RI		07/30/2021		847		(46)			(46)		801	801			
P2009021562	Glen Head	NY		06/29/2021		4,200		(238)			(238)		3,962	3,962			
P2009023571	Loxahatchee	FL		04/06/2022		565		(19)			(19)		546	546			
P2009020359	Duluth	GA		01/29/2021		709		(36)			(36)		673	673			
P4200110242	Fountain Hills	AZ		06/25/2020		42,384		1,499			1,499		43,883	43,883			
P2009020289	Westlake	OH		12/30/2020		430		(22)			(22)		407	407			
P2009023072	Bronx	NY		12/28/2021		2,156		(77)			(77)		2,079	2,079			
P5220317189	Mulberry	FL		04/20/2022		112		(3)			(3)		108	108			
P2009023629	Hiram	GA		04/06/2022		195		(12)			(12)		183	183			
P2009020417	Hicksville	NY		01/29/2021		1,789		(91)			(91)		1,698	1,698			
P2009020435	SNELLVILLE	GA		01/14/2021		723		(19)			(19)		705	705			
P2001017551	Raleigh	NC		06/25/2020		1,455		28			28		1,484	1,484			
P2009020384	New York	NY		01/29/2021		561		(28)			(28)		532	532			
P2009021553	WESTON	FL		06/29/2021		3,993		(226)			(226)		3,767	3,767			
P2009020595	PARSIPPANY-TROY HILLS	NJ		03/12/2021		7,209		(238)			(238)		6,971	6,971			
P5220115738	Ormond Beach	FL		03/09/2022		1,803		(64)			(64)		1,739	1,739			
P2009022122	Boca Raton	FL		08/17/2021		378		(18)			(18)		360	360			
P2009022117	Seatac	WA		08/17/2021		1,744		(97)			(97)		1,647	1,647			
P2009020124	Bethel Island	CA		12/18/2020		2,195		(86)			(86)		2,109	2,109			
P4200210777	Wellington	FL		06/25/2020		88		2			2		89	89			
P2009023528	Plano	IL		04/06/2022		431		(27)			(27)		404	404			
P2002018000	Mammoth Lakes	CA		06/25/2020		760		7			7		767	767			
P2009021893	Rialto	CA		07/30/2021		1,198		(65)			(65)		1,132	1,132			
P2009020476	SANTA ROSA	CA		01/27/2021		1,357		(35)			(35)		1,322	1,322			
P2009021420	Albany	NY		05/28/2021		527		(30)			(30)		497	497			
P2009021338	Brooklyn	NY		05/28/2021		1,461		(84)			(84)		1,377	1,377			
P5220115782	KNOXVILLE	TN		03/09/2022		729		(35)			(35)		694	694			
P2009023658	Long Branch	NJ		03/30/2022		1,713		(17)			(17)		1,696	1,696			
P2009022032	North Venice	FL		08/17/2021		559		(31)			(31)		528	528			

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P2009020267	Fairfield	CA		12/30/2020		2,370		(123)			(123)		2,247	2,247			
P2009020614	Denver	CO		03/26/2021		3,432		(97)			(97)		3,334	3,334			
P2009021891	Freeport	NY		07/30/2021		1,122		(61)			(61)		1,060	1,060			
P5220216329	Phoenix	AZ		03/30/2022		297		(7)			(7)		290	290			
P2009023284	Trenton	NJ		03/09/2022		300		(13)			(13)		288	288			
A850207	Lake Havasu City	AZ		04/25/2022		204,545							204,545	204,545			
P5220216429	Zion	IL		04/20/2022		274		(18)			(18)		256	256			
P2009023282	Merced	CA		03/09/2022		1,177		(60)			(60)		1,117	1,117			
P2009020157	Auburn	WA		12/16/2020		738		(21)			(21)		717	717			
P2009021608	College Point	NY		06/29/2021		3,429		(194)			(194)		3,235	3,235			
P2009020606	Derby	KS		03/12/2021		805		(28)			(28)		776	776			
P2009023347	Germantown	MD		03/09/2022		746		(35)			(35)		711	711			
P2009020610	BELLEVILLE	NJ		03/12/2021		1,085		(38)			(38)		1,047	1,047			
P1912016979	Norco	CA		06/25/2020		3,700		72			72		3,772	3,772			
P2009020596	Littleton	CO		03/12/2021		666		(22)			(22)		644	644			
P2009020442	PALM BEACH GARDENS	FL		01/14/2021		751		(20)			(20)		732	732			
P2009023682	Philadelphia	PA		03/30/2022		301		(3)			(3)		298	298			
P2001017374	Gresham	OR		06/25/2020		670		13			13		683	683			
P2009020376	Melville	NY		01/29/2021		4,332		(220)			(220)		4,112	4,112			
P2009023710	Fort Worth	TX		03/30/2022		171		(2)			(2)		169	169			
P4220115998	Telford	PA		04/20/2022		1,330		(62)			(62)		1,268	1,268			
P2009021332	Miramar	FL		05/28/2021		3,747		(208)			(208)		3,539	3,539			
P5220316927	Irving	TX		05/18/2022		629		(38)			(38)		591	591			
P2001017359	Roxbury	CT		06/25/2020		1,876		37			37		1,912	1,912			
P2009021379	Ossining	NY		05/28/2021		769		(44)			(44)		724	724			
P2009020640	MIAMI	FL		03/12/2021		1,453		(45)			(45)		1,408	1,408			
P2009021430	Flushing	NY		05/28/2021		339							339	339			
P2009020152	Crowley	TX		12/16/2020		1,777		(50)			(50)		1,726	1,726			
P2009023551	Visalia	CA		04/06/2022		335		(22)			(22)		313	313			
P2009020061	Miami	FL		12/18/2020		657		(22)			(22)		634	634			
P2009023339	Aurora	CO		03/09/2022		1,237		(55)			(55)		1,182	1,182			
P2009021598	Sag Harbor	NY		06/29/2021		4,200		(238)			(238)		3,962	3,962			
A916952	Los Angeles	CA		03/01/2022		1,275,000							1,275,000	1,275,000			
P2009020652	WOODLAND HILLS	CA		04/09/2021		5,534		(144)			(144)		5,389	5,389			
P2009020481	KING OF PRUSSIA	PA		01/27/2021		2,573		(73)			(73)		2,500	2,500			
P2009021555	Cutler Bay	FL		06/29/2021		868		(41)			(41)		827	827			
P2009020631	Petaluma	CA		03/26/2021		4,371		(135)			(135)		4,237	4,237			
P2009023825	MARATHON	FL		04/20/2022		1,062		(39)			(39)		1,023	1,023			
P4220216298	Houston	TX		03/30/2022		230		(9)			(9)		220	220			
P2009022064	Concord	NH		08/17/2021		5,809		(331)			(331)		5,479	5,479			
P2009021583	Aventura	FL		06/29/2021		204		(9)			(9)		194	194			
P2009023636	WASHOUGAL	WA		04/06/2022		361		(23)			(23)		338	338			
P2009023623	Snellville	GA		04/20/2022		168		(10)			(10)		158	158			
P5220216332	Westlake Village	CA		05/04/2022		1,858		(101)			(101)		1,758	1,758			
P2009021405	Maspeth	NY		05/28/2021		1,569		(66)			(66)		1,502	1,502			
P4220317191	Apple Valley	CA		04/20/2022		863		(32)			(32)		830	830			
P2009021556	Ocean	NJ		06/29/2021		1,180		(67)			(67)		1,113	1,113			
P2009023556	Sterling	VA		04/06/2022		460		(18)			(18)		442	442			
P2009023067	Saint Petersburg	FL		12/28/2021		795		(29)			(29)		767	767			
P2009023399	Phoenix	AZ		03/09/2022		380		(21)			(21)		359	359			
P2009023652	San Antonio	TX		03/30/2022		447		(4)			(4)		443	443			
P2009023091	EFFORT	PA		12/28/2021		770		(28)			(28)		742	742			
P4220115678	Merrittstown	PA		03/09/2022		389		(13)			(13)		376	376			
P2009023088	Hartsdale	NY		12/28/2021		1,916		(69)			(69)		1,847	1,847			
P2009022047	KILLEEN	TX		08/17/2021		627		(35)			(35)		592	592			
P4220216714	Irvine	CA		05/04/2022		640		(25)			(25)		615	615			
P2009023066	Woodbridge	NJ		12/28/2021		613		(22)			(22)		591	591			
P4200110328	Encino	CA		06/25/2020		5,599		109			109		5,709	5,709			
P5220115932	Mundelein	IL		03/30/2022		1,313		(52)			(52)		1,261	1,261			
P2009020534	AMBOY	WA		02/02/2021		1,191		(31)			(31)		1,160	1,160			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
P2009020645	Dallas	TX		04/09/2021		3,719		(140)			(140)		3,580	3,580			
P1912016880	Danville	CA		06/25/2020		2,504		49			49		2,553	2,553			
P2009020402	Red Bank	NJ		01/29/2021		3,023		(154)			(154)		2,869	2,869			
A430610	Galion	OH		10/31/2021		93,430							93,430	93,430			
P4220115893	Old Bridge	NJ		03/30/2022		452		(18)			(18)		434	434			
P2009022038	Greenville	NY		08/17/2021		748		(42)			(42)		706	706			
P2009023699	Cleveland	OH		03/30/2022		168		(2)			(2)		167	167			
P2009020491	STAFFORD	VA		02/09/2021		923		(24)			(24)		899	899			
P2009021415	Braintree	MA		05/28/2021		2,156		(124)			(124)		2,032	2,032			
P2009020525	CHESAPEAKE	VA		02/09/2021		719		(19)			(19)		700	700			
P2009021597	Brooklyn	NY		06/29/2021		3,717		(210)			(210)		3,507	3,507			
P2009022059	Douglasville	GA		08/17/2021		915		(51)			(51)		864	864			
P2009023527	Montgomery Village	MD		04/06/2022		147		(10)			(10)		137	137			
P5220216309	Millbrae	CA		05/04/2022		1,133		(20)			(20)		1,113	1,113			
P2009023598	FOUNTAIN HILLS	AZ		05/04/2022		1,116		(44)			(44)		1,072	1,072			
P4220216214	Lakewood Ranch	FL		03/30/2022		1,003		(25)			(25)		978	978			
P1912016939	Destin	FL		06/25/2020		1,333		26			26		1,359	1,359			
P2009022135	Gresham	OR		08/17/2021		1,136		(63)			(63)		1,072	1,072			
P2009023574	Desert Hot Springs	CA		04/06/2022		214		(14)			(14)		200	200			
P2009023089	Southampton	NY		12/28/2021		4,600		(165)			(165)		4,435	4,435			
P2009023104	Plainview	NY		12/28/2021		1,828		(66)			(66)		1,762	1,762			
P2009020187	Houston	TX		12/30/2020		1,192		(34)			(34)		1,158	1,158			
P2009020461	Bakersfield	CA		01/27/2021		1,365		(3)			(3)		1,362	1,362			
P2009023490	Placentia	CA		03/09/2022		2,342		(76)			(76)		2,266	2,266			
P2009023110	Mendham	NJ		12/28/2021		2,195		(79)			(79)		2,117	2,117			
P4220216521	Brighton	CO		03/30/2022		389		(23)			(23)		366	366			
P2009023081	Houston	TX		12/28/2021		427		(15)			(15)		412	412			
P2009022080	Matawan	NJ		08/17/2021		428		(24)			(24)		404	404			
P2009021359	Dover	NH		05/28/2021		1,358		(78)			(78)		1,280	1,280			
P2009023134	Brooklyn	NY		12/28/2021		1,451		(52)			(52)		1,399	1,399			
P2009020613	New Braunfels	TX		03/12/2021		1,838		(56)			(56)		1,782	1,782			
P2009020387	New Waverly	TX		01/29/2021		2,503		(127)			(127)		2,376	2,376			
P2009023351	Sacramento	CA		04/06/2022		358		(17)			(17)		341	341			
P2009021878	New York	NY		07/30/2021		2,913		(136)			(136)		2,777	2,777			
P2009023100	Jamaica	NY		12/28/2021		2,349		(84)			(84)		2,265	2,265			
P2009022871	Waukegan	IL		04/20/2022		173		(9)			(9)		164	164			
P1912016782	Oakville	CT		06/25/2020		2,874		57			57		2,931	2,931			
P1911015833	Beach City	TX		06/25/2020		1,136		22			22		1,159	1,159			
P5220317241	Tustin	CA		05/18/2022		580		(16)			(16)		564	564			
P4200110233	San Juan Capistrano	CA		06/25/2020		1,397		27			27		1,424	1,424			
P2009021340	Valley Stream	NY		05/28/2021		756		(44)			(44)		713	713			
P2009020108	Sewell	NJ		12/18/2020		910		(36)			(36)		874	874			
P2009020396	Oakland	CA		01/29/2021		2,126		(108)			(108)		2,018	2,018			
P2009021635	Golden Beach	FL		06/29/2021		5,225		(296)			(296)		4,928	4,928			
P2009021572	Cheektowaga	NY		06/29/2021		299		(13)			(13)		286	286			
P4220316965	Parkland	FL		04/20/2022		852		(37)			(37)		815	815			
P2009020541	CENTREVILLE	VA		02/09/2021		958		(25)			(25)		933	933			
P2009021602	Oakhurst	NJ		06/29/2021		1,430		(81)			(81)		1,349	1,349			
P2009022039	HUNTINGTON	NY		08/17/2021		1,566		(87)			(87)		1,479	1,479			
P2009020345	PORTERVILLE	CA		12/30/2020		705		(29)			(29)		676	676			
P2009020252	HOLT	MO		12/16/2020		773		(29)			(29)		744	744			
P2002017825	Edmond	OK		06/25/2020		341		7			7		348	348			
P5211215428	Hutto	TX		03/09/2022		4,461		(176)			(176)		4,285	4,285			
P2009021469	Hawthorne	CA		05/28/2021		1,308		(75)			(75)		1,233	1,233			
P2009021432	Syosset	NY		05/28/2021		1,766		(102)			(102)		1,664	1,664			
P2009023428	North Las Vegas	NV		04/06/2022		381		(8)			(8)		372	372			
P2009020316	Lancaster	CA		12/30/2020		1,003		(53)			(53)		950	950			
P2009023674	Philadelphia	PA		03/30/2022		215		(2)			(2)		213	213			
P2009023638	Long Branch	NJ		04/06/2022		266		(9)			(9)		257	257			
P2009020421	Turner	OR		01/29/2021		1,508		(77)			(77)		1,431	1,431			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
P2009023396	Glen Burnie	MD		03/09/2022		273		(16)			(16)		257	257			
P2009023626	Surprise	AZ		04/20/2022		467		(24)			(24)		443	443			
P2009020408	Lynbrook	NY		01/29/2021		1,371		(70)			(70)		1,301	1,301			
P2009020385	Austin	TX		01/29/2021		2,720		(138)			(138)		2,582	2,582			
P2009020338	PEORIA	AZ		01/14/2021		370		(11)			(11)		359	359			
P4220116044	Colorado Springs	CO		04/20/2022		368		(4)			(4)		364	364			
P2009022057	Holbrook	NY		08/17/2021		1,400		(78)			(78)		1,322	1,322			
P5220216602	Palm Beach Gardens	FL		05/04/2022		392		(15)			(15)		377	377			
P2009021589	Jackson	NJ		06/29/2021		3,681		(209)			(209)		3,472	3,472			
P2009023678	Atlanta	GA		03/30/2022		450		(4)			(4)		446	446			
P2009023265	Chicago	IL		03/09/2022		1,729		(72)			(72)		1,656	1,656			
P2009020506	CONYERS	GA		02/09/2021		865		(23)			(23)		842	842			
P2009020519	EDMOND	OK		02/02/2021		1,358		(35)			(35)		1,323	1,323			
P2009020069	New York	NY		12/18/2020		3,046		(121)			(121)		2,926	2,926			
P1910014852	Redwood City	CA		06/25/2020		2,434		40			40		2,473	2,473			
P2009023548	Fresno	CA		04/20/2022		180		(12)			(12)		168	168			
P2009022067	Boca Raton	FL		08/17/2021		1,635		(91)			(91)		1,543	1,543			
P2009023464	Las Vegas	NV		04/06/2022		226		(12)			(12)		214	214			
P5220216317	Knightdale	NC		04/06/2022		672		(19)			(19)		653	653			
P2009020587	WOOD DALE	IL		03/12/2021		870		(27)			(27)		843	843			
P2009020067	Wilmington	DE		12/18/2020		3,377		(122)			(122)		3,256	3,256			
P2009021380	Valley Stream	NY		05/28/2021		1,277		(74)			(74)		1,203	1,203			
P2009023432	Falls Church	VA		04/06/2022		127		(8)			(8)		119	119			
P2009022055	Athens	ME		08/17/2021		1,351		(75)			(75)		1,275	1,275			
P2001017220	Las Vegas	NV		06/25/2020		4,709		88			88		4,798	4,798			
P2009021907	Pompano Beach	FL		07/30/2021		3,411		(186)			(186)		3,224	3,224			
P2009023673	Philadelphia	PA		03/30/2022		468		(5)			(5)		463	463			
P2009023642	Darnestown	MD		05/04/2022		814		(44)			(44)		770	770			
P2009020111	Long Beach	NY		12/18/2020		1,441		(49)			(49)		1,392	1,392			
P2009021551	Chehalis	WA		06/29/2021		1,488		(70)			(70)		1,418	1,418			
P4191209707	Palmdale	CA		06/25/2020		980		19			19		999	999			
P2009020247	CARROLLTON	TX		12/16/2020		1,265		(36)			(36)		1,229	1,229			
P4220216404	Palm Harbor	FL		03/30/2022		2,637		(102)			(102)		2,535	2,535			
P2009023115	Philadelphia	PA		12/28/2021		435		(16)			(16)		419	419			
P2009021914	Elmont	NY		07/30/2021		1,396		(76)			(76)		1,320	1,320			
P2009020510	GAINESVILLE	FL		02/09/2021		474		(13)			(13)		461	461			
P2009023685	Philadelphia	PA		03/30/2022		258		(3)			(3)		255	255			
P2009020196	Huntersville	NC		12/30/2020		3,537		(98)			(98)		3,438	3,438			
P2009021581	Ocean City	WA		06/29/2021		92,116		(5,830)			(5,830)		86,286	86,286			
P2001017135	San Diego	CA		06/25/2020		4,737		93			93		4,830	4,830			
P2009020319	Dacono	CO		12/30/2020		906		(30)			(30)		876	876			
P5220116116	San Jose	CA		04/06/2022		799		(32)			(32)		767	767			
P2009022121	Bogota	NJ		08/17/2021		1,950		(109)			(109)		1,841	1,841			
P2009023517	Bayonne	NJ		04/06/2022		811		(51)			(51)		760	760			
P2009022030	Salem	OR		08/17/2021		2,038		(114)			(114)		1,925	1,925			
P2009023108	Crestline	OH		12/28/2021		714		(26)			(26)		688	688			
P2009023122	Chicago	IL		12/28/2021		1,431		(51)			(51)		1,380	1,380			
P2009020130	Flushing	NY		12/18/2020		1,717		(68)			(68)		1,649	1,649			
P5220216822	Huntington Beach	CA		04/20/2022		3,077		(115)			(115)		2,962	2,962			
P2009023307	Woodbridge	VA		03/09/2022		615		(26)			(26)		589	589			
P2001017149	Salem	OR		06/25/2020		342		7			7		349	349			
P5220115768	Denver	CO		03/09/2022		824							824	824			
P2009020107	Miami	FL		12/18/2020		2,866		(113)			(113)		2,754	2,754			
P2009020533	BRADENTON	FL		02/02/2021		940		(25)			(25)		915	915			
P2009023097	McLean	VA		12/28/2021		722		(26)			(26)		696	696			
P2009020627	Vallejo	CA		03/26/2021		8,284		(80)			(80)		8,204	8,204			
P2009023092	Monsey	NY		12/28/2021		1,271		(46)			(46)		1,226	1,226			
P2009021549	Rocky Point	NY		06/29/2021		982		(46)			(46)		936	936			
P2009020173	Woodbridge	VA		12/16/2020		559		(18)			(18)		541	541			
P2009020320	Fate	TX		01/14/2021		769		(25)			(25)		744	744			

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P2009020210	Cranbury	NJ		12/30/2020		1,072		(50)			(50)		1,021	1,021			
P2009023086	Miami	FL		12/28/2021		810		(29)			(29)		781	781			
P4220115776	Tavares	FL		03/30/2022		179		(9)			(9)		170	170			
P2009022097	Palm Coast	FL		08/17/2021		507		(28)			(28)		479	479			
P4220115899	Downey	CA		03/30/2022		823		(39)			(39)		784	784			
P2009020403	Estacada	OR		01/29/2021		2,259		(115)			(115)		2,144	2,144			
P2009020419	Sacramento	CA		01/29/2021		2,434		(107)			(107)		2,327	2,327			
P2009021475	Canton	MA		05/28/2021		1,182		(68)			(68)		1,114	1,114			
P2009021560	Miami Beach	FL		06/29/2021		1,074		(61)			(61)		1,013	1,013			
A170785	Bloomfield	NJ		12/13/2021		203,116							203,116	203,116			
P1912016573	Rio Rancho	NM		06/25/2020		602		12			12		614	614			
P5210612865	Naples	FL		05/04/2022		610		(12)			(12)		598	598			
P2009020293	Macomb	MI		12/30/2020		1,028		(53)			(53)		974	974			
P2009023539	Laurel	MD		05/04/2022		293		(16)			(16)		278	278			
P2009020327	BELFORD	NJ		04/14/2022		1,589		(23)			(23)		1,566	1,566			
P2009021898	Orange	CA		07/30/2021		5,648		(309)			(309)		5,339	5,339			
P2009023295	Chicago	IL		03/09/2022		418		(23)			(23)		395	395			
P2009022071	Fort Lee	NJ		08/17/2021		2,055		(115)			(115)		1,940	1,940			
P2009020626	FOREST HILL	MD		03/26/2021		1,258		(39)			(39)		1,220	1,220			
P2009023423	VANCOUVER	WA		03/09/2022		640		(30)			(30)		610	610			
P2009023352	Manassas	VA		03/09/2022		913		(24)			(24)		888	888			
P2009020601	LONGWOOD	FL		03/12/2021		1,121		(40)			(40)		1,081	1,081			
P2009023676	Miami	FL		03/30/2022		332		(3)			(3)		328	328			
P2009023358	Midlothian	VA		03/09/2022		669		(39)			(39)		631	631			
P2009023049	Williston Park	NY		12/28/2021		2,922		(98)			(98)		2,824	2,824			
A170787	Irvington	NJ		12/13/2021		519,888							519,888	519,888			
P2009023283	Hyattsville	MD		03/09/2022		559		(30)			(30)		529	529			
P2009022102	Island Park	NY		08/17/2021		1,783		(99)			(99)		1,684	1,684			
P5220216269	Dunlap	TN		03/30/2022		126		(8)			(8)		118	118			
P2009021355	Miami	FL		05/28/2021		358		(21)			(21)		338	338			
P2009023388	Cicero	IL		04/06/2022		147		(10)			(10)		137	137			
P2009023776	Saint Stephen	SC		04/06/2022		3,645		(130)			(130)		3,514	3,514			
P2009021881	Medford	NY		07/30/2021		607		(28)			(28)		579	579			
P2009023818	Damascus	OR		04/20/2022		293		(18)			(18)		275	275			
P2009020584	SACRAMENTO	CA		03/12/2021		228		(7)			(7)		221	221			
P2009020065	Brooklyn	NY		12/18/2020		1,396		(55)			(55)		1,341	1,341			
P2009020483	Berwyn	IL		02/09/2021		996		(26)			(26)		970	970			
P2009021396	Valley Stream	NY		05/28/2021		701		(40)			(40)		661	661			
P2009022087	Sunrise	FL		08/17/2021		406		(23)			(23)		383	383			
P2009020206	Tampa	FL		12/30/2020		397		(18)			(18)		379	379			
P2009020543	RENO	NV		02/09/2021		2,567		(73)			(73)		2,494	2,494			
P2009023259	Silver Spring	MD		03/09/2022		1,327		(71)			(71)		1,256	1,256			
P5211115208	Palm Springs	CA		03/09/2022		700		6			6		705	705			
P2009021398	Downey	CA		05/28/2021		1,914		(110)			(110)		1,804	1,804			
A321006	Jacksonville	FL		10/31/2021		187,357							187,357	187,357			
P2009020342	DESERT HOT SPRINGS	CA		12/30/2020		1,279		(48)			(48)		1,231	1,231			
P2009020241	ESCONDIDO	CA		12/16/2020		725		(37)			(37)		688	688			
P4220216257	Taverneir	FL		03/30/2022		1,871		(11)			(11)		1,860	1,860			
P2009020521	GERMANTOWN	TN		02/09/2021		2,909		(83)			(83)		2,826	2,826			
P2009023796	Kissimmee	FL		05/04/2022		296		(13)			(13)		283	283			
P2009023068	Newbury	MA		12/28/2021		2,149		(77)			(77)		2,072	2,072			
P2009023684	Woodstock	GA		03/30/2022		909		(9)			(9)		900	900			
P4220115702	San Diego	CA		03/09/2022		576		4			4		581	581			
P2009020120	Boston	MA		12/18/2020		4,926		(191)			(191)		4,734	4,734			
P2009020310	Sacramento	CA		12/30/2020		976		(51)			(51)		925	925			
0800004	LEBANON	OH		12/31/2020		275,060								62,572			
0800005	DAYTON	TX		12/31/2020		11,533,562								79,004			
0900252	CHATTANOOGA	TN		12/31/2020		1,715,424								43,407			
0900447	MEMPHIS	TN		05/10/2005		122,833								15,051			
0900509	ALBUQUERQUE	NM		09/15/2005		137,966								37,025			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0900510	ALBUQUERQUE	NM		09/15/2005		64,188								17,226			
0900678	FOUNTAIN HILL	AZ		05/11/2006		947,560								4,660			
0900755	TUALATIN	OR		10/11/2006		229,878								25,872			
0900783	GARDENDALE	AL		02/16/2007		187,035								18,016			
0900863	MADISON HEIGHTS	MI		09/12/2007		336,607								25,493			
0900864	BRIGHTON	MI		09/12/2007		646,284								48,946			
0900932	DALLAS	TX		12/13/2007		394,188								27,692			
0900984	MARTINSBURG	WV		03/17/2008		140,253								31,173			
0901092	CLOVER	SC		12/31/2020		570,190								17,259			
0901172	BETHESDA	MD		07/30/2009		1,280,465								59,570			
0901187	DALLAS	TX		08/17/2009		526,963								37,916			
0901195	MARTINSBURG	WV		11/09/2009		1,221,333								88,090			
0901205	AUSTIN	TX		10/30/2009		1,194,887								54,163			
0901233	OVERLAND PARK	KS		02/01/2010		1,397,675								101,660			
0901261	HELENA	MT		05/06/2010		117,814								7,428			
0901290	VANDALIA	OH		08/05/2010		806,892								48,689			
0901325	BEAUMONT	TX		12/02/2010		233,908								12,607			
0901331	CARROLLTON	TX		10/08/2010		584,927								20,197			
0901334	CLEVELAND	OH		12/09/2010		714,294								37,916			
0901345	RANCHO SANTA MARGARITA	CA		12/20/2010		778,080								26,114			
0901366	EL PASO	TX		11/22/2010		514,838								28,012			
0901368	HOUSTON	TX		01/13/2011		835,457								27,611			
0901403	TEMPE	AZ		02/28/2011		790,456								41,808			
0901444	NATIONAL CITY	CA		06/13/2011		537,436								25,114			
0901445	HEBRON	KY		05/11/2011		396,965								19,688			
0901475	HUNTSVILLE	AL		06/30/2011		669,388								20,567			
0901482	JACKSON	MS		07/21/2011		413,335								19,119			
0901535	SALT LAKE CITY	UT		10/18/2011		613,580								19,178			
0901571	HARRISON CITY	PA		04/30/2012		7,024,492								76,454			
0901579	JACKSON	MS		04/17/2012		4,791,844								19,050			
0901602	TIGARD	OR		06/13/2012		1,067,339								42,221			
0901610	SPRINGFIELD	MO		06/27/2012		1,114,246								30,680			
0901616	ANDERSON	IN		07/12/2012		3,774,811								13,726			
0901636	PASADENA	CA		09/04/2012		2,818,382								74,151			
0901643	SNELVILLE	GA		10/01/2012		719,679								19,052			
0901644	KALAMAZOO	MI		09/20/2012		799,706								90,428			
0901645	WEST SENECA	NY		10/18/2012		1,651,688								42,829			
0901646	BENICIA	CA		09/05/2012		479,898								17,895			
0901651	MILL VALLEY	CA		09/25/2012		1,400,313								51,614			
0901654	CAMARILLO	CA		09/28/2012		1,088,189								11,509			
0901655	CITY OF LEON VALLEY	TX		10/10/2012		743,318								19,187			
0901661	PINSON	AL		11/20/2012		2,196,862								80,999			
0901665	ATLANTA	GA		11/13/2012		1,599,150								41,229			
0901668	FOLSOM	PA		12/18/2012		1,027,892								26,185			
0901678	BROKEN ARROW	OK		12/12/2012		1,136,912								19,486			
0901679	PHENIX CITY	AL		12/14/2012		1,763,131								44,708			
0901682	MARYVILLE	TN		12/13/2012		1,482,400								38,673			
0901688	NEW HOPE	MN		12/27/2012		1,042,538								17,591			
0901691	ST CLOUD	MN		12/20/2012		2,033,851								21,157			
0901703	PACE	FL		02/01/2013		2,390,987								16,450			
0901707	TUCSON	AZ		03/28/2013		3,911,778								95,593			
0901708	ORANGE	CA		01/30/2013		2,103,522								22,170			
0901709	MINNEAPOLIS	MN		02/12/2013		3,628,776								37,933			
0901713	CRESTVIEW HILLS	KY		02/26/2013		979,810								54,339			
0901716	KENNESAW	GA		02/28/2013		873,698								21,860			
0901717	WEST PALM BEACH	FL		03/05/2013		2,342,564								40,430			
0901718	WOODSIDE	NY		03/25/2013		5,260,833								55,172			
0901720	WASHINGTON	DC		03/11/2013		3,159,246								32,800			
0901721	TAKOMA PARK	MD		03/11/2013		1,155,822								12,000			
0901722	CHICAGO	IL		05/17/2013		1,199,907								28,776			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
0901730	BLAINE	MN		04/01/2013		2,304,169								58,343			
0901734	ROMEOVILLE	IL		04/30/2013		872,532								21,526			
0901735	FOUNTAIN VALLEY	CA		04/10/2013		1,222,576								8,769			
0901738	HIGHLAND PARK	IL		04/16/2013		2,697,573								28,087			
0901743	EAGAN	MN		04/01/2013		1,152,326								28,589			
0901746	MOBILE	AL		05/24/2013		633,115								20,991			
0901749	SAN DIEGO	CA		06/25/2013		2,289,207								15,729			
0901753	KIRKLAND	WA		04/30/2013		913,691								31,287			
0901760	SPRING	TX		05/30/2013		2,226,536								22,794			
0901764	MOBILE	AL		06/18/2013		1,042,795								26,884			
0901767	MILL VALLEY	CA		06/10/2013		609,772								19,885			
0901773	SOUTHAVEN	MS		07/08/2013		511,808								32,189			
0901775	PHOENIX	AZ		07/10/2013		2,944,757								28,448			
0901777	ROCKY MOUNT	NC		06/26/2013		1,600,013								38,386			
0901782	AGOURA HILLS	CA		08/14/2013		1,444,659								34,396			
0901785	TUCSON	AZ		07/03/2013		2,037,001								20,353			
0901788	FERGUSON	MO		08/13/2013		4,068,240								42,286			
0901794	BOYNTON BEACH	FL		12/31/2020		1,958,655								19,570			
0901797	ELLISVILLE	MO		08/13/2013		6,199,223								64,436			
0901801	STONE MOUNTAIN	GA		08/14/2013		4,529,071								39,403			
0901803	HAMBURG	NY		08/15/2013		2,813,612								28,449			
0901805	BIRMINGHAM	AL		09/03/2013		5,899,550								92,955			
0901808	ANN ARBOR	MI		08/29/2013		1,325,847								31,027			
0901809	PERRY	GA		07/31/2013		1,494,322								23,977			
0901820	CARROLLTON	GA		09/26/2013		891,821								20,086			
0901821	ATHENS	GA		09/26/2013		1,564,599								35,238			
0901822	MIAMI	FL		09/25/2013		2,555,536								7,884			
0901823	EL PASO	TX		10/17/2013		1,924,005								59,778			
0901824	SPRING HILL	KS		10/03/2013		718,779								42,163			
0901828	INDIANAPOLIS	IN		09/19/2013		2,328,637								73,717			
0901844	HOUSTON	TX		11/12/2013		962,824								20,844			
0901846	MEMPHIS	TN		01/15/2014		7,476,332								71,184			
0901847	KENNESAW	GA		11/01/2013		1,453,006								21,884			
0901849	SHERWOOD	OR		12/18/2013		1,524,953								44,722			
0901857	NEW YORK	NY		11/22/2013		2,192,360								48,213			
0901863	CHITTENANGO	NY		12/19/2013		1,923,004								41,715			
0901871	CHANHASSEN	MN		01/21/2014		3,767,354								46,043			
0901872	ARDMORE	PA		01/07/2014		1,029,333								9,475			
0901873	BROOKFIELD	WI		01/17/2014		8,221,495								80,795			
0901875	CHARLOTTE	NC		01/16/2014		1,171,274								10,758			
0901881	VIRGINIA BEACH	VA		01/31/2014		1,226,748								26,307			
0901882	EXTON	PA		01/23/2014		527,964								15,398			
0901887	FORT WAYNE	IN		03/17/2014		5,371,204								154,783			
0901893	MIDLOTHIAN	VA		03/27/2014		1,821,597								16,315			
0901894	MARIETTA	GA		04/10/2014		3,271,411								31,459			
0901898	ODESSA	TX		04/30/2014		1,830,318								38,969			
0901899	ODESSA	TX		04/30/2014		2,091,792								44,535			
0901902	MEBANE	NC		05/01/2014		6,286,419								56,205			
0901907	SOUTHAVEN	MS		05/14/2014		1,492,984								22,389			
0901911	NEW HUDSON	MI		06/02/2014		2,667,783								54,318			
0901912	BLOOMFIELD HILLS	MI		06/02/2014		2,809,873								56,895			
0901913	HOUSTON	TX		06/05/2014		3,039,254								26,764			
0901915	GAINESVILLE	FL		06/25/2014		4,264,291								62,257			
0901916	CRANBURY	NJ		09/09/2014		511,891								43,073			
0901917	RIALTO	CA		06/16/2014		3,653,836								21,905			
0901919	KATY	TX		07/21/2014		2,968,179								42,220			
0901920	FORT WORTH	TX		10/01/2014		5,942,339								117,827			
0901921	CHESAPEAKE	MD		06/30/2014		5,876,335								53,153			
0901922	WINCHESTER	KY		07/30/2014		3,635,067								33,915			
0901923	DOTHAN	AL		10/01/2014		1,794,900								15,749			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
0901926	MINNETONKA	MN		07/29/2014		4,189,861								45,018			
0901927	LONG BEACH	CA		08/18/2014		1,972,047								11,743			
0901928	ANNADALE	VA		09/02/2014		2,884,611								25,454			
0901930	CHICAGO	IL		07/31/2014		2,124,674								19,219			
0901931	AMES	IA		09/18/2014		2,458,817								48,743			
0901932	KENNESAW	GA		09/17/2014		1,683,493								33,827			
0901933	CRANBURY	NJ		12/02/2014		1,645,907								42,939			
0901934	AUSTIN	TX		10/21/2014		2,317,084								20,197			
0901937	LOUIVILLE	KY		10/31/2014		1,991,631								29,410			
0901942	READINGTON	NJ		12/23/2014		7,705,427								204,170			
0901943	LOPATCONG TWNSHIP/PHILLIPSBURG	NJ		12/23/2014		8,079,800								174,279			
0901944	SEATTLE	WA		02/09/2015		2,960,507								18,693			
0901945	BRENTWOOD	CA		12/01/2014		3,711,285								33,043			
0901946	MADISON	TN		01/06/2015		546,436								36,505			
0901947	CHICAGO	IL		12/12/2014		2,445,903								65,161			
0901948	CHICAGO	IL		12/12/2014		2,115,706								56,364			
0901954	SARTELL	MN		12/17/2014		4,508,060								41,469			
0901956	KENNESAW	GA		12/17/2014		1,562,914								41,610			
0901959	TUCSON	AZ		12/23/2014		1,287,952								33,321			
0901960	WEST VALLEY CITY	UT		03/02/2015		5,368,674								48,440			
0901961	VALENCIA	CA		12/30/2014		3,377,440								67,896			
0901963	GRAND FORKS	ND		12/30/2014		2,054,453								18,690			
0901965	THOUSAND OAKS	CA		07/14/2015		3,078,877								18,918			
0901968	ORO VALLEY	AZ		01/28/2015		1,564,711								14,192			
0901969	MUKILTEO	WA		01/30/2015		934,603								24,055			
0901972	JACKSON	MS		02/11/2015		3,874,630								23,770			
0901973	TUCSON	AZ		02/10/2015		4,111,327								37,540			
0901979	ROCK TAVERN	NY		12/23/2014		1,206,468								31,968			
0901980	AMELIA	OH		03/31/2015		3,368,492								48,886			
0901982	OAK CREEK	WI		03/11/2015		3,493,559								21,829			
0901983	MONTICELLO	MN		04/28/2015		1,225,728								23,192			
0901986	LOUISVILLE	KY		04/29/2015		2,969,948								33,420			
0901987	BIRMINGHAM	AL		03/02/2015		2,702,722								52,112			
0901989	STERLING HEIGHTS	MI		06/17/2015		3,667,152								69,501			
0901990	DURHAM	NC		03/24/2015		1,124,524								21,745			
0901991	BRONX	NY		04/30/2015		6,818,459								62,974			
0901992	OCOEE	FL		04/28/2015		3,897,879								34,198			
0901995	BROOKFIELD	WI		04/13/2015		4,267,280								40,601			
0901996	BROOKFIELD	WI		04/10/2015		1,518,167								14,445			
0901998	OMAHA	NE		05/15/2015		3,871,196								76,103			
0901999	MIDDLEBURG HEIGHTS	OH		04/23/2015		2,989,664								43,042			
0902000	FULLERTON	CA		04/30/2015		5,982,110								53,282			
0902001	ALBUQUERQUE	NM		04/28/2015		4,833,746								63,202			
0902004	LAS VEGAS	NV		05/14/2015		2,081,892								51,567			
0902005	HOLDEN	MA		07/01/2015		8,589,565								49,377			
0902007	MENDOTA HEIGHTS	MN		06/11/2015		3,259,282								28,659			
0902008	SAN JOSE	CA		05/21/2015		1,452,101								27,617			
0902009	SAN JOSE	CA		05/28/2015		3,065,628								19,073			
0902010	TUALATIN	OR		05/21/2015		3,731,051								33,782			
0902012	FARMERS BRANCH	TX		06/01/2015		2,376,019								45,322			
0902013	FULLERTON	CA		06/04/2015		2,192,448								13,646			
0902015	HUNTINGTON BEACH	CA		09/01/2015		6,588,845								41,205			
0902016	AUSTIN	TX		06/19/2015		1,376,390								33,542			
0902017	SAN JOSE	CA		07/06/2015		5,997,942								112,900			
0902019	ORANGE	CA		06/18/2015		1,657,251								15,340			
0902020	SALEM	OR		06/16/2015		1,562,856								44,171			
0902022	WARREN	MI		06/17/2015		2,102,060								51,740			
0902025	ANNAPOLIS	MD		07/01/2015		6,222,168								56,608			
0902027	COLLEYVILLE	TX		06/26/2015		3,084,674								27,435			
0902029	SAN ANTONIO	TX		06/24/2015		2,012,646								37,678			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
0902030	AUBURN	WA		06/25/2015		1,146,854								27,948			
0902034	LAWRENCEVILLE	GA		07/23/2015		2,939,818								34,429			
0902035	ST PAUL	MN		07/15/2015		3,676,139								70,516			
0902036	ST. LOUIS PARK	MN		06/18/2015		8,857,235								79,677			
0902037	MISSION VIEJO	CA		09/17/2015		5,466,019								47,710			
0902038	IRVINE	CA		06/30/2015		2,921,472								25,836			
0902039	CORPUS CHRISTI	TX		08/13/2015		1,579,498								29,014			
0902040	PORT ARANSAS	TX		08/13/2015		1,994,027								36,629			
0902042	SOUTH BEND	IN		08/12/2015		900,065								55,384			
0902043	OCOEE	FL		09/15/2015		934,714								21,758			
0902044	ORLANDO	FL		09/15/2015		1,468,836								34,192			
0902045	MECHANICSVILLE	VA		08/06/2015		8,245,312								72,107			
0902046	VISTA	CA		07/08/2015		5,099,334								10,262			
0902047	POMPANO BEACH	FL		08/14/2015		2,344,839								30,442			
0902048	PEARLAND	TX		08/04/2015		3,463,198								29,320			
0902050	ALBUQUERQUE	NM		08/13/2015		4,831,376								89,277			
0902052	MIDDLETON	WI		08/13/2015		3,803,679								32,090			
0902053	ALPHARETTA	GA		01/05/2016		4,290,324								33,220			
0902054	NASHVILLE	TN		12/01/2015		2,371,839								20,278			
0902055	JACKSONVILLE	FL		10/07/2015		2,230,244								29,199			
0902056	JACKSONVILLE	FL		10/01/2015		3,194,884								42,152			
0902057	SAN JOSE	CA		11/03/2015		3,113,313								18,286			
0902060	CHARLOTTE	NC		10/15/2015		4,043,051								22,644			
0902061	STAFFORD	TX		09/29/2015		3,602,990								65,225			
0902062	FLOWOOD	MS		10/27/2015		2,201,814								28,359			
0902063	BELLEVUE	WA		10/26/2015		5,855,764								105,668			
0902064	EARTH CITY	MO		11/17/2015		2,890,368								24,252			
0902065	EXTON	PA		10/30/2015		4,440,289								37,944			
0902066	SERLING HEIGHTS	MI		01/14/2016		1,776,691								63,301			
0902067	WEST CHESTER	OH		01/11/2016		2,764,297								23,128			
0902068	AUSTIN	TX		12/10/2015		4,260,675								74,655			
0902069	WATAUGA	TX		11/19/2015		3,430,696								29,331			
0902070	SAN ANTONIO	TX		11/12/2015		1,868,264								32,794			
0902071	SHOREWOOD	MN		11/04/2015		5,097,264								42,920			
0902072	PORTLAND	OR		11/30/2015		1,872,302								15,617			
0902074	TUCSON	AZ		12/03/2015		5,467,062								45,053			
0902075	SOUTH JORDAN	UT		11/17/2015		2,815,840								23,156			
0902076	OAKLAND	CA		02/01/2016		10,264,505								84,668			
0902078	ST CLOUD	MN		01/29/2016		7,166,697								59,962			
0902079	BOULDER	CO		12/31/2015		1,501,816								36,921			
0902080	GAINESVILLE	FL		12/30/2015		2,198,305								38,760			
0902081	GAINESVILLE	FL		12/30/2015		2,198,305								38,760			
0902082	ADDISON	TX		12/30/2015		2,639,285								46,477			
0902084	JACKSON	MS		12/21/2015		1,822,186								23,176			
0902088	SEATTLE	WA		01/27/2016		4,784,988								26,606			
0902091	SURPRISE	AZ		03/01/2016		4,306,683								34,479			
0902093	KIRKWOOD	MO		02/16/2016		8,602,645								69,374			
0902096	BRIGHTON	CO		03/24/2016		516,510								21,743			
0902098	WESTMINSTER	CO		03/09/2016		1,904,742								63,384			
0902099	WILSONVILLE	OR		03/17/2016		2,694,268								15,237			
0902101	SAN DIEGO	CA		03/30/2016		18,835,191								36,729			
0902102	MILWAUKEE	WI		02/24/2016		6,651,577								56,027			
0902103	MILWAUKEE	WI		02/24/2016		4,306,777								36,277			
0902105	CANON CITY	CO		04/27/2016		2,815,750								11,471			
0902106	ALBANY	NY		05/13/2016		7,825,937								65,873			
0902108	PORTLAND	OR		05/02/2016		2,452,991								41,157			
0902109	KINGSTON BOROUGH	PA		05/02/2016		3,540,556								28,704			
0902111	DALLAS	TX		05/06/2016		9,016,237								154,503			
0902112	ST. LOUIS	MO		05/24/2016		4,516,027								76,363			
0902113	VANCOUVER	WA		06/01/2016		5,823,072								47,494			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
0902114	CHARLOTTE	NC		06/09/2016		1,775,155								14,299			
0902115	NORCO	CA		07/01/2016		3,676,536								29,795			
0902116	EARTH CITY	MO		06/28/2016		9,506,223								77,505			
0902117	TUCSON	AZ		05/19/2016		1,316,722								28,083			
0902118	FLORA	MS		06/13/2016		1,390,065								45,980			
0902119	DEERFIELD	IL		07/12/2016		2,601,913								20,959			
0902120	KENNESAW	GA		10/07/2016		3,853,226								30,101			
0902121	KENNESAW	GA		06/22/2016		7,837,889								135,963			
0902122	ROSWELL	GA		06/23/2016		3,448,711								59,097			
0902123	CONYERS	GA		06/23/2016		2,539,573								43,518			
0902124	SMYRNA	GA		06/23/2016		3,612,861								62,702			
0902125	SMYRNA	GA		06/15/2016		4,627,622								80,342			
0902126	NORCROSS	GA		06/23/2016		2,727,412								46,737			
0902127	CARTERSVILLE	GA		06/15/2016		3,336,512								57,810			
0902128	MARIETTA	GA		06/17/2016		2,906,502								50,728			
0902129	CONYERS	GA		07/07/2016		2,134,484								36,244			
0902130	PANAMA CITY	FL		06/17/2016		3,995,323								69,269			
0902131	CHARLOTTE	NC		06/27/2016		4,164,978								69,690			
0902132	BIRMINGHAM	AL		06/13/2016		5,190,404								42,063			
0902133	HERNANDO	MS		06/30/2016		11,704,017								101,084			
0902134	EAGAN	MN		07/01/2016		1,068,154								22,597			
0902135	TUCSON	AZ		08/08/2016		2,616,099								20,566			
0902136	NEWINGTON	VA		11/01/2016		14,941,967								113,858			
0902137	EDINA	MN		08/09/2016		3,635,678								37,575			
0902138	ALPHARETTA	GA		08/10/2016		3,356,724								55,732			
0902139	CORONA	CA		08/02/2016		5,092,254								43,218			
0902140	AUSTIN	TX		08/19/2016		1,217,347								9,747			
0902141	MENTOR	OH		08/22/2016		2,173,835								17,406			
0902142	ARLINGTON	VA		09/01/2016		1,038,369								8,570			
0902143	LAS VEGAS	NV		09/01/2016		2,744,290								21,707			
0902145	WARREN	MI		09/22/2016		1,972,626								23,362			
0902146	BLACKLICK	OH		10/03/2016		873,297								6,949			
0902147	BLACKLICK (COLUMBUS)	OH		10/03/2016		2,947,378								23,454			
0902148	HARRISBURG	PA		09/30/2016		1,800,164								10,674			
0902149	YORBA LINDA	CA		10/31/2016		1,740,015								14,188			
0902150	JACKSONVILLE	FL		10/25/2016		8,088,888								132,391			
0902151	CHESAPEAKE	VA		11/07/2016		2,028,357								16,438			
0902152	BROWNSVILLE	TX		10/19/2016		6,454,273								107,328			
0902153	RACINE	WI		09/15/2016		2,909,867								48,525			
0902154	CHARLOTTE	NC		10/05/2016		1,870,984								15,434			
0902155	COLORADO SPRINGS	CO		11/09/2016		2,979,965								23,419			
0902156	OREM	UT		10/11/2016		3,929,837								31,272			
0902157	GIG HARBOR	WA		11/22/2016		5,931,111								30,915			
0902159	SNELLVILLE	GA		11/29/2016		2,173,756								18,216			
0902160	LITTLETON	CO		12/01/2016		12,177,134								72,604			
0902161	SAN ANTONIO	TX		12/08/2016		15,715,125								128,170			
0902162	HOUSTON	TX		12/06/2016		978,841								29,733			
0902163	GLEN BURNIE	MD		11/29/2016		6,556,733								52,590			
0902164	SPOKANE VALLEY	WA		12/01/2016		1,922,888								15,393			
0902165	OAKWOOD VILLAGE	OH		12/21/2016		2,723,842								21,279			
0902166	INDEPENDENCE	OH		12/21/2016		1,625,519								12,699			
0902167	SUGAR LAND	TX		01/18/2017		2,787,627								33,703			
0902168	SAN ANTONIO	TX		12/19/2016		2,284,512								17,847			
0902169	CRESTVIEW	FL		03/02/2017		5,915,821								69,296			
0902170	EDEN PRAIRIE	MN		12/01/2016		3,496,160								18,754			
0902172	MIDVALE	UT		04/06/2017		7,038,034								52,270			
0902173	SAN DIEGO	CA		04/11/2017		5,402,953								60,697			
0902174	CYPRESS	CA		01/31/2017		10,070,064								53,326			
0902175	CUMMING	GA		02/01/2017		2,745,296								43,844			
0902176	SAVANNAH	GA		02/01/2017		3,686,541								58,877			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on		Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Disposal	Consid-eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
0902177	SAVANNAH	GA		02/01/2017		5,098,408								81,425			
0902178	NORCROSS	GA		02/01/2017		1,435,398								22,924			
0902179	CULVER CITY	CA		02/23/2017		1,357,185								9,910			
0902180	WILMINGTON	DE		02/09/2017		3,712,818								26,281			
0902181	COCOA	FL		01/27/2017		1,251,333								39,459			
0902182	LAS VEGAS	NV		01/18/2017		8,517,470								97,592			
0902183	NOTTINGHAM	MD		02/23/2017		5,760,318								44,267			
0902184	NEWPORT NEWS	VA		03/13/2017		8,084,001								90,930			
0902186	ROCHESTER	NY		03/07/2017		3,395,014								36,677			
0902189	WESTMINSTER	CA		03/23/2017		4,019,825								31,775			
0902190	GAHANNA	OH		02/28/2017		4,941,233								36,218			
0902191	MORAGA	CA		04/13/2017		3,578,068								25,731			
0902194	CINCINNATI	OH		03/31/2017		3,662,055								26,303			
0902195	SOUTH JORDAN	UT		05/01/2017		10,769,113								80,595			
0902196	SOUTH JORDAN	UT		05/01/2017		14,329,151								107,238			
0902197	PALANTINE	IL		05/04/2017		1,886,599								13,258			
0902198	CINCINNATI	OH		04/03/2017		2,316,427								16,680			
0902199	TUCSON	AZ		05/04/2017		3,919,142								42,438			
0902201	BASKING RIDGE	NJ		05/11/2017		2,294,003								25,211			
0902202	TUCSON	AZ		06/22/2017		5,264,753								36,415			
0902203	CENTENNIAL	CO		05/30/2017		3,291,802								20,280			
0902205	MILWAUKEE	WI		04/28/2017		8,405,479								128,557			
0902206	MINNETONKA	MN		06/13/2017		11,552,729								111,243			
0902207	CHARLESTON	SC		06/01/2017		4,399,134								48,213			
0902208	DALLAS	TX		07/12/2017		2,683,509								16,946			
0902209	SCOTTSDALE	AZ		05/16/2017		15,217,404								110,191			
0902214	MILWAUKEE	WI		05/25/2017		5,566,455								76,780			
0902215	SPOKANE VALLEY	WA		07/31/2017		8,093,586								51,258			
0902217	SPRINGFIELD	OR		08/01/2017		4,196,333								30,522			
0902218	HAWAIIAN GARDENS	CA		06/29/2017		10,399,962								53,076			
0902220	ORLANDO	FL		08/08/2017		13,071,747								139,328			
0902221	ST. LOUIS	MO		06/22/2017		2,693,740								30,960			
0902222	MESA	AZ		08/10/2017		4,954,252								35,450			
0902223	LIVERPOOL	NY		08/18/2017		3,706,052								18,944			
0902224	LOS ANGELES	CA		09/07/2017		7,659,367								55,465			
0902226	LAKEWOOD	CO		07/25/2017		1,570,335								11,452			
0902227	COSTA MESA	CA		10/04/2017		1,716,877								19,182			
0902228	SEATTLE	WA		11/14/2017		2,711,902								19,683			
0902229	PASADENA	CA		08/30/2017		2,310,305								24,117			
0902230	MESQUITE	TX		09/21/2017		8,053,953								88,866			
0902231	NOTTINGHAM	MD		10/02/2017		15,772,123								83,917			
0902232	WEST DES MOINES	IA		09/28/2017		17,549,620								113,497			
0902233	WILSONVILLE	OR		09/20/2017		2,175,199								11,645			
0902234	ALEXANDRIA	VA		10/02/2017		3,093,943								33,994			
0902235	HALFMOON	NY		09/01/2017		19,785,880								99,083			
0902236	BOISE	ID		10/31/2017		2,226,653								11,552			
0902237	ONTARIO	CA		10/05/2017		2,081,229								14,729			
0902238	FORT WORTH	TX		10/17/2017		2,204,139								23,412			
0902239	VERNON	CA		11/02/2017		2,678,185								39,106			
0902240	LONG BEACH	CA		11/02/2017		4,138,801								59,244			
0902241	WOODLAND HILLS	CA		09/27/2017		3,701,889								19,499			
0902242	ALPHARETTA	GA		10/24/2017		7,182,543								107,409			
0902243	ALPHARETTA	GA		10/24/2017		3,053,092								45,656			
0902244	MARIETTA	GA		10/19/2017		5,624,755								40,334			
0902245	WESTLAKE VILLAGE	CA		10/30/2017		11,095,873								58,755			
0902246	ALPHARETTA	GA		10/31/2017		3,509,323								39,840			
0902247	JACKSONVILLE BEACH	FL		11/28/2017		3,028,291								21,979			
0902248	SAN ANTONIO	TX		10/30/2017		3,391,352								24,128			
0902249	CHARLOTTE	NC		10/12/2017		2,635,608								19,373			
0902250	CHATSWORTH	CA		10/25/2017		3,671,614								19,707			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0902255	JACKSONVILLE BEACH	FL		11/28/2017		3,254,283								23,620			
0902256	JACKSONVILLE	FL		11/28/2017		7,412,533								53,800			
0902257	SACRAMENTO	CA		11/30/2017		3,459,103								37,561			
0902258	PORTSMOUTH	VA		10/31/2017		4,300,042								30,312			
0902259	EVERETT	WA		12/27/2017		3,223,719								22,778			
0902260	ESCONDIDO	CA		01/30/2018		2,040,511								14,833			
0902261	GAINESVILLE	GA		01/30/2018		12,119,872								80,689			
0902262	MEMPHIS	TN		02/08/2018		4,734,182								33,139			
0902263	OREM	UT		03/29/2018		6,142,104								63,922			
0902264	WEST GOSHEN TOWNSHIP	PA		03/13/2018		4,206,308								44,158			
0902265	COLLIERVILLE	TN		02/06/2018		9,123,535								63,806			
0902266	SYRACUSE	NY		02/22/2018		1,921,016								13,155			
0902268	MADISON	WI		01/17/2018		1,739,642								18,554			
0902269	SANTA ANA	CA		01/25/2018		22,288,641								113,652			
0902272	HUNTSVILLE	AL		03/06/2018		2,902,832								20,875			
0902273	FREDERICK	MD		05/16/2018		6,795,687								43,352			
0902274	BRADENTON	FL		04/05/2018		2,557,824								33,971			
0902275	RACINE	WI		02/22/2018		5,980,846								75,327			
0902276	FLOWOOD	MS		03/15/2018		1,386,769								14,248			
0902277	FLOWOOD	MS		03/15/2018		1,915,062								19,676			
0902278	HILLIARD	OH		04/12/2018		2,390,546								15,968			
0902279	VIRGINIA BEACH	VA		03/28/2018		2,946,632								20,617			
0902280	LAS VEGAS	NV		03/27/2018		8,143,039								45,917			
0902281	Corona	CA		04/26/2018		2,813,311								14,313			
0902282	Hazelwood	MO		05/17/2018		8,585,692								55,367			
0902283	BROOK PARK	OH		05/03/2018		11,931,432								83,867			
0902284	MIDLAND	TX		05/10/2018		3,599,692								23,815			
0902285	JACKSONVILLE	FL		05/17/2018		2,668,056								26,055			
0902286	SALT LAKE CITY	UT		05/10/2018		2,549,531								11,660			
0902287	SALT LAKE CITY	UT		06/26/2018		4,636,751								20,893			
0902288	COLUMBIA	MD		04/30/2018		18,828,823								75,685			
0902289	NORTH OLMSTED	OH		05/09/2018		2,641,942								12,236			
0902290	NILES	OH		05/31/2018		3,098,729								31,298			
0902291	NILES	OH		06/07/2018		4,978,098								16,285			
0902292	MILWAUKEE	WI		04/19/2018		3,490,080								35,186			
0902293	CLINTON	MS		05/24/2018		3,403,771								15,232			
0902294	MOUNT PLEASANT	SC		04/30/2018		2,945,124								19,458			
0902295	WILLOWICK	OH		05/24/2018		3,489,605								16,279			
0902297	MILWAUKEE	WI		06/07/2018		14,567,117								74,578			
0902298	CORONA	CA		06/14/2018		2,354,183								11,497			
0902299	CLINTON	MS		07/02/2018		1,070,096								6,553			
0902300	SAN ANTONIO	TX		07/09/2018		12,044,195								77,916			
0902301	RENTON	WA		06/19/2018		2,354,968								11,441			
0902302	TUCSON	AZ		06/27/2018		7,740,941								34,662			
0902303	AMERICAN FORK	UT		07/05/2018		9,159,523								60,248			
0902304	TWINSBURG	OH		07/19/2018		2,854,832								28,512			
0902305	SIGNAL HILLS	CA		07/11/2018		4,262,058								19,279			
0902306	ALPHARETTA	GA		06/21/2018		1,946,545								12,285			
0902307	TWINSBURG	OH		07/23/2018		2,154,540								28,530			
0902308	ALBUQUERQUE	NM		07/18/2018		8,086,440								53,047			
0902309	ALBUQUERQUE	NM		07/18/2018		2,081,517								10,996			
0902310	MONTCLAIR	CA		06/15/2018		6,521,062								30,952			
0902311	FAYETTEVILLE	NC		06/28/2018		11,181,336								42,097			
0902312	LITTLETON	CO		06/28/2018		2,314,383								14,833			
0902313	MENLO PARK	CA		07/19/2018		2,495,161								16,640			
0902314	CORPUS CHRISTI	TX		07/26/2018		4,640,759								29,359			
0902315	RIDGELAND	MS		07/19/2018		2,489,915								29,473			
0902316	PITTSBURGH	PA		08/30/2018		2,403,123								22,684			
0902317	HENDERSON	NV		08/07/2018		2,257,752								11,884			
0902318	LOS GATOS	CA		08/08/2018		4,005,877								40,246			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
0902319	LIVERPOOL	NY		08/30/2018		4,936,940								21,813			
0902320	LAS VEGAS	NV		08/30/2018		3,550,269								16,505			
0902321	SAN ANTONIO	TX		09/13/2018		20,856,794								271,931			
0902322	WESTMONT	IL		07/25/2018		6,371,582								29,818			
0902323	FORT WORTH	TX		10/01/2018		4,037,306								18,063			
0902324	TIMONIUM	MD		07/31/2018		2,313,809								15,156			
0902325	ROSEVILLE	MI		09/13/2018		1,346,025								8,857			
0902326	MILWAUKEE	WI		09/11/2018		9,178,681								38,961			
0902328	PORTLAND	OR		10/03/2018		6,577,107								36,842			
0902329	PEWAUKEE	WI		08/30/2018		6,941,913								47,052			
0902330	CHARLOTTE	NC		09/13/2018		2,179,794								10,386			
0902331	SANTA CLARITA	CA		10/17/2018		2,520,817								24,478			
0902332	COLLEGE STATION	TX		09/28/2018		3,875,941								16,931			
0902334	MURRAY	UT		10/09/2018		3,261,698								20,837			
0902335	MURRAY	UT		09/26/2018		3,720,072								23,905			
0902336	MILWAUKEE	WI		08/30/2018		8,535,880								56,243			
0902337	CHICAGO	IL		10/24/2018		4,763,643								29,502			
0902338	FREDERICK	MD		11/09/2018		13,977,753								91,299			
0902339	MCALLEN	TX		10/25/2018		13,298,907								60,832			
0902340	MILWAUKEE	WI		10/24/2018		6,518,119								42,790			
0902342	TWINSBURG	OH		01/02/2019		6,655,406								42,734			
0902344	PORTLAND	OR		12/05/2018		2,485,070								15,222			
0902345	ST CLOUD	MN		12/20/2018		2,749,507								11,510			
0902346	CHARLOTTE	NC		12/20/2018		13,260,148								67,132			
0902347	MARIETTA	GA		01/09/2019		2,164,654								12,843			
0902348	MARIETTA	GA		02/07/2019		2,167,449								12,987			
0902350	TUKWILA	WA		02/28/2019		3,655,623								33,778			
0902351	ABINGDON	MD		12/14/2018		8,543,523								51,438			
0902352	HOUSTON	TX		12/17/2018		7,067,868								40,143			
0902353	MOORESTOWN	NJ		02/11/2019		8,294,837								51,745			
0902354	KENNESAW	GA		01/30/2019		4,084,853								25,088			
0902356	ALBUQUERQUE	NM		02/01/2019		2,450,747								23,862			
0902357	ALBUQUERQUE	NM		02/01/2019		4,266,116								41,537			
0902358	CEDAR PARK	TX		02/28/2019		2,353,324								14,347			
0902359	SOUTH SALT LAKE	UT		03/05/2019		3,996,778								17,295			
0902360	NEWPORT BEACH	CA		03/12/2019		14,837,705								66,020			
0902361	MIDDLETOWN	NJ		03/08/2019		21,068,738								92,881			
0902362	PASADENA	TX		02/27/2019		6,260,865								78,175			
0902363	DULUTH	GA		03/12/2019		7,947,901								50,289			
0902364	ST CLOUD	MN		03/07/2019		3,517,972								15,653			
0902366	COLUMBUS	OH		03/04/2019		4,132,179								27,122			
0902367	INDIANAPOLIS	IN		04/22/2019		2,686,452								16,894			
0902368	ADDISON	TX		05/01/2019		6,232,282								38,081			
0902369	HALFMOON	NY		05/06/2019		14,809,317								62,676			
0902370	GARDNER	KS		05/09/2019		3,056,148								14,358			
0902371	MOUNT PROSPECT	IL		04/17/2019		2,452,545								15,247			
0902372	KNOXVILLE	TN		05/24/2019		2,977,734								18,353			
0902373	LOS ANGELES	CA		05/29/2019		10,253,751								42,360			
0902374	LAS VEGAS	NV		04/30/2019		14,300,000								18,491			
0902375	SALT LAKE CITY	UT		04/30/2019		9,800,000								12,672			
0902376	OCEANSIDE	CA		07/01/2019		5,190,896								19,908			
0902377	BROOKLYN	NY		08/02/2019		15,213,482								92,391			
0902379	RACINE	WI		06/13/2019		6,303,671								77,390			
0902380	STERLING	VA		07/18/2019		20,158,570								107,543			
0902381	CHICAGO	IL		08/14/2019		5,977,237								26,000			
0902382	HOUSTON	TX		07/25/2019		2,966,873								15,060			
0902383	PORTLAND	OR		08/26/2019		8,727,226								80,165			
0902384	NASHVILLE	TN		08/02/2019		2,783,001								25,548			
0902385	TUKWILA	WA		07/24/2019		979,994								6,232			
0902387	PEACHTREE CORNERS	GA		08/29/2019		7,052,934								43,648			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
0902388	HIGHLAND PARK	MI		10/03/2019		3,345,769								30,992			
0902389	BENSALEM	PA		09/04/2019		2,253,865								14,684			
0902390	MIDDLE RIVER	MD		08/28/2019		15,395,082								103,857			
0902391	BENSALEM	PA		09/18/2019		1,709,517								10,980			
0902392	BLAINE	MN		09/05/2019		1,899,464								12,200			
0902393	ALBUQUERQUE	NM		09/27/2019		5,311,221								25,306			
0902394	Creve Coeur	MO		09/05/2019		1,707,526								11,204			
0902395	MIDDLETON	WI		10/01/2019		3,172,384								15,382			
0902396	FORT WORTH	TX		10/29/2019		2,189,950								26,551			
0902397	JACKSONVILLE	FL		10/11/2019		9,980,770								65,226			
0902398	COVINGTON	WA		09/12/2019		11,545,162								54,877			
0902399	ARDEN HILLS	MN		09/26/2019		4,027,515								20,998			
0902400	STERLING HEIGHTS	MI		10/08/2019		6,360,599								30,967			
0902401	SACRAMENTO	CA		10/15/2019		13,651,601								68,409			
0902402	ELMA	NY		10/03/2019		3,399,619								31,620			
0902403	WALDORF	MD		09/25/2019		4,357,475								29,879			
0902405	PHILADELPHIA	PA		10/16/2019		3,222,927								15,864			
0902406	NORTHGLENN	CO		10/10/2019		6,934,205								33,222			
0902409	SAN DIEGO	CA		11/14/2019		4,128,389								18,208			
0902410	ALBUQUERQUE	NM		11/13/2019		2,564,360								24,328			
0902411	CHARLESTON	SC		11/05/2019		1,471,653								6,648			
0902412	SAN ANTONIO	TX		11/14/2019		6,119,036								89,571			
0902413	DOWNINGTON	PA		09/30/2019		3,779,302								26,592			
0902414	COLORADO SPRINGS	CO		02/20/2020		2,157,513								13,765			
0902415	LANSDALE	PA		09/30/2019		1,417,238								9,972			
0902416	DENVER	CO		10/31/2019		16,337,570								82,599			
0902417	INDIO	CA		11/21/2019		8,642,740								46,244			
0902419	HOMEWOOD	AL		11/07/2019		6,516,828								37,283			
0902420	LEAGUE CITY	TX		12/06/2019		2,003,186								13,324			
0902421	BROOKLYN	NY		11/26/2019		1,963,583								17,948			
0902422	ONTARIO	CA		12/12/2019		1,733,045								9,152			
0902423	PLEASANTON	CA		12/12/2019		3,377,098								16,612			
0902424	SAN ANTONIO	TX		01/15/2020		4,360,256								62,802			
0902425	COLUMBUS	OH		12/10/2019		1,639,222								8,209			
0902426	SPOKANE	WA		12/11/2019		1,812,183								9,156			
0902428	ATLANTA	GA		12/20/2019		4,821,241								24,144			
0902429	STILLWATER	NY		12/24/2019		24,659,914								113,815			
0902430	CHICAGO	IL		12/19/2019		1,642,255								11,216			
0902431	LAKEWOOD	NJ		12/19/2019		4,827,573								23,322			
0902432	LAS VEGAS	NV		12/18/2019		1,333,796								8,983			
0902433	CHICAGO	IL		12/13/2019		4,815,124								24,496			
0902434	LEXINGTON	KY		02/06/2020		6,569,477								32,456			
0902435	FOUNTAIN VALLEY	CA		11/19/2019		11,975,669								57,947			
0902436	ASHBURN	VA		12/30/2019		3,381,478								16,042			
0902437	CHULA VISTA	CA		01/09/2020		2,177,093								10,279			
0902438	GARLAND	TX		01/23/2020		11,344,025								107,404			
0902439	DOUGLASSVILLE	PA		12/24/2019		5,614,222								52,645			
0902441	LEXINGTON	KY		02/06/2020		7,124,984								35,200			
0902442	SAN JUAN CAPISTRANO	CA		12/23/2019		5,494,383								27,762			
0902443	HUNTINGTON BEACH	CA		12/23/2019		3,084,566								15,585			
0902444	RANCHO DOMINGUEZ	CA		12/23/2019		2,891,781								14,611			
0902446	BLOOMINGTON	IN		01/30/2020		19,481,441								92,827			
0902447	LA HABRA	CA		01/30/2020		13,609,029								69,062			
0902449	CHARLOTTE	NC		12/20/2019		6,579,736								44,047			
0902450	RIVERSIDE	CA		01/29/2020		1,527,642								6,885			
0902451	WHITTIER	CA		01/30/2020		9,157,984								48,753			
0902452	TAMPA	FL		01/29/2020		4,724,786								31,815			
0902453	LUTHERVILLE-TIMONIUM	MD		01/31/2020		5,881,880								30,652			
0902454	NEW ALBANY	IN		01/21/2020		13,245,873								66,030			
0902455	MEMPHIS	TN		01/29/2020		1,624,220								6,929			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0902456	LAKEWOOD	CO		02/05/2020		2,727,895								12,904			
0902457	AURORA	CO		02/14/2020		2,874,128								18,711			
0902458	SACRAMENTO	CA		01/27/2020		3,383,463								16,417			
0902459	NEW BERLIN	WI		02/13/2020		9,064,871								64,317			
0902460	MIDDLETON	WI		02/13/2020		6,206,475								43,428			
0902461	AUBURN	WA		02/04/2020		1,912,860								12,923			
0902462	KING OF PRUSSIA	PA		03/12/2020		1,830,297								26,513			
0902463	ROWLETT	TX		02/13/2020		1,917,183								12,321			
0902464	PLAINVILLE	MA		04/08/2020		13,471,861								66,262			
0902465	West Des Moines	IA		02/26/2020		3,243,057								15,823			
0902466	WIXOM	MI		02/26/2020		4,010,642								58,128			
0902467	VISTA	CA		03/23/2020		4,151,283								39,126			
0902469	DARIEN	CT		03/19/2020		1,151,494								7,543			
0902470	WINTER GARDEN	FL		03/18/2020		4,294,244								39,919			
0902471	WILLOW GROVE	PA		03/30/2020		4,431,484								26,137			
0902472	GRIMES	IA		04/09/2020		17,017,805								113,488			
0902473	ROCKLIN	CA		04/09/2020		3,888,156								18,247			
0902474	LOUISVILLE	KY		04/07/2020		3,471,689								41,584			
0902475	TUALATIN	OR		02/26/2020		4,108,291								28,641			
0902476	LAKE OSWEGO	OR		02/27/2020		2,293,000								15,986			
0902477	AUBURN	WA		02/26/2020		1,910,833								13,321			
0902479	CENTENNIAL	CO		04/01/2020		2,879,088								18,805			
0902482	ST PETERSBURG	FL		05/12/2020		5,148,645								26,264			
0902483	FOSTER CITY	CA		05/05/2020		7,704,275								50,868			
0902485	STERLING HEIGHTS	MI		04/30/2020		3,551,381								32,624			
0902486	EL PASO	TX		05/12/2020		2,203,616								34,078			
0902490	PROVO	UT		07/14/2020		6,338,639								30,987			
0902491	SAN CLEMENTE	CA		05/28/2020		2,041,201								10,072			
0902492	PLANTATION	FL		08/06/2020		1,460,473								13,417			
0902494	CENTENNIAL	CO		05/20/2020		2,332,190								11,613			
0902498	HOMESTEAD	FL		05/21/2020		3,846,776								58,072			
0902499	MIAMI	FL		05/21/2020		4,073,256								61,488			
0902500	SANTA FE	NM		06/02/2020		2,016,477								33,544			
0902501	ST LOUIS PARK	MN		06/10/2020		2,189,057								11,045			
0902502	MELBOURNE	FL		03/19/2020		9,440,995								87,293			
0902503	LOGAN TOWNSHIP	NJ		10/19/2020		1,217,980								7,550			
0902504	LOGAN TOWNSHIP	NJ		10/22/2020		2,582,117								16,007			
0902505	SHELBY TOWNSHIP	MI		10/08/2020		2,939,000								14,301			
0902506	LATHAM	NY		11/12/2020		5,030,831								69,505			
0902507	SCOTTSDALE	AZ		11/12/2020		3,879,873								19,492			
0902508	SCOTTSDALE	AZ		11/17/2020		2,252,941								11,942			
0902509	SCOTTSDALE	AZ		11/17/2020		1,959,079								10,385			
0902510	BELLEVUE	WA		11/05/2020		947,799								13,437			
0902511	MEMPHIS	TN		12/01/2020		3,322,148								32,811			
0902512	CHICAGO	IL		12/17/2020		2,262,598								10,316			
0902513	LEXINGTON	KY		12/14/2020		3,322,018								21,612			
0902514	ROCKVILLE	MD		12/15/2020		5,890,033								30,812			
0902515	MIDDLETON	WI		12/16/2020		4,907,080								25,626			
0902516	REDMOND	WA		12/17/2020		4,808,667								25,570			
0902517	BEDFORD	OH		12/22/2020		4,392,995								29,634			
0902518	SUMNER	WA		01/25/2021		4,623,330								23,146			
0902519	MOBILE	AL		03/30/2021		9,371,610								48,816			
0902521	ORANGE	CA		01/12/2021		1,966,380								10,152			
0902522	MILWAUKEE	WI		12/10/2020		5,320,169								50,429			
0902524	BOULDER	CO		02/04/2021		2,649,040								17,352			
0902525	CHARLOTTE	NC		12/17/2020		3,000,000								16,330			
0902526	HOMEWOOD	AL		01/29/2021		1,501,682								8,716			
0902527	SOUTHAVEN	MS		01/29/2021		4,243,116								55,874			
0902528	SILVER SPRING	MD		03/01/2021		2,847,042								18,054			
0902529	SANTA FE SPRINGS	CA		01/08/2021		3,147,614								15,816			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0902530	WARREN	MI		03/10/2021		3,846,350								51,838			
0902531	VAN NUYS	CA		02/12/2021		9,852,297								50,159			
0902532	CORONA	CA		03/23/2021		4,880,786								45,522			
0902533	GERMANTOWN	WI		02/25/2021		4,132,320								40,118			
0902534	SALINA	NY		04/30/2021		4,447,622								22,138			
0902535	SALINA	NY		04/30/2021		6,424,342								31,978			
0902536	SALINA	NY		04/30/2021		2,619,155								13,037			
0902537	OMAHA	NE		04/30/2021		7,909,434								39,480			
0902538	VISTA	CA		06/07/2021		2,778,455								13,147			
0902540	LIVINGSTON	NJ		06/09/2021		7,426,841								44,760			
0902541	SAN DIEGO	CA		06/02/2021		4,786,604								23,652			
0902543	HOMEWOOD	AL		07/26/2021		5,307,131								27,793			
0902544	DALLAS	TX		09/08/2021		2,789,402								16,048			
0902545	TUSTIN	CA		09/01/2021		1,966,509								33,903			
0902547	GLEN BURNIE	MD		09/23/2021		10,932,984								69,300			
0902548	MILWAUKEE	WI		08/30/2021		9,252,778								47,181			
0902549	HUNTINGTON BEACH	CA		12/02/2021		7,000,000								45,512			
0902550	NORTH ATTLEBORO	MA		12/10/2021		6,000,000								28,482			
0902553	CINCINNATI	OH		12/28/2021		5,400,000								26,023			
0902555	BOULDER	CO		02/10/2022										34,865			
0902558	NORTHRIDGE	CA		04/28/2022										33,721			
0AG1007	JEFFERSON	OR		04/26/2019		3,345,083								25,938			
0AG1008	TURNER	OR		04/26/2019		1,211,125								109,105			
0AG1012	DORR	MI		02/26/2020		8,950,900								99,250			
0AG1017	PRESTON	ID		06/09/2020		8,577,034								55,254			
0AG1019	ROCHESTER	IN		06/30/2020		8,277,764								40,999			
0AG1026	HARTLEY	TX		09/14/2020		2,265,570								390,135			
0AG1027	PIPESTONE	MN		10/14/2020		803,354								6,959			
0AG1032	FULTON	IN		09/16/2020		244,469								1,151			
0AG1035	WAPATO	WA		12/17/2020		4,778,854								62,531			
0AG1036	BUHL	ID		02/03/2021		1,340,914								10,637			
0AG1044	ROSE	NE		05/13/2021		6,004,711								46,399			
0AG1046	ST ANNE	IL		10/06/2021		1,900,000								14,764			
0AG1047	ST ANNE	IN		10/06/2021		2,150,000								16,706			
0AG1049	HEREFORD	TX		09/02/2021		15,068,744								114,067			
0AG1052	LAWTON	IA		08/06/2021		1,683,341								183,535			
0AG1054	HAZELTON	ID		08/12/2021		5,872,338								75,581			
0AG1055	EDEN	ID		08/12/2021		22,212,402								137,028			
0AG1057	HEREFORD	TX		09/02/2021		11,356,390								8,762,306			
0AG1059	WEBSTER	SD		12/01/2021		2,808,360								22,290			
0AG1061	WOODBURN	IN		11/12/2021		4,820,000								37,123			
0AG1062	WOODBURN	IN		11/12/2021		550,000								11,533			
0AG1065	REAGAN	TX		02/04/2022										18,034			
0AG1067	REAGAN	TX		02/04/2022										2,812			
0AG1070	HARRAH	WA		11/30/2021		1,590,000								5,457			
0AG1071	HARRAH	WA		11/30/2021		185,000								2,765			
0AG1096	MOSES LAKE	WA		05/06/2022										11,762			
990ELJ1	LA JOLLA	CA		08/09/2018		9,182,173								68,748			
990HAR1	ST. HELENA	CA		06/05/2019		4,763,879								25,003			
990HOW1	SAN FRANCISCO	CA		07/09/2019		8,920,907								1,584,719			
990HPA2	ORLANDO	FL		05/16/2019		4,494,613								82,172			
990RPK1	BROOKLYN	NY		07/18/2018		4,941,240								175,225			
990WI561	NEW YORK	NY		04/11/2018		10,000,000								268,494			
990WEN1	ROCHESTER	NY		11/07/2017		4,474,691								35,907			
VC29790	TAMPA	FL		02/28/2019		7,528,411								70,770			
VC29904	CHARLESTON	SC		01/02/2020		11,010,273								107,281			
VC29921	ORLANDO	FL		01/16/2020		6,434,896								44,242			
VC29946	ORLANDO	FL		01/16/2020		1,330,382								9,147			
VC29947	ORLANDO	FL		01/16/2020		660,473								4,541			
VC29948	ORLANDO	FL		01/16/2020		2,450,041								16,845			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 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
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
VC29949	ORLANDO	FL		01/16/2020		978,129								6,725			
VC29950	ORLANDO	FL		01/16/2020		1,418,445								9,752			
VC29951	ORLANDO	FL		01/16/2020		2,512,943								17,277			
VC29952	ORLANDO	FL		01/16/2020		883,776								6,076			
0299999. Mortgages with partial repayments						2,897,144,166		(177,063)	7		(177,070)		15,632,245	52,958,290			
0599999 - Totals						3,390,389,525		(190,843)	228		(191,071)		506,358,152	542,546,685		(1,137,507)	(1,137,507)

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 Admini-strative 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
00MOG#-AA-1	Blue Ocean Income Fund II LP Blue Ocean Income Fund II LP	DOVER	DE	Blue Ocean GP LLC		09/22/2020			75,597		416,162	1.100
MCPCUS-SN-F	Monroe Cap Prvt Crdt Str Monroe Cap Prvt Crdt Str	CHICAGO	IL	Monroe Capital Private Credit STARR (Unl		01/14/2022			37,500,000		162,500,000	100.000
MCPCUS-SN-I	Monroe Cap Prvt Crdt Str Monroe Carried Interest LP	CHICAGO	IL	Monroe Capital Private Credit STARR (Unl		06/01/2022		1				100.000
63046#-AC-2	NAPIER PARK AIRCRAFT LEASING VEHICLE I LLC	New York	NY	NAPIER PARK		10/31/2021			215,398		2,318,414	3.310
001678-41-1	ROCKBRIDGE FUND VII LP	WILMINGTON	DE	ROCKBRIDGE		10/31/2021			1,948,681		2,693,215	0.000
BMSOVO-YD-1	ASP SUMMA 1 LLC SUB TERM_LOAN Adj % Due 3/15/2023 MJSD15	CHICAGO	IL	ADAMS STREET		11/17/2021			16,105			
BMSOVO-YG-4	ASP SUMMA 2 LLC SUB TERM_LOAN Adj % Due 3/15/2023 MJSD15	CHICAGO	IL	ADAMS STREET		11/17/2021			14,647			
BMSOVO-YK-5	ASP SUMMA 3 LLC SUB TERM_LOAN Adj % Due 3/15/2023 MJSD15	CHICAGO	IL	ADAMS STREET		11/17/2021			13,756			
BMSOVO-YY-5	ASP SUMMA 4 LLC SUB TERM_LOAN Adj % Due 3/15/2023 MJSD15	CHICAGO	IL	ADAMS STREET		11/17/2021			46,526			
BMSOVO-Z6-5	ASP SUMMA 5 LLC SUB TERM_LOAN Adj % Due 3/15/2023 MJSD15	CHICAGO	IL	ADAMS STREET		11/17/2021			548			
BMSOVO-ZB-4	ASP SUMMA 6 LLC SUB TERM_LOAN Adj % Due 3/15/2023 MJSD15	CHICAGO	IL	ADAMS STREET		11/17/2021			1,077			
BMSOVO-ZF-5	ASP SUMMA 7 LLC SUB TERM_LOAN Adj % Due 3/15/2023 MJSD15	CHICAGO	IL	ADAMS STREET		11/17/2021			1,077			
BMSOVO-ZL-2	ASP SUMMA 8 LLC SUB TERM_LOAN Adj % Due 3/15/2023 MJSD15	CHICAGO	IL	ADAMS STREET		11/17/2021			1,077			
1999999. Joint Venture Interests - Common Stock - Unaffiliated								1	39,834,490		167,927,791	XXX
BHJVGP-LL-C	BH JV GP, LLC BH JV GP LLC – LIFEGEN	DOVER	DE	BH JV GP, LLC		03/14/2022			36,020,220		418,165,090	100.000
PRETSF-RL-I	Pretium Single-Family Rntl I LP Pretium Single-Family Rental I	DOVER	DE	Pretium REO II, LLC		10/31/2021			15,830,000		222,300,000	100.000
2199999. Joint Venture Interests - Real Estate - Unaffiliated									51,850,220		640,465,090	XXX
BANOJH-KP-7	APOLLO USREF GRANITE COINVEST APOLLO USREF GRANITE COINVEST	WILMINGTON	DE			08/21/2017			542,928			0.000
000000-00-0	Apollo Aligned Alternatives (A Apollo Aligned Alternatives (A	WILMINGTON	DE	Apollo Aligned Alternatives (A), L.P.		04/01/2022		13,407,529	203,069			0.000
000000-00-0	Apollo Aligned Alternatives, L Apollo Aligned Alternatives, L	WILMINGTON	DE	Apollo Aligned Alternatives, L.P.		03/31/2022		11,462,878	417,992,428			0.000
BANOYO-EL-3	Apollo Principal Holdings IV A-A SPN-7 (RRH-AELIMD), LP	WILMINGTON	DE			03/09/2020			312			0.000
000000-00-0	Haveli VC Gaming Fund I, L.P. Haveli VC Gaming Fund I, L.P.	WILMINGTON	DE	Haveli VC Gaming Fund I, L.P.		04/04/2022		9,269,551	206,250			0.000
2599999. Joint Venture Interests - Other - Unaffiliated								34,139,958	418,944,987			XXX
BRTAF2-V8-5	FARMERS MUTUAL HAIL INSURANCE CORP BND 7 3/8% Due 4/15/2035 A015			Third Party Trades	2.A	04/01/2022		30,000,000				
2799999. Surplus Debentures, etc - Unaffiliated								30,000,000				XXX
4899999. Total - Unaffiliated								64,139,959	510,629,697		808,392,881	XXX
4999999. Total - Affiliated												XXX
5099999 - Totals								64,139,959	510,629,697		808,392,881	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
	CAPITAL ALIGNMENT PARTNERS III																		
000000-00-0	Unaffiliated	DOVER	DE	Capital Distribution	10/31/2021	04/26/2022	1,914,813							1,914,813	1,468,308				446,505
14307#-10-7	CARLYLE ENERGY MEZZANINE OPP	WASHINGTON	DC	Capital Distribution	10/31/2021	05/19/2022	429,234							429,234					429,234
000000-00-0	CCSD II, LP	DOVER	DE	Capital Distribution	10/31/2021	04/26/2022	735,426							735,426	735,426				

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
ISQGIC-FO-F	ISQ Global Infrastructure Cred ISQ GICF (Onshore) Feeder L.P.	DOVER	DE	Capital Distribution	11/10/2021	04/21/2022	1,643,589							1,643,589	1,643,589				
MCPCUS-SN-F	Monroe Cap Prvt Crdt Str Monroe Cap Prvt Crdt Str	CHICAGO	IL	Capital Distribution	01/14/2022	05/24/2022	532,110							532,110	532,110				
MCPCUS-SN-I	Monroe Cap Prvt Crdt Str Monroe Carried Interest LP	CHICAGO	IL	Capital Distribution	06/01/2022	06/09/2022	99,544							99,544					99,544
63046#-RC-1	NAPIER PARK RAILCAR LEASE FUND, LLC	NEW YORK	NY	Capital Distribution	10/31/2021	06/03/2022	413,879							413,879					413,879
466993-50-8	PEG SECONDARY PRIVATE EQUITY	DOVER	DE	Capital Distribution	10/31/2021	04/22/2022	115,166							115,166					115,166
PRETCV-H#-1	Pretium CV Holdings, LP Pretium CV Holdings, LP	DOVER	DE	Capital Distribution	10/31/2021	04/12/2022	8,159,531							8,159,531					8,159,531
001678-41-1	ROCKBRIDGE FUND VII LP	DOVER	DE	Capital Distribution	10/31/2021	06/24/2022	331,873							331,873					331,873
BMSOVO-YD-1	ASP SUMMA 1 LLC SUB TERM_LOAN Adj % Due 3/15/2023 MJSD15	CHICAGO	IL	BRS TRANSFER	11/17/2021	04/01/2022	90,000							90,000	90,000				
BMSOVO-YK-5	ASP SUMMA 3 LLC SUB TERM_LOAN Adj % Due 3/15/2023 MJSD15	CHICAGO	IL	BRS TRANSFER	11/17/2021	04/01/2022	242,461							242,461	242,461				
BMSOVO-YY-5	ASP SUMMA 4 LLC SUB TERM_LOAN Adj % Due 3/15/2023 MJSD15	CHICAGO	IL	BRS TRANSFER	11/17/2021	04/01/2022	80,000							80,000	80,000				
BMSOVO-Z6-5	ASP SUMMA 5 LLC SUB TERM_LOAN Adj % Due 3/15/2023 MJSD15	CHICAGO	IL	BRS TRANSFER	11/17/2021	04/01/2022	473,264							473,264	473,264				
BMSOVO-ZB-4	ASP SUMMA 6 LLC SUB TERM_LOAN Adj % Due 3/15/2023 MJSD15	CHICAGO	IL	BRS TRANSFER	11/17/2021	04/01/2022	461,460							461,460	461,460				
BMSOVO-ZF-5	ASP SUMMA 7 LLC SUB TERM_LOAN Adj % Due 3/15/2023 MJSD15	CHICAGO	IL	BRS TRANSFER	11/17/2021	04/01/2022	487,111							487,111	487,111				
BMSOVO-ZL-2	ASP SUMMA 8 LLC SUB TERM_LOAN Adj % Due 3/15/2023 MJSD15	CHICAGO	IL	BRS TRANSFER	11/17/2021	04/01/2022	475,325							475,325	475,325				
BMSOVO-YD-1	ASP SUMMA 1 LLC SUB TERM_LOAN Adj % Due 3/15/2023 MJSD15	CHICAGO	IL	Redemption	11/17/2021	04/01/2022	4,572							4,572	4,572				
BMSOVO-YG-4	ASP SUMMA 2 LLC SUB TERM_LOAN Adj % Due 3/15/2023 MJSD15	CHICAGO	IL	Redemption	11/17/2021	04/01/2022	5,810							5,810	5,810				
BMSOVO-YK-5	ASP SUMMA 3 LLC SUB TERM_LOAN Adj % Due 3/15/2023 MJSD15	CHICAGO	IL	Redemption	11/17/2021	04/01/2022	4,735							4,735	4,735				
BMSOVO-YY-5	ASP SUMMA 4 LLC SUB TERM_LOAN Adj % Due 3/15/2023 MJSD15	CHICAGO	IL	Redemption	11/17/2021	04/01/2022	12,740							12,740	12,740				
BMSOVO-Z6-5	ASP SUMMA 5 LLC SUB TERM_LOAN Adj % Due 3/15/2023 MJSD15	CHICAGO	IL	Redemption	11/17/2021	04/01/2022	12,630							12,630	12,630				
BMSOVO-ZB-4	ASP SUMMA 6 LLC SUB TERM_LOAN Adj % Due 3/15/2023 MJSD15	CHICAGO	IL	Redemption	11/17/2021	04/01/2022	5,446							5,446	5,446				
BMSOVO-ZF-5	ASP SUMMA 7 LLC SUB TERM_LOAN Adj % Due 3/15/2023 MJSD15	CHICAGO	IL	Redemption	11/17/2021	04/01/2022	5,305							5,305	5,305				
BMSOVO-ZL-2	ASP SUMMA 8 LLC SUB TERM_LOAN Adj % Due 3/15/2023 MJSD15	CHICAGO	IL	Redemption	11/17/2021	04/01/2022	5,763							5,763	5,763				
1999999. Joint Venture Interests - Common Stock - Unaffiliated							16,741,786							16,741,786	6,746,054				9,995,732
00032#-10-8	A-A EUROPEAN SR DEBT FUND, LP	WILMINGTON	DE	Security Withdraw	05/02/2017	05/31/2022													
00032#-10-8	A-A EUROPEAN SR DEBT FUND, LP	WILMINGTON	DE	Capital Distribution	05/02/2017	04/25/2022	330,802							330,802	330,802				
BANOVS-N4-3	A-A SPN-5 (USREIII-AELIMD), LP A-A SPN-5 (USREIII-AELIMD), LP	WILMINGTON	DE	Sale	11/24/2020	04/01/2022	5,024,935							5,024,935	5,024,935		1,062,845	1,062,845	
1BAODS-4G-7	APOLLO ASIA REAL ESTATE FUND APOLLO ASIA REAL ESTATE FUND	CAYMAN ISLAND		Security Withdraw	09/23/2016	05/01/2022													
BANON8-DY-1	APOLLO HYBRID VALUE FUND AA DIRECT	WILMINGTON	DE	Sale	07/05/2018	04/01/2022	21,942,672							21,942,672	21,942,672		7,019,611	7,019,611	
BANON8-DC-9	APOLLO HYBRID VALUE FUND APOLLO HYBRID VALUE FUND	WILMINGTON	DE	Sale	07/05/2018	04/01/2022	51,239,726							51,239,726	51,239,726		1,874,505	1,874,505	
BANON8-DC-9	APOLLO HYBRID VALUE FUND APOLLO HYBRID VALUE FUND	WILMINGTON	DE	Capital Distribution	07/05/2018	06/10/2022	2,202,391							2,202,391					2,202,391
1BANON-RP-0	APOLLO NATL RESOURCE PARTNERS APOLLO NATL RESOURCE PARTNERS	WILMINGTON	DE	Sale	02/10/2017	04/01/2022	40,141,661							40,141,661	40,141,661		(98,462)	(98,462)	

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
BAN0KX-RF-5	APOLLO STRUCTURED RECOVERY FUN APOLLO STRUCTURED RECOVERY FUN	WILMINGTON	DE	Sale	12/11/2017	04/01/2022	9,813,056							9,813,056	9,813,056		126,916	126,916	
BAN0RS-QS-2	APOLLO STRUCTURED RECOVERY FUN Apollo Infra Equity US Fund LP	WILMINGTON	DE	Sale	12/12/2018	04/01/2022	23,282,742							23,282,742	23,282,742		1,259,237	1,259,237	
1BAN0D-LV-8	APOLLO USREF APOLLO USREF II HP COINVEST	WILMINGTON	DE	Security Withdraw	06/30/2016	05/01/2022													
BAN0JH-KP-7	APOLLO USREF GRANITE COINVEST APOLLO USREF GRANITE COINVEST	WILMINGTON	DE	Sale	08/21/2017	04/01/2022	51,114,740							51,114,740	20,682,138		(9,750,463)	(9,750,463)	
BAN11G-8U-9	ATHENE MOMENTUM INVESTOR AA Pencil Holdings, L.P.	WILMINGTON	DE	Sale	03/04/2021	04/01/2022	16,424,955							16,424,955	16,424,955		3,016,128	3,016,128	
BAN11U-4E-8	ATHENE MOMENTUM INVESTOR AA Tundra Investor L.P.	WILMINGTON	DE	Sale	12/29/2020	04/01/2022	4,514,434							4,514,434	4,514,434		314,434	314,434	
BAN11U-4D-0	ATHENE MOMENTUM INVESTOR AA Tundra Investor LP	WILMINGTON	DE	Sale	12/29/2020	04/01/2022	1,354,330							1,354,330	1,354,330		94,330	94,330	
BAN0ZF-88-8	ATHENE MOMENTUM INVESTOR ATHENE MOMENTUM INVESTORS	WILMINGTON	DE	Sale	06/30/2020	04/01/2022	2,429,268							2,429,268	2,429,268		459,978	459,978	
BAN0JF-RS-8	ATHENE MOMENTUM INVESTOR ATHENE MOMENTUM INVESTORS	WILMINGTON	DE	Sale	09/28/2017	04/01/2022	31,008,885							31,008,885	31,008,885		4,380,143	4,380,143	
000000-00-0	Apollo Aligned Alternatives (A Apollo Aligned Alternatives (A	WILMINGTON	DE	Capital Distribution	04/01/2022	04/01/2022	3,031,671							3,031,671	3,031,671				
000000-00-0	Apollo Aligned Alternatives, L Apollo Aligned Alternatives, L	WILMINGTON	DE	Capital Distribution	03/31/2022	04/01/2022	287,220,609							287,220,609	287,220,609				
BAN0RL-F1-8	Apollo Principal Holdings IV A-A SPN-1 (MHC-AEL), LP	WILMINGTON	DE	Sale	11/19/2018	04/01/2022	10,923,253							10,923,253	10,923,253		2,270,180	2,270,180	
BAN0XV-VH-6	Apollo Principal Holdings IV A-A SPN-8 (AIOFII-AELIFW), LP	WILMINGTON	DE	Sale	08/11/2020	04/01/2022	658,799							658,799	658,799		(197,424)	(197,424)	
BAN0NK-Z8-7	BISHOP SENIOR LIVING COINVEST BISHOP SENIOR LIVING COINVEST	WILMINGTON	DE	Sale	06/04/2018	04/01/2022	7,841,444							7,841,444	7,841,444		(1,455,277)	(1,455,277)	
1BAN0B-1H-0	BLUEWATER INVESTMENT HOLDINGS BLUEWATER INVESTMENT HOLDINGS	WILMINGTON	DE	Sale	11/21/2017	06/13/2022	17,102,832							17,102,832	17,102,832		417,213	417,213	
1BAN0E-V7-2	CASTLELAKE AVIATION III STABLE CASTLELAKE AVIATION III	WILMINGTON	DE	Sale	07/28/2017	03/31/2022	11,844,053							11,844,053	11,844,053		1,229,674	1,229,674	
G3435*-10-3	FINANCIAL CREDIT INVESTMENT Financial Credit Invest III LP	CAYMAN ISLAND		Sale	07/18/2017	04/01/2022	21,026,120							21,026,120	21,026,120		2,206,856	2,206,856	
G3435*-10-4	FINANCIAL CREDIT INVESTMENT Financial Credit Invest IV LP	CAYMAN ISLAND		Sale	10/28/2021	04/01/2022	861,275							861,275	861,275		(66,857)	(66,857)	
BAN0LK-TW-3	FINANCIAL CREDIT INVESTMENT II 8.750% 12/31/57	CAYMAN ISLAND		Redemption 100.0000	12/31/2017	04/29/2022	501,877							501,877	501,877				873
1BAN0F-SH-L	HPS - MEZZANINE PARTNERS III L MEZZANINE PARTNERS III	WILMINGTON	DE	Sale	02/27/2017	04/01/2022	8,393,654							8,393,654	8,393,654		543,235	543,235	
BAN0KP-ET-6	JCR INCOME PLUS FUND JCR INCOME PLUS FUND IV	DOVER	DE	Sale	05/04/2018	04/01/2022	1,870,754							1,870,754	1,870,754		284,622	284,622	
1BAN0H-XT-A	LEVINE LEICHTMAN CAPITAL PARTN	WILMINGTON	DE	Sale	05/31/2017	04/01/2022	19,124,305							19,124,305	19,124,305		3,723,097	3,723,097	
BAN0SJ-WJ-4	NNN INVESTOR 3 LP NNN INVESTOR 3 LP	WILMINGTON	DE	Sale	01/17/2019	04/01/2022	1,903,235							1,903,235	1,903,235		284,201	284,201	
BAN0NL-H7-7	NNN INVESTOR I NNN INVESTOR I	CAYMAN ISLAND		Sale	06/07/2018	04/01/2022	16,660,714							16,660,714	16,660,714		3,456,260	3,456,260	
BAN0UA-CQ-6	NNN INVESTOR II NNN INVESTOR II	WILMINGTON	DE	Sale	07/11/2019	04/01/2022	10,060,964							10,060,964	10,060,964		1,785,637	1,785,637	
BAN0VX-YF-5	PK AIR FINANCE PAF_2019 PK AIR FINANCE SUBORDINATED US 0.000% 12/31/49	WILMINGTON	DE	DEFAULT ATHENE BROKER	12/11/2019	04/01/2022	35,426,002							35,426,002	35,117,860		(308,142)	(308,142)	945,234
BAN0KF-BP-9	Rockbridge C-III RECOVERY FUND III LP	WILMINGTON	DE	Security Withdraw	09/24/2018	05/01/2022													
BAN0KF-BW-4	Rockbridge ROCKBRIDGE HOSPITALITY FUND VI	DOVER	DE	Sale	10/13/2017	04/01/2022	2,777,217							2,777,217	2,777,217		637,265	637,265	
G2957*-10-2	A-A ASIA PRIVATE CREDIT FD LP	CAYMAN ISLAND		Sale	04/20/2012	04/01/2022	395,362							395,362	395,362		(489,949)	(489,949)	
00163H-AD-7	ALM LOAN FUNDING ALM_12-7A 2012-7A SUB 144A MIX-CORP LOAN 0.000% 10/15/28	CAYMAN ISLAND		DEFAULT ATHENE BROKER	10/05/2016	04/01/2022	2,186,074	11,169,876	(256,626)			10,913,250		11,785,911	620,715		(11,165,196)	(11,165,196)	1,606,522
BAN10P-Y7-2	A-A SPN-11 (HVFII), LP	WILMINGTON	DE	Sale	03/01/2021	04/01/2022	692,322							692,322	692,322		(15,974)	(15,974)	
BAN10P-Y9-8	A-A SPN-11 (HVFII), LP	WILMINGTON	DE	Sale	03/01/2021	04/01/2022	2,076,966							2,076,966	2,076,966		(47,922)	(47,922)	
BAN0SC-1C-8	A-A SPN-2 (ANRP III-AEL), LP	WILMINGTON	DE	Sale	03/01/2021	04/01/2022	5,866,876							5,866,876	5,866,876		3,289,888	3,289,888	

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
BANOLK-TW-3	FINANCIAL CREDIT INVESTMENT II 8.750% 12/31/57	CAYMAN ISLAND		BRS TRANSFER	12/31/2017	04/30/2022	42,005,499							42,005,499	42,005,499				
2599999. Joint Venture Interests - Other - Unaffiliated							771,276,474	11,169,876	(256,626)			10,913,250		780,876,311	736,767,980		16,140,589	16,140,589	4,755,020
575767-AR-9	MASSACHUSETTSMUTUALLIFEINSU SENIORCORPBND144A 3.200% 12/01/61	SPRINGFIELD	MA	BRS TRANSFER	11/18/2021	04/30/2022	49,610,854							49,610,854	49,610,854				
668138-AA-8	NORTHWESTERN MUTUAL LIFE INSUR SUB CORP_BND 144A 3.85% Due 9/30/2047 MS30	MILWAUKEE	WI	BRS TRANSFER	01/04/2022	04/30/2022	2,978,747							2,978,747	2,978,747				
401378-AC-8	GUARDIAN LIFE INSURANCE COMPAN SUB CORP_BND 144A 4.85% Due 1/24/2077 JJ24	NEW YORK	NY	BRS TRANSFER	12/02/2021	04/30/2022	67,528							67,528	67,528				
575767-AR-9	MASSACHUSETTSMUTUALLIFEINSU SENIORCORPBND144A 3.200% 12/01/61	SPRINGFIELD	MA	BRS TRANSFER	11/18/2021	04/30/2022	11,410,496							11,410,496	11,410,496				
256141-AB-8	DOCTORS SENIORCORPBND144A 4.500% 01/18/32			BRS TRANSFER	01/12/2022	04/30/2022	10,000,000							10,000,000	10,000,000				
000000-00-0	BRS CONVERSION ADJUSTMENT			BRS CONVERSION ADJUSTMENT	05/01/2022	05/01/2022	196,112							196,112	196,112				
2799999. Surplus Debentures, etc - Unaffiliated							74,263,737							74,263,737	74,263,737				
BMSOVO-YD-1																			
BMSOVO-YG-4																			
BMSOVO-YK-5																			
BMSOVO-YY-5																			
BMSOVO-Z6-5																			
BMSOVO-ZB-4																			
BMSOVO-ZF-5																			
BMSOVO-ZL-2																			
2899999. Surplus Debentures, etc - Affiliated																			
4899999. Total - Unaffiliated							862,281,997	11,169,876	(256,626)			10,913,250		871,881,834	817,777,771		16,140,589	16,140,589	14,750,752
4999999. Total - Affiliated																			
5099999 - Totals							862,281,997	11,169,876	(256,626)			10,913,250		871,881,834	817,777,771		16,140,589	16,140,589	14,750,752

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
602245-UM-2	MILWAUKEE CNTY WIS MUNITAX_BND GO 6.84		06/30/2022	INTEREST CAPITALIZATION		45,929	45,929		1.C FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						45,929	45,929		XXX
23503C-AN-7	DALLAS FORT WORTH TEX INTL ARP MUNITAX		04/06/2022	3RDPARTY		8,875,000	8,875,000		1.E FE
3136A8-6Y-1	FNMA_12-105 AGENCY_CMO _12-105 3.500%		06/01/2022	INTEREST CAPITALIZATION		28,401	28,401		1.A
3136A8-F9-6	FANNIE MAE FNMA_12-103 SENIOR AGENCY_CMO		06/01/2022	INTEREST CAPITALIZATION		58,239	58,239		1.A
3136A9-KU-1	FANNIE MAE FNMA_12-114 SENIOR AGENCY_CMO		06/01/2022	INTEREST CAPITALIZATION		56,887	56,887		1.A
3137AS-Z7-2	FEDERAL HOME LOAN BANKS MORTGA SENIOR AG		06/01/2022	INTEREST CAPITALIZATION		12,267	12,267		1.A
3137AU-3Z-0	FREDDIE MAC FHLMC_4101 SENIOR AGENCY_CMO		06/01/2022	INTEREST CAPITALIZATION		54,492	54,492		1.A
3137H7-WJ-8	FEDERALHOMELOANMORTGAGECOR AGENCY CMO 23		05/26/2022	3RDPARTY		2,473,898	2,550,000		1.A
54627R-AP-5	LOUISIANA LOCAL GOVERNMENT ENV MUNITAX		05/12/2022	3RDPARTY		41,240,000	41,240,000		1.A FE
64990F-H2-3	DORMITORY AUTHORITY OF STATE O SENIOR MU		10/06/2021	TAX FREE EXCHANGE					1.B FE
913366-ES-5	UNIVERSITY CALIF REGTS MEDICAL SENIOR MU		02/28/2022	INTEREST CAPITALIZATION		(610,970)	(610,970)		1.D FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						52,188,214	52,264,316		XXX
00178L-AD-1	AMMC_17-21A ABS -21A-C 144A 3.386% 11/		04/01/2022	3RDPARTY		3,944,956	4,000,000	15,524	1.F FE
023135-CJ-3	AMAZON.COM INC SENIOR CORP BND 3.950%		04/11/2022	3RDPARTY		15,148,414	15,212,000		1.D FE
023135-CK-0	AMAZON.COM INC SENIOR CORP BND 4.100%		04/11/2022	3RDPARTY		15,140,808	15,212,000		1.D FE
02376*-AA-0	AMERICAN AIRLINES PASS THROUGH SENIOR CO		02/28/2022	INTEREST CAPITALIZATION		(331,124)	(331,124)		1.F PL
02772A-AA-7	AMERICANNATIONALGROUPINC SENIOR CORP BND		06/13/2022	3RDPARTY		5,002,656	5,090,000	1,737	2.B FE
03027X-BK-5	AMERICAN TOWER CORPORATION SENIOR CORP_B		05/10/2022	3RDPARTY		848,551	1,275,000	12,224	2.C FE
03076C-AL-0	AMERIPRISE FINANCIAL INC SENIOR CORP BND		05/10/2022	3RDPARTY		1,205,711	1,206,000		1.G FE
03665T-AG-1	ANTARES CLO ANTR_18-2A MEZZANIN ABS_ABS		05/12/2022	3RDPARTY		5,000,000	5,000,000	9,026	1.F FE
037833-DZ-0	APPLE INC SENIOR CORP_BND 2.400% 08/20		05/11/2022	3RDPARTY		3,070,570	4,250,000	23,517	1.B FE
039483-BH-4	ARCHER DANIELS MIDLAND CO SENIOR CORP BN		05/13/2022	3RDPARTY		1,016,664	1,100,000	3,804	1.F FE
05592D-AL-8	BPRTRUSTBPR_22-OANA SENIOR CMBS ANA-D 14		04/07/2022	3RDPARTY		21,944,780	22,000,000		2.C FE
05602H-AA-1	BPR_22-SSP SENIOR CMBS SSP-A 4.279% 05		06/01/2022	3RDPARTY		13,476,225	13,510,000		1.A FE
05602H-AG-8	BPR_22-SSP SUB CMBS SSP-B 5.117% 05/15		06/01/2022	3RDPARTY		5,416,681	5,443,900		1.D FE
05602H-AJ-2	BPR_22-SSP SUB CMBS SSP-C 6.115% 05/15		06/01/2022	3RDPARTY		4,874,008	4,898,500		1.G FE
05602H-AL-7	BPR_22-SSP SUB CMBS SSP-D 7.910% 05/15		06/01/2022	3RDPARTY		6,074,475	6,105,000		2.C FE
059475-AB-9	BANK OF AMERICA ALTERNATIVE LO SUPSEN WH		04/01/2022	INTEREST CAPITALIZATION		13,990	13,990		1.D FM
09579@-AA-8	BLUE OCEAN INCOME FUND LP CORP_BND 6.0		04/19/2022	DIRECT		1,436,356	1,436,356		2.A PL
117043-AV-1	BRUNSWICK CORPORATION SENIOR CORP BND		04/06/2022	3RDPARTY		8,831,586	9,500,000	12,113	2.B FE
12668B-VB-6	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH		04/01/2022	INTEREST CAPITALIZATION					1.D FM
126694-K3-1	COUNTRYWIDE HOME LOANS CWHL_06 SENIOR WH		04/01/2022	INTEREST CAPITALIZATION					1.D FM
126694-NV-6	COUNTRYWIDE HOME LOANS CWHL_05 WHOLE_CMO		02/01/2022	INTEREST CAPITALIZATION		5,961	5,961		1.D FM
141781-BX-1	CARGILL INC SENIOR CORP BND 144A 4.375		04/19/2022	3RDPARTY		21,885,266	21,980,000		1.F FE
172967-LW-9	CITIGROUP INC SENIOR CORP_BND 4.075% 0		04/06/2022	3RDPARTY		3,020,596	3,000,000	55,352	1.G FE
17307G-2Z-0	CITIGROUP MORTAGE LOAN TRUST I WHOLE CMO		04/28/2022	3RDPARTY		425,519	428,068	1,011	1.D FM
184692-C#-6	CLEARBRIDGE MLP AND MIDSTREAM CORP_BND		06/30/2022	INTEREST CAPITALIZATION		11,528	11,528		1.A FE
20030N-DS-7	COMCAST CORPORATION SENIOR CORP BND 2.		06/06/2022	TAX FREE EXCHANGE		263,000	263,000	759	1.G FE
20030N-DW-8	COMCAST CORPORATION SENIOR CORP BND 2.		06/06/2022	TAX FREE EXCHANGE		5,779,270	6,600,000	23,000	1.G FE
20825C-BC-7	CONOCOPHILLIPS SENIOR CORP BND 4.875%		05/06/2022	TAX FREE EXCHANGE		25,262,870	25,000,000	142,188	1.G FE
22550L-2H-3	CREDIT SUISSE AG NEW YORK BRA SENIOR CO		04/04/2022	3RDPARTY		9,987,600	10,000,000		1.F FE
22845X-AJ-9	CROWN POINT CLO LTD CRNPT_18-4 ABS PT_4A		06/28/2022	3RDPARTY		1,854,832	2,000,000	11,357	1.F FE
24703D-BG-5	DELL INTERNATIONAL LLC SENIOR CORP_BND 1		05/11/2022	3RDPARTY		1,409,736	2,000,000	28,750	2.B FE
26251L-AG-9	DRYDEN SENIOR LOAN FUND DRSLF ABS LF_64-		06/28/2022	3RDPARTY		952,831	1,000,000	5,511	1.F FE
31428X-BQ-8	FEDEX CORP SENIOR CORP BND 4.050% 02/1		04/25/2022	3RDPARTY		6,722,782	7,620,000	61,722	2.B FE
31738K-AB-5	FINANCE OF AMERICA STRUCTURED WHOLE_CMO		06/25/2022	INTEREST CAPITALIZATION		5,415	5,415		1.D PL
34960K-AF-9	FORTRESS CREDIT OPPORTUNITIES ABS_ABS		11/01/2021	TAX FREE EXCHANGE		805			3.C FE
34962D-AG-1	FORTRESS CREDIT BSL LIMITED FC FCBSL_19-		04/01/2022	3RDPARTY		14,204,288	14,200,000	96,731	1.F FE
34962D-AJ-5	FORTRESS CREDIT BSL LIMITED FC FCBSL_19-		04/01/2022	3RDPARTY		17,302,301	17,300,000	157,086	2.C FE
36143L-2J-3	GA GLOBAL FUNDING TRUST SECURED CORP BND		04/04/2022	3RDPARTY		6,998,040	7,000,000		1.F FE
37045X-DU-7	GENERAL MOTORS FINANCIAL CO IN SENIOR CO		04/04/2022	3RDPARTY		4,999,000	5,000,000		2.C FE
375558-AX-1	GILEAD SCIENCES INC SENIOR CORP_BND 4.		05/10/2022	3RDPARTY		3,174,958	3,250,000	17,767	2.A FE
38141G-WQ-3	GOLDMAN SACHS GROUP INC/THE SENIOR CORP		04/28/2022	3RDPARTY		345,701	350,000	923	2.A FE
38141G-ZN-7	GOLDMAN SACHS GROUP INC/THE SENIOR CORP_		04/06/2022	3RDPARTY		1,796,540	2,000,000	8,399	1.F FE
446150-AX-2	HUNTINGTON BANCSHARES INC SUB CORP BND		05/03/2022	TAX FREE EXCHANGE		1,307,827	1,384,000	8,127	2.B FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
45660L-2V-0	RESIDENTIAL ASSET SECURITIZATI WHOLE_CMO		06/01/2022	INTEREST CAPITALIZATION					1.D FM
45866F-AX-2	INTERCONTINENTAL EXCHANGE INC SENIOR COR		05/12/2022	3RDPARTY		1,400,262	1,420,000		1.G FE
45866F-AY-0	INTERCONTINENTAL EXCHANGE INC SENIOR COR		05/12/2022	3RDPARTY		1,614,080	1,625,000		1.G FE
460690-BS-8	INTERPUBLIC GROUP OF COMPANIES SENIOR CO		04/12/2022	3RDPARTY		7,372,413	8,770,000	35,354	2.B FE
46647P-DC-7	JP MORGAN CHASE & CO SENIOR CORP BND 4		04/19/2022	3RDPARTY		8,455,000	8,455,000		1.F FE
482480-AN-0	KLA CORP SENIOR CORP BND 5.250% 07/15/		06/21/2022	3RDPARTY		2,206,597	2,210,000		1.G FE
48251J-AJ-2	KKR FINANCIAL CLO LTD KKR_18 ABS _18-D 1		04/01/2022	3RDPARTY		6,388,179	6,400,000	49,824	2.C FE
48255G-AA-3	KKR GROUP FINANCE CO XII LLC SENIOR CORP		05/10/2022	3RDPARTY		600,871	603,000		1.F FE
49271V-AR-1	KEURIG DR PEPPER INC SENIOR CORP BND 4		04/07/2022	3RDPARTY		16,208,786	16,355,000		2.B FE
512807-AW-8	LAM RESEARCH CORPORATION SENIOR CORP BND		05/11/2022	3RDPARTY		3,062,820	4,000,000	47,278	1.G FE
548661-DQ-7	LOWES COMPANIES INC SENIOR CORP_BND 4.		05/10/2022	3RDPARTY		3,019,555	3,500,000	3,544	2.A FE
55026C-AB-3	LUMINACE ABS-2022 ISSUER LLC B ABS_ABS _		05/19/2022	3RDPARTY		7,957,331	8,000,000		2.C FE
55820C-AJ-4	MDPK_18-29A ABS K_29-C 144A 3.244% 10/		04/01/2022	3RDPARTY		2,414,993	2,431,451	12,026	1.F FE
615369-AE-5	MOODYS CORPORATION SENIOR CORP_BND 5.2		04/25/2022	3RDPARTY		2,512,490	2,349,000	34,941	2.A FE
615369-AY-1	MOODYS CORPORATION SENIOR CORP_BND 3.7		04/06/2022	3RDPARTY		2,865,210	3,000,000	13,438	2.A FE
61744Y-AQ-1	MORGANSTANLEY SENIOR CORP BND 3.737% 0		05/25/2022	3RDPARTY		1,003,720	1,000,000	3,218	1.G FE
61747Y-EL-5	MORGANSTANLEY SENIOR CORP_BND 2.943% 0		05/10/2022	3RDPARTY		3,046,295	3,500,000	30,902	1.F FE
61747Y-ES-0	MORGANSTANLEY SUB CORP BND MTN 5.470%		04/18/2022	3RDPARTY		14,505,000	14,505,000		2.A FE
631103-AM-0	NASDAQ INC SENIOR CORP_BND 3.950% 03/0		04/06/2022	3RDPARTY		947,660	1,000,000	3,401	2.B FE
655844-CD-8	NORFOLK SOUTHERN CORPORATION SENIOR CORP		04/06/2022	3RDPARTY		1,825,340	2,000,000	29,656	2.A FE
66934#-AA-6	LARVIKSFJORDEN LTD CORP_BND 4.750% 01/		06/27/2022	INTEREST CAPITALIZATION		392,343	392,343		4.C PL
68233J-CD-4	ONCOR ELECTRIC DELIVERY COMPAN SECURED C		05/09/2022	TAX FREE EXCHANGE		12,694,090	12,940,000	971	1.F FE
68267H-AA-5	ONEMAINFINANCIALISSUANCETRU ABS 22-S1-A		04/21/2022	3RDPARTY		25,844,585	25,849,000		1.A FE
693304-BD-8	PECO ENERGY CO SECURED CORP_BND 4.600%		05/17/2022	3RDPARTY		1,505,039	1,516,000		1.E FE
693342-AD-9	PG&E WILDFIRE RECOVERY FUNDING SENIOR CO		05/03/2022	3RDPARTY		62,607,040	62,609,000		1.A FE
693342-AE-7	PG&E WILDFIRE RECOVERY FUNDING SENIOR CO		05/03/2022	3RDPARTY		69,954,593	69,957,000		1.A FE
705322-AM-7	PEDERNALES ELECTRIC COOP INC LN1 CORP_BN		11/01/2021	TAX FREE EXCHANGE		2,286,256			1.A
718547-AC-6	PHILLIPS 66 CO SENIOR CORP BND 144A 3.		04/19/2022	TAX FREE EXCHANGE		4,966,214	5,000,000	40,056	2.A FE
718547-AL-6	PHILLIPS 66 PHILLIPS66 4.680% 02/15/45		05/05/2022	TAX FREE EXCHANGE		15,145,106	15,000,000	156,000	2.A FE
74166Y-AC-4	PRIMROSE SCHOOLS PROSE_22-1 ABS 5.709%		05/25/2022	3RDPARTY		15,000,000	15,000,000		2.B FE
747525-AK-9	QUALCOMM INCORPORATED SENIOR CORP BND		04/11/2022	3RDPARTY		4,930,830	4,500,000	85,800	1.F FE
747525-BR-3	QUALCOMM INCORPORATED SENIOR CORP BND		05/11/2022	3RDPARTY		2,489,750	2,500,000	1,250	1.F FE
75115G-AA-6	RESIDENTIAL ACCREDIT LOANS INC ABS QH1-A		05/25/2022	3RDPARTY		10,056,566	10,655,220		1.A FM
79588T-AE-0	SAMMONS FINANCIAL GROUP INC SENIOR CORP		04/05/2022	3RDPARTY		9,998,400	10,000,000		2.A FE
797426-AG-8	SAN DIEGO FAMILY HOUSING LLC SENIOR MUNI		06/30/2022	INTEREST CAPITALIZATION		65,349	65,349		1.C FE
808513-BW-4	CHARLES SCHWAB CORPORATION TH SENIOR CO		09/21/2021	TAX FREE EXCHANGE		18,065			1.F FE
817826-AF-7	7-ELEVEN INC SENIOR CORP BND 144A 2.50		05/12/2022	3RDPARTY		2,637,288	3,715,000	24,350	2.B FE
857477-BU-6	STATE STREET CORP SENIOR CORP BND 4.42		05/10/2022	3RDPARTY		1,905,000	1,905,000		1.E FE
85917A-AB-6	WEBSTER FINANCIAL CORPORATION SUB CORP B		04/28/2022	3RDPARTY		988,250	1,000,000	13,111	2.A FE
86772R-AA-3	SUNJI_22-1SUNRUN JUPITER ISSUE ABS 22-1-		04/26/2022	3RDPARTY		9,918,631	10,000,000		1.G FE
87264A-CT-0	T-MOBILEUSAINC SECURED CORP BND 3.400%		06/22/2022	TAX FREE EXCHANGE		4,846,818	5,000,000	34,944	2.C
874054-AF-6	TAKE-TWO INTERACTIVE SOFTWARE SENIOR COR		04/07/2022	3RDPARTY		2,998,740	3,000,000		2.B FE
88240T-AD-3	TEMSF_20-22 ABS 5.167_ 5.167% 02/01/52		06/08/2022	3RDPARTY		759,922	760,000		1.A FE
88708L-AA-1	TIMBR-A TIMBR-A 1.923% 06/30/36		04/01/2022	3RDPARTY		2,450,176	2,546,550	209	3.B FE
891906-AE-9	GLOBALPAYMENTSINC. SENIOR CORP BND 4.0		04/28/2022	3RDPARTY		504,873	500,000	8,167	2.C FE
89413G-AG-3	TRAPEZA CDO LLC TRAP_07-12A ABS P_12-B 1		04/01/2022	3RDPARTY		3,095,000	4,000,000	7,329	2.C FE
902494-BJ-1	TYSON FOODS INC SENIOR CORP_BND 4.000%		04/06/2022	3RDPARTY		3,051,957	3,000,000	11,667	2.B FE
913017-BT-5	RAYTHEON TECHNOLOGIES CORPORAT SENIOR CO		05/10/2022	3RDPARTY		2,922,570	3,000,000	60,375	2.A FE
91324P-EL-2	UNITEDHEALTH GROUP INC SENIOR CORP_BND		05/17/2022	3RDPARTY		2,402,225	2,426,000		1.F FE
917435-AB-5	UTAH HSG CORP MILITARY HSG MUNITAX_BND R		06/30/2022	INTEREST CAPITALIZATION		41,813	41,813		1.E FE
92332T-AF-9	WF-RBS COMMERCIAL MORTGAGE TRU ABS 0-39A		04/01/2022	3RDPARTY		4,985,895	5,000,000	45,515	2.C FE
92343V-FD-1	VERIZON COMMUNICATIONS INC SENIOR CORP B		04/06/2022	3RDPARTY		1,963,940	2,000,000	3,556	2.A FE
92556V-AD-8	VIATRIS INC SENIOR CORP_BND 2.700% 06/		10/28/2021	TAX FREE EXCHANGE		30,553			2.C FE
927804-GJ-7	VIRGINIA ELECTRIC AND POWER CO SENIOR CO		05/16/2022	3RDPARTY		2,092,568	2,122,000		1.F FE
93884P-DW-7	WASHINGTON GAS LIGHT COMPANY SENIOR CORP		04/21/2022	3RDPARTY		13,833,000	15,000,000	63,267	1.G FE
94950H-AG-0	WELLFLEET CLO LTD WELF_17-3A MEZZANIN AB		06/28/2022	3RDPARTY		1,389,396	1,500,000	11,225	2.C FE
95000U-2Z-5	WELLS FARGO & COMPANY SENIOR CORP BND M		04/18/2022	3RDPARTY		36,710,000	36,710,000		1.E 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
BANOVU-VQ-0	TIDEWATER AUTO RECEIVABLES TRU ABS_ABS _		06/15/2022	3RDPARTY		618,496	618,496		1.G Z
BANOVU-VR-8	TIDEWATER AUTO RECEIVABLES TRU ABS_ABS _		06/14/2022	3RDPARTY		119,708	119,708		2.C Z
BANOVU-VS-6	TIDEWATER AUTO RECEIVABLES TRU ABS_ABS _		06/14/2022	3RDPARTY		59,854	59,854		3.C Z
BAN10G-X4-0	SKYMILES IP LTD CORP_BND 4.750% 10/20/		05/25/2022	3RDPARTY		16,108,946	16,469,000	76,055	2.B FE
BME56R-LM-8	PETROS PACE FINANCE LLC SECURED CORP BND		06/08/2022	3RDPARTY		7,122,674	6,957,687	49,076	1.F
BMSOZC-TM-7	WARNERMEDIA HOLDINGS INC SENIOR CORP BND		05/06/2022	3RDPARTY		1,093,863	1,250,000	10,295	2.C FE
BMS176-BW-6	ERM FUNDING PLC ERMF_21-1 SENIOR CORP BN		05/24/2022	3RDPARTY		430,297	430,297		1.F FE
BMS1AQ-RA-9	HEALTHCARE REALTY TRUST INC SENIOR CORP		06/28/2022	TAX FREE EXCHANGE		48,381	50,000	359	2.B FE
BMS12F-J8-6	ERM FUNDING PLC ERMF_21-1 SENIOR CORP BN		04/04/2022	3RDPARTY		31,058,294	30,030,000		1.A FE
PPE4EG-30-2	ERM FUNDING PLC ERMF_21-1 SUB CORP BND		04/04/2022	3RDPARTY		796,367	770,000		1.D FE
R9836#-AA-6	WELCO ECO SHIP AS SENIOR CORP_BND 5.30		04/30/2022	INTEREST CAPITALIZATION		24,421	24,421		1.G PL
009088-AA-3	AIR CANADA 2015-2 PASS THROUGH SECURED C	A	06/30/2022	INTEREST CAPITALIZATION		4	4		1.G FE
01626P-AG-1	ALIMENTATION COUCHE-TARD INC SENIOR CORP	A	04/21/2022	3RDPARTY		3,787,831	4,041,000	44,956	2.B FE
06417X-AH-4	BANK OF NOVA SCOTIA SENIOR CORP BND MTN	A	04/05/2022	3RDPARTY		3,995,480	4,000,000		1.F FE
12532H-AF-1	CGI INC SENIOR CORP BND 2.300% 09/14/3	A	06/09/2022	TAX FREE EXCHANGE		40,364	50,000	294	2.A FE
78013X-W2-0	ROYAL BANK OF CANADA SENIOR CORP BND MT	A	04/06/2022	3RDPARTY		4,058,525	4,000,000	411	1.E FE
00217G-AC-7	APTIV PLC SENIOR CORP_BND 4.150% 05/01	D	04/19/2022	3RDPARTY		4,192,700	5,000,000	36,313	2.B FE
046353-AU-2	ASTRAZENECA PLC SENIOR CORP BND 4.375%	D	05/10/2022	3RDPARTY		2,423,402	2,451,000	25,318	2.A FE
06738E-BB-0	BARCLAYS PLC SENIOR CORP BND 4.338% 05	D	04/28/2022	3RDPARTY		505,004	500,000	9,761	2.B FE
12549A-AS-9	CIFC FUNDING LTD CIFC_13-1A MEZZANIN ABS	D	04/01/2022	3RDPARTY		4,990,865	5,000,000	38,418	2.C FE
14316Y-AJ-4	CGMS_21-10A ABS 1-10-D 144A 4.363% 10/	D	06/07/2022	3RDPARTY		1,937,400	2,000,000	12,119	2.C FE
28623C-AG-6	ELEVATION CLO LTD AWPT_18-10A ABS_ABS _1	D	04/01/2022	3RDPARTY		2,984,925	3,000,000	15,407	1.F FE
29003W-AG-0	ELMWOODCLO14LTDELM14_22-1A ABS W5_14-D 1	D	05/11/2022	3RDPARTY		1,890,000	2,000,000	11,189	2.C FE
34955Y-AE-9	FCBSL_18-1A ABS -1A-B1R 144A 2.954% 07	D	06/28/2022	3RDPARTY		973,020	1,000,000	5,252	1.C FE
34961P-AG-5	FCBSL_17-2A ABS 17-2A-C 144A 3.639% 07	D	04/01/2022	3RDPARTY		17,499,930	17,500,000	112,239	1.F FE
34962D-AE-6	FCBSL_19-2A ABS 19-2A-B 144A 3.313% 10	D	04/01/2022	3RDPARTY		14,002,422	14,000,000	69,138	1.C FE
38176Q-AG-5	GOCAP_43-B ABS _43-B-C 144A 4.013% 07/	D	04/01/2022	3RDPARTY		5,002,075	5,000,000	31,595	1.F FE
43133J-AA-6	HITR_19-2A ABS -2A-A1 144A 3.265% 05/2	D	04/01/2022	3RDPARTY		12,208,194	12,215,829	28,897	1.C FE
45082#-AA-0	IBERIA LINEAS AEREAS DE ESPANA CORP_BND	D	02/28/2022	INTEREST CAPITALIZATION		(35,686)	(35,686)		1.F PL
606822-CG-7	MITSUBISHIUFJFINANCIALGROUP SENIOR CORP	D	04/11/2022	3RDPARTY		22,818,000	22,818,000		1.G FE
60689W-CX-7	VENTR_18-32RR ABS NTR_H-B 144A 2.894%	D	04/01/2022	3RDPARTY		2,101,592	2,100,000	8,399	1.B FE
62582P-AA-8	MUENCHENER RUECKVERSICHERUNGS SUB CORP_B	D	05/18/2022	3RDPARTY		1,400,000	1,400,000		1.F FE
62947Q-BC-1	NXP BV SENIOR CORP BND 5.550% 12/01/28	D	05/12/2022	TAX FREE EXCHANGE		30,031,648	30,000,000	777,000	2.C FE
62954H-AU-2	NXP BV CORP_BND 3.250% 05/11/41	D	05/12/2022	TAX FREE EXCHANGE		29,785,594	30,000,000	21,667	2.B FE
67108B-BC-8	OZLM FUNDING LTD ABS 2A-BR2 144A 3.586	D	04/01/2022	3RDPARTY		8,157,852	8,200,000	33,232	1.F FE
67113G-AL-1	OHA CREDIT FUNDING LTD OAKC_20 ABS 0-5A-	D	05/25/2022	3RDPARTY		2,139,638	2,250,000	9,858	2.C FE
74042E-AA-2	PRETSL_17 ABS SL_17-A1 144A 2.430% 06/	D	04/01/2022	3RDPARTY		5,851,043	6,359,830	2,158	1.B FE
74981H-CG-3	RACEP_15-9A ABS 5-9A-BR 144A 3.194% 10	D	04/01/2022	3RDPARTY		2,943,651	3,000,000	14,534	1.F FE
89820X-AA-6	TFINS_20-2A ABS 0-2A-A1 144A 3.584% 07	D	04/01/2022	3RDPARTY		25,872,125	25,807,606	145,438	1.C FE
89822P-AA-1	TFINS_20-1A ABS 0-1A-A1 144A 4.044% 04	D	04/01/2022	3RDPARTY		2,260,851	2,258,029	15,206	1.C FE
902613-AM-0	UBSGROUPAG SENIOR CORP BND 144A 4.488%	D	05/03/2022	3RDPARTY		3,000,000	3,000,000		1.G FE
92331A-AN-4	VENTURE CDO LTD VENTR_17-28A VENTR_17-28	D	04/01/2022	3RDPARTY		8,730,435	8,750,000	73,411	2.C FE
000000-00-0	BRS CONVERSION ADJUSTMENT		04/01/2022	BRS CONVERSION ADJUSTMENT		635,322,529	635,322,529		1.A
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,583,074,130	1,595,420,924	3,205,997	XXX
465000-AA-8	ISQ GLOBAL INFRASTRUCTURE CRED SENIOR RE		12/28/2021	LCGERTHTI1		108,367,166	108,367,166	1,155,916	2.C FE
59*666-W8-3	225 NORTHPORT HOTEL TERM LOAN 2.235%		06/22/2022	3RDPARTY		461,111	461,111		1.C
61034#-AA-6	MONROE CAPITAL PRIVATE CREDIT SECURED RE		05/06/2022	3RDPARTY		93,000,000	93,000,000		2.B PL
61034#-AA-6	MONROE CAPITAL PRIVATE CREDIT SECURED RE		05/16/2022	LCGERTHTI1		217,000,000	217,000,000	959,816	2.B PL
61034#-AB-4	MONROE CAPITAL PRIVATE CREDIT SUB REVOLV		05/06/2022	3RDPARTY		19,500,000	19,500,000		3.B PL
61034#-AB-4	MONROE CAPITAL PRIVATE CREDIT SUB REVOLV		05/16/2022	LCGERTHTI1		45,500,000	45,500,000	259,391	3.B PL
BMS163-83-2	PERIMETER MASTER NOTE BUSINESS SECURED T		05/11/2022	3RDPARTY		4,500,000	4,500,000		1.D FE
BMS163-85-7	PERIMETER MASTER NOTE BUSINESS SUB TERM_		05/11/2022	3RDPARTY		1,500,037	1,500,037		1.G FE
BRW0F1-ZT-5	ARM FUNDING 2019-1 LLC CLASS-A SECURED T		06/30/2022	3RDPARTY		23,391,078	23,391,078		1.F FE
P3769#-AA-2	FIDEICOMISO UNION VIAL RIO PAM SECURED T		05/27/2022	3RDPARTY		846,754	846,754		3.B
P3769#-AB-0	FIDEICOMISO UNION VIAL RIO PAM SECURED T		05/27/2022	3RDPARTY		2,770	2,770		3.B
PPFBFE-QX-2	BR ADVISORY & INVESTMENTS LLC SECURED TE		04/18/2022	3RDPARTY		25,250,000	25,000,000		2.B FE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
BL3578-85-5	ADANI HYBRID ENERGY JAISALMER SECURED TE	D	05/17/2022	3RDPARTY		22,213	22,213		3.A FE
BL3605-92-2	ADANI HYBRID ENERGY JAISALMER SECURED TE	D	05/17/2022	3RDPARTY		22,213	22,213		3.A FE
BL3605-96-3	ADANI HYBRID ENERGY JAISALMER SECURED TE	D	06/09/2022	3RDPARTY		126,093	126,093		3.A FE
BMS188-G5-1	SVF II FINCO CAYMAN LP SECURED TERM LO	D	06/06/2022	3RDPARTY		40,000,000	40,000,000		1.F FE
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						579,489,435	579,239,435	2,375,123	XXX
2509999997. Total - Bonds - Part 3						2,214,797,708	2,226,970,604	5,581,120	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						2,214,797,708	2,226,970,604	5,581,120	XXX
86311Q-20-4	STRATS TRUST US CELLULAR STRATSSMUNTDSTA		03/30/2018	DIRECT	37,800.000	340,238	0.00		3.B FE
4029999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						340,238	XXX		XXX
4509999997. Total - Preferred Stocks - Part 3						340,238	XXX		XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						340,238	XXX		XXX
BMS11L-T7-5	FEDERAL HOME LOAN BANK OF DESM FHLBDESMO		05/11/2022	DIRECT	24,000,000.000	24,000,000			
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						24,000,000	XXX		XXX
5989999997. Total - Common Stocks - Part 3						24,000,000	XXX		XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						24,000,000	XXX		XXX
5999999999. Total - Preferred and Common Stocks						24,340,238	XXX		XXX
6009999999 - Totals						2,239,137,946	XXX	5,581,120	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	GOVERNMENT NATIONAL MORTGAGE A APROJ_MBS		06/01/2022	PAYDOWN		940,182	940,182	957,517	949,129		(8,947)		(8,947)		940,182				11,835	09/15/2041	1.A
38376R-MF-0	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG		06/01/2022	PAYDOWN				120,212	89,630		(89,630)		(89,630)						8,057	11/20/2065	1.A
38376R-RV-0	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG		06/01/2022	PAYDOWN				60,713	46,186		(46,186)		(46,186)						4,571	03/20/2066	1.A
0109999999. Subtotal - Bonds - U.S. Governments						940,182	940,182	1,138,442	1,084,945		(144,763)		(144,763)		940,182				24,463	XXX	XXX
16951X-AA-0	CHINA RESOURCES GAS GROUP LTD SENIOR COR	D	04/05/2022	MATURITY		15,000,000	15,000,000	14,905,000	14,996,886		3,114		3,114		15,000,000				337,500	04/05/2022	1.G FE
219868-BS-4	CORPORACION ANDINA DE FOMENTO SENIOR COR	D	06/15/2022	VARIOUS		47,000,000	47,000,000	47,248,620	47,013,169		(13,169)		(13,169)		47,000,000				1,028,125	06/15/2022	1.E FE
23330J-AC-5	DP WORLD LTD UAE SENIOR CORP_BND 144A	D	04/01/2022	SECURITY WITHDRAW		1,029,209	1,000,000	1,030,000	1,029,319		(110)		(110)		1,029,209				131	09/30/2049	2.C FE
62983P-AA-3	NAKILAT INC SECURED CORP_BND 144A 6.06	D	06/30/2022	REDEMPTION 100.0000		266,687	266,687	209,349	236,563		30,124		30,124		266,687				8,090	12/31/2033	1.E FE
62983P-AB-1	NAKILAT INC SECURED CORP_BND 144A 6.26	D	06/30/2022	REDEMPTION 100.0000		97,648	97,648	76,654	84,765		12,883		12,883		97,648				3,060	12/31/2033	1.F FE
74735K-2B-7	QOREDOO INTERNATIONAL FINANCE SENIOR COR	D	06/10/2022	3RDPARTY		2,992,500	3,000,000	2,965,020	2,983,302		1,111		1,111		2,984,413		8,087	8,087	101,396	01/31/2028	1.G FE
87164K-AB-0	SYNGENTA FINANCE NV SENIOR CORP_BND 4.	D	06/01/2022	VARIOUS					(15)		(15)		(15)		(15)		15	15	(4,758)	03/28/2042	2.B FE
N0727E-AA-4	ARUBA GOVERNMENT CORP_BND 7.266% 06/1	D	06/10/2022	REDEMPTION 100.0000		172,710	172,710	171,846	172,020		690		690		172,710					06/12/2027	3.B FE
0309999999. Subtotal - Bonds - All Other Governments						66,558,754	66,537,045	66,606,489	66,516,024		34,628		34,628		66,550,652		8,102	8,102	1,473,544	XXX	XXX
416848-TR-0	HARTLAND MICH CONS SCH DIST MUNITAX_BND		05/01/2022	VARIOUS																05/01/2027	1.C FE
49474F-DC-1	KING CNTY WASH SENIOR MUNI_BND GO 3.60		06/01/2022	VARIOUS		8,090,000	8,090,000	8,155,367	8,092,949		(2,949)		(2,949)		8,090,000				145,620	06/01/2034	1.A FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						8,090,000	8,090,000	8,155,367	8,092,949		(2,949)		(2,949)		8,090,000				145,620	XXX	XXX
295139-AR-0	ERIE CNTY OHIO MUNITAX_BND REV 4.520%		04/01/2022	REDEMPTION 100.0000		81,000	81,000	81,000	81,000						81,000				1,831	04/01/2038	1.D
30290T-AQ-5	FREMF MORTGAGE TRUST FREMF_12 SUB SUB_CM		05/17/2022	3RDPARTY		9,991,797	10,000,000	9,975,000	9,946,501		13,405		13,405		9,959,905		31,892	31,892	185,589	07/25/2045	1.A FM
30290X-AQ-6	FREMF MORTGAGE TRUST FREMF_13 SUB SUB_CM		05/17/2022	3RDPARTY		9,991,016	10,000,000	9,696,875	9,917,460		15,511		15,511		9,932,972		58,044	58,044	165,148	11/25/2045	1.A
31339W-LL-8	FREDDIE MAC FHR_2419 SENIOR AGENCY_CMO _		06/01/2022	PAYDOWN		33,395	33,395	33,395	33,395						33,395				1,041	02/15/2032	1.A
3136A7-6E-7	FANNIE MAE FNMA_12-101 SENIOR AGENCY_CMO		06/01/2022	PAYDOWN		485,836	485,836	485,379	484,842		994		994		485,836				5,947	09/25/2042	1.A
3136AC-GN-5	FANNIEMAE-ACES FNMA_13-M3 AGCYSEN SENIOR		06/01/2022	PAYDOWN		125,792	125,792	125,202	125,293		499		499		125,792				1,788	01/25/2033	1.A
3136AF-5A-8	FANNIE MAE FNMA_13-84 SENIOR AGENCY_CMO		06/01/2022	PAYDOWN		908,957	908,957	847,603	874,291		34,666		34,666		908,957				11,342	08/25/2033	1.A
3137A6-TC-6	FREDDIE MAC FHLMC_3812 SENIOR AGENCY_CMO		06/01/2022	PAYDOWN		3,123,930	3,123,930	2,693,901	3,008,411		115,519		115,519		3,123,930				52,135	12/15/2030	1.A
3137A7-FL-9	FREDDIE MAC FHLMC_3804 SENIOR AGENCY_CMO		06/01/2022	PAYDOWN		1,892,862	1,892,862	1,494,178	1,783,118		109,744		109,744		1,892,862				26,425	02/15/2031	1.A
31381R-4H-4	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		06/01/2022	PAYDOWN		8,894	8,894	9,261	9,027		(133)		(133)		8,894				200	08/01/2041	1.A
31381R-G5-7	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		06/01/2022	PAYDOWN		18,339	18,339	18,717	18,453		(114)		(114)		18,339				418	07/01/2041	1.A
31381S-PX-4	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		06/01/2022	PAYDOWN		44,268	44,268	45,596	44,739		(471)		(471)		44,268				840	10/01/2041	1.A
31381T-7A-2	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		06/01/2022	PAYDOWN		5,155	5,155	5,398	5,329		(174)		(174)		5,155				95	03/01/2042	1.A
31381T-WA-4	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		06/01/2022	PAYDOWN		7,646	7,646	8,100	7,830		(185)		(185)		7,646				154	03/01/2042	1.A
31381V-BT-1	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		06/01/2022	PAYDOWN		39,867	39,867	40,764	40,218		(351)		(351)		39,867				666	07/01/2042	1.A
31381V-J7-1	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		06/01/2022	PAYDOWN		15,763	15,763	16,211	15,940		(176)		(176)		15,763				267	07/01/2042	1.A
3138L0-VV-0	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		06/01/2022	PAYDOWN		7,590	7,590	7,827	7,692		(102)		(102)		7,590				126	09/01/2042	1.A
3138L2-3B-1	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		06/01/2022	PAYDOWN		14,908	14,908	15,504	15,187		(279)		(279)		14,908				245	03/01/2043	1.A
3138L2-GN-1	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		06/01/2022	PAYDOWN		8,123	8,123	7,677	7,841		282		282		8,123				119	01/01/2031	1.A
3138L2-GP-6	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		06/01/2022	PAYDOWN		8,139	8,139	7,692	7,857		282		282		8,139				119	01/01/2031	1.A
3138L2-NT-0	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		06/01/2022	PAYDOWN		15,693	15,693	16,213	15,930		(237)		(237)		15,693				254	02/01/2043	1.A
3138L2-YY-7	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		06/01/2022	PAYDOWN		25,479	25,479	25,463	25,443		36		36		25,479				371	03/01/2043	1.A
3138L2-ZY-6	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		06/01/2022	PAYDOWN		21,606	21,606	22,193	21,876		(270)		(270)		21,606				339	03/01/2038	1.A
3138L3-4D-4	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		06/01/2022	PAYDOWN		25,695	25,695	25,675	25,665		30		30		25,695				374	06/01/2043	1.A
3138L3-6E-0	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		06/01/2022	PAYDOWN		5,839	5,839	6,071	5,961		(122)		(122)		5,839				101	05/01/2043	1.A
3138L3-AH-8	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		06/01/2022	PAYDOWN		9,758	9,758	10,207	9,969		(211)		(211)		9,758				164	03/01/2043	1.A
3138L3-AQ-8	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		06/01/2022	PAYDOWN		18,642	18,642	19,137	18,867		(225)		(225)		18,642				292	03/01/2043	1.A
3138L3-AZ-8	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		06/01/2022	PAYDOWN		27,498	27,498	28,185	27,808		(310)		(310)		27,498				427	03/01/2043	1.A
3138L3-CW-3	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		06/01/2022	PAYDOWN		19,243	19,243	19,916	19,556		(313)		(313)		19,243				309	03/01/2043	1.A
3138L3-H7-3	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		06/01/2022	PAYDOWN		6,821	6,821	7,092	6,949		(128)		(128)		6,821				114	04/01/2043	1.A
3138L3-PC-3	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		06/01/2022	PAYDOWN		12,214	12,214	12,607	12,398		(184)		(184)		12,214				194	05/01/2043	1.A
3138L3-Q4-0	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		06/01/2022	PAYDOWN		7,729	7,729	8,036	7,877		(147)		(147)		7,729				130	05/01/2043	1.A
3138L3-QY-4	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		06/01/2022	PAYDOWN		6,361	6,361	6,613	6,480		(120)		(120)		6,361				107	04/01/2043	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
3138L4-AK-9	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		06/01/2022	PAYDOWN		7,128	7,128	7,411	7,264		(136)		(136)		7,128				118	06/01/2043	1.A
3138L4-AW-3	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		06/01/2022	PAYDOWN		26,637	26,637	27,292	26,942		(305)		(305)		26,637				414	06/01/2043	1.A
3138L4-DY-6	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		06/01/2022	PAYDOWN		8,982	8,982	9,325	9,149		(167)		(167)		8,982				148	07/01/2043	1.A
3138L4-NZ-2	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		06/01/2022	PAYDOWN		30,941	30,941	31,424	31,149		(208)		(208)		30,941				535	08/01/2028	1.A
3138L4-TR-4	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		06/01/2022	PAYDOWN		13,999	13,999	14,414	14,266		(267)		(267)		13,999				259	08/01/2033	1.A
3138L4-V5-9	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		06/01/2022	PAYDOWN		71,290	71,290	73,050	72,154		(863)		(863)		71,290				1,331	08/01/2038	1.A
3138L4-ZP-1	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		06/01/2022	PAYDOWN		13,593	13,593	14,133	13,866		(273)		(273)		13,593				267	09/01/2033	1.A
3138L5-SM-3	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		06/01/2022	PAYDOWN		110,016	110,016	110,428	110,122		(106)		(106)		110,016				1,985	01/01/2034	1.A
3138L5-YU-8	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		06/01/2022	PAYDOWN		111,288	111,288	111,514	111,283		5		5		111,288				1,966	07/01/2029	1.A
3138L9-7L-0	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		06/01/2022	PAYDOWN		34,403	34,403	33,490	34,342		62		62		34,403				459	06/01/2035	1.A
3138L9-EG-3	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		06/01/2022	PAYDOWN		86,720	86,720	86,991	86,702		18		18		86,720				1,105	04/01/2030	1.A
3138LC-3G-8	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		06/01/2022	PAYDOWN		10,155	10,155	10,151	10,136		19		19		10,155				155	01/01/2033	1.A
3138LC-PW-9	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		06/01/2022	PAYDOWN		52,931	52,931	53,493	53,209		(278)		(278)		52,931				828	12/01/2035	1.A
3138LC-TZ-8	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		06/01/2022	PAYDOWN		8,830	8,830	8,868	8,841		(11)		(11)		8,830				134	12/01/2033	1.A
3138LC-UX-1	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		06/01/2022	PAYDOWN		118,004	118,004	119,664	119,046		(1,042)		(1,042)		118,004				1,906	01/01/2036	1.A
3138LC-UZ-6	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		06/01/2022	PAYDOWN		37,651	37,651	38,322	38,091		(439)		(439)		37,651				613	01/01/2036	1.A
3138LC-WA-9	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		06/01/2022	PAYDOWN		55,760	55,760	55,969	55,816		(56)		(56)		55,760				844	01/01/2034	1.A
3138LC-Z7-3	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		06/01/2022	PAYDOWN		15,331	15,331	15,844	15,694		(362)		(362)		15,331				252	01/01/2036	1.A
3138LE-XC-0	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		06/01/2022	PAYDOWN		4,586	4,586	4,749	4,694		(108)		(108)		4,586				65	08/01/2046	1.A
3138LE-ZQ-7	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		06/01/2022	PAYDOWN		5,484	5,484	5,684	5,617		(134)		(134)		5,484				78	08/01/2046	1.A
3138LG-PC-4	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		06/01/2022	PAYDOWN		3,658	3,658	3,790	3,752		(94)		(94)		3,658				60	01/01/2047	1.A
3138LH-A2-0	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		06/01/2022	PAYDOWN		6,311	6,311	6,560	6,485		(174)		(174)		6,311				104	01/01/2047	1.A
3138NJ-BD-9	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		06/01/2022	PAYDOWN		44,707	44,707	40,125	41,566		3,141		3,141		44,707				619	12/01/2032	1.A
31393E-TS-8	FANNIE MAE FNMA_03-90 SENIOR AGENCY_CMO		06/01/2022	PAYDOWN		416,836	416,836	410,131	413,693		3,143		3,143		416,836				9,813	09/25/2033	1.A
31397Q-YH-5	FANNIE MAE FNMA_11-17 SENIOR AGENCY_CMO		06/01/2022	PAYDOWN		1,221,264	1,221,264	944,190	1,130,137		91,127		91,127		1,221,264				17,365	03/25/2031	1.A
31398N-5W-0	FANNIE MAE FNMA_10-133 SENIOR AGENCY_CMO		06/01/2022	PAYDOWN		393,191	393,191	347,234	376,782		16,408		16,408		393,191				5,659	11/25/2040	1.A
31398S-4P-5	FANNIE MAE FNMA_10-156 SENIOR AGENCY_CMO		06/01/2022	PAYDOWN		112,509	112,509	102,346	108,527		3,982		3,982		112,509				1,870	12/25/2040	1.A
31398S-6F-5	FANNIE MAE FNMA_10-148 SENIOR AGENCY_CMO		06/01/2022	PAYDOWN		110,109	110,109	101,300	103,444		6,664		6,664		110,109				1,870	01/25/2041	1.A
31398S-6M-0	FANNIE MAE FNMA_10-148 SENIOR AGENCY_CMO		06/01/2022	PAYDOWN		110,202	110,202	100,904	105,707		4,495		4,495		110,202				1,872	01/25/2041	1.A
31398S-GH-0	FANNIE MAE FNMA_10-129 AGENCY_CMO _10-12		06/01/2022	PAYDOWN		19,378	19,378	17,203	18,588		790		790		19,378				323	11/25/2040	1.A
31398S-SD-6	FANNIE MAE FNMA_10-136 AGENCY_CMO _10-13		06/01/2022	PAYDOWN		326,283	326,283	288,372	312,915		13,368		13,368		326,283				5,436	12/25/2040	1.A
31398S-SF-1	FANNIE MAE FNMA_10-136 SENIOR AGENCY_CMO		06/01/2022	PAYDOWN		465,035	465,035	411,414	446,074		18,961		18,961		465,035				7,747	12/25/2040	1.A
31398S-UD-3	FANNIE MAE FNR_10-138 SENIOR AGENCY_CMO		06/01/2022	PAYDOWN		989,901	989,901	877,407	948,296		41,605		41,605		989,901				13,964	12/25/2040	1.A
31398S-YU-1	FANNIE MAE FNMA_10-141 SENIOR AGENCY_CMO		06/01/2022	PAYDOWN		153,818	153,818	136,357	147,560		6,257		6,257		153,818				2,500	12/25/2040	1.A
487312-AA-8	KEENAN FORT DETRICK ENERGY LLC MUNITAX_B		05/15/2022	REDEMPTION 100.0000		45,197	45,197	44,067	44,557		641		641		45,197				1,377	05/15/2033	1.F FE
60416S-G4-6	MINNESOTA ST HSG FIN AGY MUNITAX_BND REV		05/01/2022	CALL 100.0000		65,000	65,000	65,000	65,000						65,000				2,392	07/01/2038	1.B FE
60416S-PY-0	MINNESOTA ST HSG FIN AGY SENIOR MUNITAX_		06/01/2022	CALL 100.0000		20,000	20,000	20,000	20,000						20,000				633	07/01/2031	1.B FE
60416S-PZ-7	MINNESOTA ST HSG FIN AGY SENIOR MUNITAX_		06/01/2022	CALL 100.0000		25,000	25,000	25,000	25,000						25,000				893	07/01/2037	1.B FE
60416S-W2-2	MINNESOTA ST HSG FIN AGY MUNITAX_BND REV		06/01/2022	CALL 100.0000		185,000	185,000	185,000	185,000						185,000				4,200	07/01/2034	1.B FE
60416S-W3-0	MINNESOTA ST HSG FIN AGY MUNITAX_BND REV		06/01/2022	CALL 100.0000		235,000	235,000	235,000	235,000						235,000				5,814	01/01/2040	1.B FE
64469D-B4-2	NEW HAMPSHIRE ST HSG FIN AUTH MUNITAX_BN		05/01/2022	CALL 100.0000		10,000	10,000	10,000	10,000						10,000				286	07/01/2028	1.B FE
64469D-B5-9	NEW HAMPSHIRE ST HSG FIN AUTH MUNITAX_BN		06/01/2022	VARIOUS		70,000	70,000	70,000	70,000						70,000				2,426	01/01/2034	1.B FE
64469D-E7-2	NEW HAMPSHIRE ST HSG FIN AUTH MUNITAX_BN		06/01/2022	CALL 100.0000		75,000	75,000	75,000	62,234		12,766		12,766		75,000				2,168	01/01/2033	1.B FE
649902-6W-8	DORMITORY AUTHORITY OF STATE O SENIOR MU		05/01/2022	TAX FREE EXCHANGE																08/15/2029	1.B FE
64990F-G2-4	DORMITORY AUTHORITY OF STATE O SENIOR MU		05/01/2022	CALL 0.0000					(99,736)		2		2							08/15/2029	1.B
64990F-H2-3	DORMITORY AUTHORITY OF STATE O SENIOR MU		05/01/2022	CALL 0.0000							(5,884,269)		(5,884,269)							08/15/2029	1.B FE
677555-YE-8	OHIO STATE OF MUNITAX_BND REV 8.000%		06/01/2022	VARIOUS		115,000	115,000	115,000	115,000						115,000				4,600	03/01/2029	1.B FE
677555-YE-8	OHIO STATE OF MUNITAX_BND REV 8.000%		06/01/2022	VARIOUS		10,000					10,000		10,000		10,000				200	03/01/2029	1.B FE
73358W-HB-3	PORT AUTHORITY OF NEW YORK AND SENIOR MU		06/20/2022	VARIOUS		5,000,000	5,000,000	4,932,600	4,957,416		1,478		1,478		4,958,893		41,107	41,107	152,882	10/01/2032	1.D FE
913366-DG-2	UNIVERSITY CALIF REGTS MEDICAL SENIOR MU		05/15/2022	CALL 100.0000		155,000	155,000	156,804	155,990		(318)		(318)		155,672		(672)	(672)	5,005	05/15/2029	1.D FE
913366-DG-2	UNIVERSITY CALIF REGTS MEDICAL SENIOR MU		05/15/2022	REDEMPTION 100.0000																05/15/2029	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
913366-ES-5	UNIVERSITY CALIF REGTS MEDICAL SENIOR MU		05/15/2022	REDEMPTION 100.0000		646,647	646,647	643,116	645,883		764		764		646,647				18,591	05/15/2025	1.D FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						38,869,630	38,876,817	37,018,824	38,122,456		(5,367,198)		(5,367,198)		38,739,259		130,371	130,371	741,802	XXX	XXX
00178L-AE-9	AMERICAN MONEY MANAGEMENT CORP ABS_ABS _		06/23/2022	3RDPARTY		568,360	650,000	650,000	650,000						650,000		(81,640)	(81,640)	15,282	11/02/2030	2.C FE
00192J-AD-8	APS RESECURITIZATION TRUST APS WHOLE_CMO		04/25/2022	PAYDOWN		192	192	117	46		146		146		192				1	09/30/2055	1.D FM
				REDEMPTION 100.0000																	
00195#-AA-9	AMAZON.COM INC CORP_BND 3.570% 10/31/4		06/30/2022			141,240	141,240	141,240	141,240						141,240				2,101	10/31/2040	1.E
00206R-HS-4	AT&T INC SENIOR CORP_BND 3.600% 07/15/		04/26/2022	CALL 101.3464		5,067,322	5,000,000	4,992,380	4,995,470		387		387		4,995,857		4,143	4,143	207,822	07/15/2025	2.B FE
00206R-KE-1	AT&T INC SENIOR CORP_BND 3.300% 02/01/		05/27/2022	CALL 78.8182		551,727	700,000	631,764	632,677		489		489		633,166				(69,889)	02/01/2052	2.B FE
00229*-AA-3	AP TUNDRA HOLDINGS LLC ABS_ABS 4.750%		02/15/2022	PAYDOWN		200,085	200,085	200,085	200,494		(409)		(409)		200,085				4,752	02/15/2042	2.A PL
				REDEMPTION 62.7351																	
00229*-AA-3	AP TUNDRA HOLDINGS LLC ABS_ABS 4.750%		05/01/2022			(125,524)	(200,085)	(200,085)	(200,494)		74,971		74,971		(125,524)					02/15/2042	2.A PL
00256D-AB-8	AASET 2019-1 TRUST AASET_19-1 SUB ABS_AB		05/15/2022	PAYDOWN		129,329	129,329	129,327	129,473		(144)		(144)		129,329				2,179	05/15/2039	3.B FE
00432C-DK-4	ACCESS GROUP INC ACCSS_07-A ABS_ABS _07-		05/25/2022	PAYDOWN		191,827	191,827	162,573	172,898		18,929		18,929		191,827				850	02/25/2037	2.B FE
006346-AS-9	ADAMS OUTDOOR ADVERTISING ADMS SENIOR AB		06/15/2022	PAYDOWN		31,861	31,861	31,860	31,860		1		1		31,861				639	11/15/2048	1.F FE
007036-PG-5	ADJUSTABLE RATE MORTGAGE TRUST WHOLE_CMO		06/27/2022	PAYDOWN		327	327	268	201		127		127		327				2	11/25/2035	1.D FM
007036-PG-5	ADJUSTABLE RATE MORTGAGE TRUST WHOLE_CMO		05/25/2022	PAYDOWN		548	548	450	336		212		212		548				2	11/25/2035	2.B FM
007036-PG-5	ADJUSTABLE RATE MORTGAGE TRUST WHOLE_CMO		06/27/2022	PAYDOWN		3,506	3,506	2,950	2,254		1,252		1,252		3,506				13	11/25/2035	3.B FM
007036-VG-8	ADJUSTABLE RATE MORTGAGE TRUST WHOLE_CMO		06/01/2022	PAYDOWN		115,244	115,244	82,338	69,483		45,760		45,760		115,244				1,313	02/25/2036	1.D FM
00764M-CF-2	AEGIS ASSET BACKED SECURITIES ABS_ABS _0		06/27/2022	PAYDOWN		121,231	121,231	80,532	112,619		8,612		8,612		121,231				665	09/25/2034	1.A FM
00846U-AJ-0	AGILENT TECHNOLOGIES INC SENIOR CORP_BND		05/04/2022	CALL 101.4460		1,521,690	1,500,000	1,478,550	1,496,122		843		843		1,496,964		3,036	3,036	68,351	07/15/2023	2.A FE
00912X-BA-1	AIR LEASE CORPORATION SENIOR CORP_BND		06/17/2022	3RDPARTY		2,504,598	2,600,000	2,702,102	2,700,571		(12,922)		(12,922)		2,687,649		(183,051)	(183,051)	61,569	03/01/2025	2.B FE
				REDEMPTION 100.0000																	
01185*-AA-3	ALASKA VENTURES LLC SECURED CORP_BND 4		06/30/2022			356,002	356,002	356,002	356,002						356,002				8,313	06/30/2033	2.C PL
				REDEMPTION 100.0000																	
01185*-AB-1	ALASKA VENTURES LLC SENIOR CORP_BND 4.		06/30/2022			51,189	51,189	51,189	51,189						51,189				1,195	06/30/2033	2.C PL
017175-AC-4	ALLEGHANY CORPORATION SENIOR CORP_BND		06/27/2022	VARIOUS		22,000,000	22,000,000	23,079,610	22,074,083		(74,083)		(74,083)		22,000,000				544,500	06/27/2022	2.A FE
02005N-BA-7	ALLY FINANCIAL INC SENIOR CORP_BND 4.6		05/04/2022	3RDPARTY		5,136,430	5,001,000	5,453,841	5,447,539		(40,382)		(40,382)		5,407,157		(270,727)	(270,727)	128,331	03/30/2025	2.C FE
020908-AH-2	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH		06/01/2022	PAYDOWN		138,308	138,308	108,341	102,580		35,728		35,728		138,308				2,840	07/25/2037	1.D FM
				REDEMPTION 95.6268																	
021345-AA-1	ALTA WIND HOLDINGS LLC SECURED CORP_BND		06/30/2022			86,216	90,159	103,871	100,729		(14,512)		(14,512)		86,216				3,007	06/30/2035	2.C FE
02146T-AY-3	COUNTRYWIDE ALTERNATIVE LOAN T SENIOR WH		06/01/2022	PAYDOWN		18,624	19,675	14,166	11,270		7,354		7,354		18,624				475	06/25/2036	1.D FM
02147G-AF-1	COUNTRYWIDE ALTERNATIVE LOAN T WHOLE_CMO		06/27/2022	PAYDOWN				20,448	7,931		(7,931)		(7,931)						2,768	07/25/2036	6. FE
02147R-AG-5	COUNTRYWIDE ALTERNATIVE LOAN T WHOLE_CMO		06/01/2022	PAYDOWN		38,926	38,261	29,420	31,095		7,831		7,831		38,926				994	08/25/2036	1.D FM
02147R-AJ-9	COUNTRYWIDE ALTERNATIVE LOAN T WHOLE_CMO		06/01/2022	PAYDOWN		49,755	48,905	42,757	44,351		5,404		5,404		49,755				1,270	08/25/2036	1.D FM
02147V-AA-9	CWA_06-25C SUPSEN WHOLE_CMO _06-25C 6.		06/01/2022	PAYDOWN		25,251	26,345	16,857	11,880		13,371		13,371		25,251				732	10/25/2036	1.D FM
02149M-AQ-2	COUNTRYWIDE ALTERNATIVE LOAN T SENIOR WH		05/25/2022	PAYDOWN				24	37		(37)		(37)						4	11/25/2036	6. Z
02149V-AJ-8	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH		06/01/2022	PAYDOWN		34,884	85,856	62,747	34,795		89		89		34,884				2,261	04/25/2037	1.D FM
02150E-BG-7	COUNTRYWIDE ALTERNATIVE LOAN T SENIOR WH		06/01/2022	PAYDOWN		29,526	29,986	24,458	19,658		9,867		9,867		29,526				666	04/25/2037	1.D FM
02150V-AD-7	COUNTRYWIDE ALTERNATIVE LOAN T WHOLE_CMO		06/27/2022	PAYDOWN		46,793	44,773	40,442	45,942		851		851		46,793				177	08/25/2037	1.A FM
02151B-BX-5	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH		06/01/2022	PAYDOWN		94,973	290,740	246,555	189,257		(94,284)		(94,284)		94,973				5,801	09/25/2037	1.D FM
02151C-AX-4	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH		06/01/2022	PAYDOWN		186,050	213,544	165,797	110,791		75,260		75,260		186,050				5,118	07/25/2037	1.D FM
				REDEMPTION 100.0000																	
02376*-AA-0	AMERICAN AIRLINES PASS THROUGH SENIOR CO		06/15/2022			331,124	331,124	331,124	331,124						331,124				6,854	06/15/2027	1.F PL
				REDEMPTION 100.0000																	
023770-AA-8	AMERICAN AIRLINES 2015-1 PASS SECURED CO		05/01/2022			506,107	506,107	506,107	506,107						506,107				8,541	11/01/2028	3.A FE
02377C-AA-2	AMERICAN AIRLINES 2017-2 PASS SECURED CO		04/15/2022	VARIOUS		270,613	270,613	270,613	270,613						270,613				4,871	04/15/2031	2.C FE
				REDEMPTION 100.0000																	
02379#-AA-3	AMERICAN AIRLINES INC CORP_BND 3.930%		06/15/2022			112,500	112,500	112,500	112,500						112,500				2,211	06/15/2024	2.A PL
024836-AF-5	AMERICAN CAMPUS COMMUNITIES OP SENIOR CO		06/08/2022	3RDPARTY		13,702,500	14,500,000	14,472,450	14,477,154		1,118		1,118		14,478,271		(775,771)	(775,771)	354,706	02/01/2030	2.B FE
025816-CQ-0	AMERICAN EXPRESS COMPANY SENIOR CORP_BND		04/07/2022	3RDPARTY		9,132,953	9,356,000	9,346,550			289		289		9,346,840		(213,887)	(213,887)	19,882	03/04/2025	1.F FE
025932-AK-0	AMERICAN FINANCIAL GROUP INC SENIOR CORP		06/03/2022	CALL 101.7570		30,527,100	30,000,000	29,953,080	29,976,123		2,025		2,025		29,978,148		21,852	21,852	1,367,100	08/15/2026	2.A FE
02660T-FJ-7	AMERICAN HOME MORTGAGE INVESTM SENIOR WH		06/01/2022	PAYDOWN		70,686	70,686	54,638	47,011		23,675		23,675		70,686				863	09/25/2035	1.D FM
02666B-AG-1	AMERICAN HOMES 4 RENT AH4R_15 SUB_CMBS _		06/01/2022	PAYDOWN																10/17/2052	2.B

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
03027X-AG-5	AMERICAN TOWER CORPORATION SENIOR CORP_B		04/07/2022	3RDPARTY		1,012,070	1,000,000	1,001,360	1,000,679		(184)		(184)		1,000,495		11,575	11,575	14,000	06/01/2025	2.A FE
031162-CJ-7	AMGEN INC SENIOR CORP_BND 2.600% 08/19		04/07/2022	3RDPARTY		6,835,315	7,000,000	7,286,930	7,285,545		(16,805)		(16,805)		7,268,740		(433,425)	(433,425)	115,447	08/19/2026	2.A FE
03522A-AG-5	ANHEUSER-BUSCH COMPANIES LLC SENIOR CORP		04/07/2022	3RDPARTY		7,125,650	7,000,000	7,547,050	7,544,002		(37,227)		(37,227)		7,506,774		(381,124)	(381,124)	175,301	02/01/2026	2.B FE
035240-AR-1	ANHEUSER-BUSCH INBEV WORLDWIDE SENIOR CO		06/14/2022	3RDPARTY		1,008,218	1,000,000	996,410	997,106		116		116		997,222		10,996	10,996	43,692	01/23/2031	2.B FE
03665T-AG-1	ANTARES CLO ANTR_18-2A MEZZANIN ABS_ABS		06/03/2022	PAYDOWN		7,500,000	7,500,000	7,500,000	2,500,000						7,500,000				71,044	10/21/2030	1.F FE
03665T-AJ-5	ANTARES CLO ANTR_18-2A MEZZANIN ABS_ABS		06/03/2022	PAYDOWN		6,500,000	6,500,000	6,500,000	6,500,000						6,500,000				163,695	10/20/2030	2.C FE
036752-AR-4	ELEVANCEHEALTHINC SENIOR CORP_BND 1.50		04/07/2022	3RDPARTY		5,145,580	5,500,000	5,484,710	5,484,792		979		979		5,485,771		(340,191)	(340,191)	46,521	03/15/2026	2.B FE
037833-BG-4	APPLE INC SENIOR CORP_BND 3.200% 05/13		06/23/2022	3RDPARTY		5,077,254	5,100,000	5,082,252	5,093,379		918		918		5,094,297		(17,043)	(17,043)	101,547	05/13/2025	1.B FE
038779-AB-0	ARBYS FUNDING LLC ARBYS_20-1 SENIOR ABS_		04/30/2022	PAYDOWN		2,500	2,500	2,500	2,500						2,500				40	07/30/2050	2.C FE
04010L-AU-7	ARES CAPITAL CORPORATION SENIOR CORP_BND		06/07/2022	3RDPARTY		4,999,823	5,000,000	4,996,050	4,999,143		332		332		4,999,474		348	348	144,375	02/10/2023	2.C FE
04010L-AZ-6	ARES CAPITAL CORPORATION SENIOR CORP_BND		05/04/2022	3RDPARTY		1,539,392	1,600,000	1,685,648	1,684,483		(7,092)		(7,092)		1,677,391		(137,999)	(137,999)	50,117	01/15/2026	2.C FE
04248N-AA-1	ARMY HAWAII FAMILY HOUSING TRU SENIOR MU		06/15/2022	VARIOUS		295,743	295,743	358,239	351,381		(55,638)		(55,638)		295,743				8,168	06/15/2050	1.D FE
042735-BC-3	ARROW ELECTRONICS INC SENIOR CORP_BND		06/09/2022	3RDPARTY		1,006,610	1,000,000	992,020	998,878		426		426		999,304		7,306	7,306	35,250	03/01/2023	2.C FE
04542B-FW-7	ASSET BACKED FUNDING CERTIFICA ABS_ABS		06/27/2022	PAYDOWN		11,794	11,794	11,665	11,725		68		68		11,794				51	08/25/2033	1.A FM
04685A-3F-6	ATHENE GLOBAL FUNDING SECURED CORP BND 1		05/04/2022	3RDPARTY		563,484	600,000	600,000							600,000		(36,516)	(36,516)	3,403	01/07/2025	1.F FE
048677-AB-4	ATLANTIC MARINE CORPS COMMUNIT SENIOR MU		06/01/2022	VARIOUS		97,173	97,173	91,662	92,769		4,404		4,404		97,173				2,596	12/01/2050	1.G FE
048677-AG-3	ATLANTIC MARINE CORPS COMMUNIT SECURED M		06/01/2022	VARIOUS		27,157	27,157	28,963	28,651		(1,494)		(1,494)		27,157				836	12/01/2051	1.G FE
04942U-AL-0	ATLAS SENIOR LOAN FUND LTD ATC SENIOR AB		06/07/2022	3RDPARTY		870,800	1,000,000	987,500	981,163		8,552		8,552		989,715		(118,915)	(118,915)	21,806	10/24/2031	2.C FE
05379B-AP-2	AVISTA CORPORATION SECURED CORP_BND 5.		04/01/2022	VARIOUS		10,500,000	10,500,000	11,751,285	10,541,764		(41,764)		(41,764)		10,500,000				269,063	04/01/2022	1.G FE
05491H-AA-5	BANC OF AMERICA MERRILL LYNCH SENIOR SEN		06/01/2022	PAYDOWN		5,832,044	5,832,044	4,725,778	5,592,386		239,658		239,658		5,832,044				28,863	07/27/2045	1.A FM
05491U-BH-0	BARCLAYS COMMERCIAL MORTGAGE S SUB SUB_C		04/26/2022	3RDPARTY		6,092,813	6,000,000	6,179,946	6,167,075		(16,745)		(16,745)		6,150,330		(57,518)	(57,518)	117,072	12/15/2051	2.B FM
05531U-AD-2	BCAP LLC TRUST BCAP_09-RR5 SENIOR WHOLE_		06/01/2022	PAYDOWN		114,376	121,633	96,850	79,594		34,782		34,782		114,376				2,658	02/26/2037	1.D FM
05531X-AG-9	BCAP LLC TRUST BCAP_09-RR3 WHOLE_CMO _09		06/01/2022	PAYDOWN		27,925	95,990	77,595	78,149		(50,224)		(50,224)		27,925				2,160	07/26/2037	1.D FM
05532V-BB-2	BCAP LLC TRUST BCAP_10-RR2 MEZZANIN WHOL		06/25/2022	PAYDOWN		231,700	231,700	174,644	193,431		38,269		38,269		231,700				703	08/26/2037	1.D FM
05536L-AD-7	BCAP LLC TRUST BCAP_11-RR8 WHOLE_CMO _1		06/01/2022	PAYDOWN		29,311	29,311	23,124	21,660		7,651		7,651		29,311				281	07/26/2036	1.D FM
05547H-AJ-0	BARCLAYS COMMERCIAL MORTGAGE S SUB_CMBS		05/27/2022	3RDPARTY		4,967,121	5,100,000	5,252,801	5,179,069		(3,142)		(3,142)		5,175,927		(208,806)	(208,806)	111,513	08/10/2035	1.A
05547H-AL-5	BARCLAYS COMMERCIAL MORTGAGE S SUB_CMBS		05/26/2022	3RDPARTY		8,627,695	9,000,000	9,269,406	9,145,411		(8,009)		(8,009)		9,137,402		(509,707)	(509,707)	209,912	08/10/2035	1.A
059469-AE-6	BANK OF AMERICA ALTERNATIVE LO WHOLE_CMO		06/01/2022	PAYDOWN		50,948	50,948	32,464	21,338		29,610		29,610		50,948				447	10/25/2036	1.D FM
05946X-XH-1	BANC OF AMERICA FUNDING CORPOR SUPSEN WH		06/21/2022	PAYDOWN		50,596	50,747	34,698	45,884		4,711		4,711		50,596				166	05/20/2035	1.D FM
059475-AB-9	BANK OF AMERICA ALTERNATIVE LO SUPSEN WH		06/01/2022	PAYDOWN			5,126	4,000	3,668		(3,725)		(3,725)						414	06/25/2037	1.D FM
059487-AC-2	BANK OF AMERICA ALTERNATIVE LO WHOLE_CMO		06/01/2022	PAYDOWN		19,749	23,689	19,544	19,859		(110)		(110)		19,749				581	07/25/2036	1.D FM
05949A-6J-4	BANC OF AMERICA MORTGAGE SECUR SENIOR WH		06/01/2022	PAYDOWN		162,901	168,581	121,905	141,354		21,547		21,547		162,901				1,585	06/25/2035	1.D FM
05949C-PL-4	BANK OF AMERICA MORTGAGE SECUR WHOLE_CMO		06/01/2022	PAYDOWN		24,843	24,843	19,519	23,333		1,510		1,510		24,843				222	01/25/2036	1.D FM
05949C-PL-4	BANK OF AMERICA MORTGAGE SECUR WHOLE_CMO		06/01/2022	PAYDOWN		517	517	425	502		16		16		517				6	01/25/2036	2.B FM
05949T-BF-5	BANK OF AMERICA FUNDING CORPOR SUPSEN WH		06/01/2022	PAYDOWN		1,197	1,795	1,596	1,559		(361)		(361)		1,197				43	01/25/2036	1.D FM
05951F-AK-0	BANC OF AMERICA FUNDING CORP B SENIOR WH		06/01/2022	PAYDOWN		16,840	16,316	13,005	14,395		2,445		2,445		16,840				389	01/25/2037	1.D FM
05951G-AC-6	BANC OF AMERICA FUNDING CORP B WHOLE_CMO		06/27/2022	PAYDOWN		82,978	82,731	57,188	57,055		25,923		25,923		82,978				196	03/25/2037	1.A FM
059522-BE-1	BANC OF AMERICA FUNDING CORPOR WHOLE_CMO		06/01/2022	PAYDOWN		42,308	42,918	42,486	42,817		(509)		(509)		42,308				539	05/20/2036	2.B FM
059529-AJ-6	BANC OF AMERICA FUNDING CORPOR SUPSEN WH		06/01/2022	PAYDOWN		225,739	221,451	171,160	152,940		72,799		72,799		225,739				4,938	09/25/2037	1.D FM
05952F-AK-9	BANC OF AMERICA MORTGAGE SECUR SENIOR WH		06/01/2022	PAYDOWN		22,465	27,940	22,789	24,087		(1,622)		(1,622)		22,465				565	05/25/2037	2.B FM
05952X-AE-4	BANC OF AMERICA FUNDING CORPOR WHOLE_CMO		06/01/2022	PAYDOWN		86,069	113,037	87,604	90,995		(4,925)		(4,925)		86,069				2,595	07/26/2036	1.D FM
05963S-AE-2	BANC OF AMERICA FUNDING CORPOR WHOLE_CMO		06/27/2022	PAYDOWN			6,547	3,855	5,468		(5,468)		(5,468)						53	09/26/2036	1.D FM
06036F-BG-5	BNK_18-B15 SUB SUB_CMBS _18-B15 4.811%		04/26/2022	3RDPARTY		4,296,152	4,250,000	4,335,895	4,315,212		(2,108)		(2,108)		4,313,104		(16,951)	(16,951)	81,339	11/15/2061	1.A
065606-AG-0	BANK OF THE WEST AUTO TRUST BW ABS_ABS _		04/26/2022	3RDPARTY		8,481,074	8,500,000	8,499,250	8,499,492		297		297		8,499,789		(18,715)	(18,715)	105,199	07/15/2026	1.G FE
				REDEMPTION 100.0000																	
070101-F#-2	BASIN ELECTRIC POWER COOPERATI 1ST_MTG C		06/15/2022			24,769	24,769	24,769	24,769						24,769				508	06/15/2034	1.F
07274E-AG-8	BAYER US FINANCE LLC SENIOR CORP_BND 144		06/23/2022	3RDPARTY		3,426,465	3,500,000	3,517,500	3,491,479		13,328		13,328		3,504,806		(78,341)	(78,341)	84,984	10/08/2024	2.B FE
07325V-AF-1	BAYVIEW FINANCIAL ACQUISITION SENIOR ABS		06/01/2022	PAYDOWN		9,345	9,345	9,449	9,445		(101)		(101)		9,345				249	05/28/2037	1.A FM
07335C-AK-0	BARCLAYS COMMERCIAL MORTGAGE S SENIOR_CM		06/01/2022	PAYDOWN				116,439	175,278		(175,278)		(175,278)						6,446	08/15/2052	1.A FE
07386H-ZE-4	BEAR STEARNS ALT-A TRUST BALTA SUPSEN WH		06/01/2022	PAYDOWN		36,677	36,720	29,536	18,219		18,458		18,458		36,677				440	01/25/2036	1.D FM
073871-BL-8	BEAR STEARNS ALT-A TRUST BALTA WHOLE_CMO		06/01/2022	PAYDOWN		36,272	36,974	32,319	32,116		4,156		4,156		36,272				457	07/25/2036	4.B FM
073875-AK-2	BEAR STEARNS ALT-A TRUST BALTA SUPSEN WH		06/01/2022	PAYDOWN		244,476	212,110	148,875	73,743		170,734		170,734		244,476				3,650	12/25/2046	1.D FM
073879-PS-1	BEAR STEARNS ASSET BACKED SECU MEZZANIN		06/27/2022	PAYDOWN		88,748	88,748	69,070	82,548		6,200		6,200		88,748				526	01/25/2035	1.A FM
07387A-BR-5	BEAR STEARNS ADJUSTABLE RATE M SENIOR WH		06/01/2022	PAYDOWN		27,760	23,715	21,463	16,885		10,875		10,875		27,760				367	08/25/2035	1.D FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
073882-AD-4	BEAR STEARNS ADJUSTABLE RATE M SUPSEN WH		04/01/2022	PAYDOWN		31,291	30,851	26,208	26,262		5,029		5,029		31,291				293	10/25/2036	1.A FM
073882-AD-4	BEAR STEARNS ADJUSTABLE RATE M SUPSEN WH		06/01/2022	PAYDOWN		25,132	24,993	21,231	21,275		3,857		3,857		25,132				359	10/25/2036	1.D FM
07388D-AC-2	BEAR STEARNS ARM BSARM_06-2 SUPSEN WHOLE		04/29/2022	REDEMPTION 93.4373		22,307	23,873	20,803	20,303		2,004		2,004		22,307				293	07/25/2036	1.A FM
07388D-AC-2	BEAR STEARNS ARM BSARM_06-2 SUPSEN WHOLE		06/01/2022	REDEMPTION 100.0000		66,435	66,435	57,891	56,499		9,936		9,936		66,435				979	07/25/2036	1.D FM
07389K-AA-9	BEAR STEARNS ALT-A TRUST II BS SUPSEN WH		06/01/2022	PAYDOWN		198,678	270,112	185,351	88,676		110,002		110,002		198,678				3,205	09/25/2047	1.D FM
07401A-AA-5	BEAR STEARNS MORTGAGE FUNDING SUPSEN WHO		06/27/2022	PAYDOWN		83,362	83,362	68,175	58,372		24,990		24,990		83,362				141	09/25/2046	1.A FM
081331-AB-6	BELVOIR LD LLC VA SENIOR MUNITAX_BND REV		06/15/2022	VARIOUS		263,070	263,070	259,782	262,188		883		883		263,070				6,616	12/15/2025	1.D FE
081331-AE-0	BELVOIR LD LLC VA SENIOR MUNITAX_BND REV		06/15/2022	VARIOUS		35,589	35,589	38,651	37,868		(2,279)		(2,279)		35,589				943	12/15/2035	1.E FE
08161B-BC-6	BENCHMARK MORTGAGE TRUST BMARK SUB SUB_C		05/09/2022	3RDPARTY		10,142,773	11,000,000	11,241,377	11,162,070		(7,434)		(7,434)		11,154,636		(1,011,862)	(1,011,862)	222,185	04/12/2051	1.D
085770-AA-3	BERRY GLOBAL INC SECURED CORP_BND 144A		06/17/2022	3RDPARTY		9,460,650	9,725,000	10,076,672	10,066,228		(79,159)		(79,159)		9,987,069		(526,419)	(526,419)	413,238	07/15/2026	2.C FE
09143#-AA-3	BISHOP HILL ENERGY LLC SECURED CORP_BND		06/30/2022	REDEMPTION 100.0000		98,097	98,097	98,097	98,097						98,097				1,618	06/30/2037	3.C PL
09247X-AJ-0	BLACKROCK INC SENIOR CORP_BND 3.375% 0		06/01/2022	MATURITY		300,000	300,000	316,531	303,766		(3,766)		(3,766)		300,000				5,063	06/01/2022	1.D FE
09261H-AG-2	BLACKSTONE PRIVATE CREDIT FUND SENIOR CO		05/04/2022	3RDPARTY		1,592,509	1,700,000	1,698,164	1,698,200		217		217		1,698,417		(105,908)	(105,908)	18,199	11/22/2024	2.C FE
09630A-AL-0	BLUEMOUNTAIN CLO LTD BLUEM_18 MEZZANIN A		06/07/2022	3RDPARTY		728,000	800,000	800,000	800,000						800,000		(72,000)	(72,000)	18,347	10/25/2030	2.C FE
099724-AJ-5	BORGWARNER INC SENIOR CORP_BND 3.375%		06/27/2022	3RDPARTY		1,075,272	1,100,000	1,097,778	1,098,577		745		745		1,099,322		(24,050)	(24,050)	29,288	03/15/2025	2.A FE
10240*-AA-7	BOWIE ACQUISITIONS LLC CORP_BND 3.920%		06/30/2022	REDEMPTION 100.0000		736,966	736,966	736,966	736,966						736,966				14,445	09/30/2038	2.C PL
10623*-AA-4	BRAZOS SANDY CREEK ELECTRIC CO CORP_BND		06/30/2022			229,167	229,167	126,042	192,087		106,336	69,256	37,080		229,167				7,494	06/30/2024	6. FE
110122-DE-5	BRISTOL-MYERS SQUIBB CO SENIOR CORP_BND		06/14/2022	3RDPARTY		982,949	1,000,000	964,768	970,675		1,905		1,905		972,580		10,370	10,370	31,850	02/20/2028	1.F FE
11042A-AA-2	BRITISH AIRWAYS PASS THROUGH T SECURED C		06/20/2022	VARIOUS		1,127,587	1,127,587	1,127,587	1,127,587						1,127,587				26,075	12/20/2025	1.F FE
11133T-AC-7	BROADRIDGE FINANCIAL SOLUTIONS SENIOR CO		06/07/2022	3RDPARTY		4,258,955	4,350,000	4,332,122	4,341,216		801		801		4,342,017		(83,063)	(83,063)	66,555	06/27/2026	2.A FE
124857-AR-4	PARAMOUNT GLOBAL SENIOR CORP_BND 2.900		06/22/2022	3RDPARTY		4,599,850	5,000,000	4,917,500	4,957,146		3,809		3,809		4,960,955		(361,105)	(361,105)	136,542	01/15/2027	2.B FE
12532A-BB-4	CFCRE COMMERCIAL MORTGAGE TRUS SUB SUB_C		04/26/2022	3RDPARTY		3,334,023	3,500,000	3,604,974	3,554,086		(3,550)		(3,550)		3,550,537		(216,513)	(216,513)	54,366	11/10/2049	1.D
12541W-AA-8	CH ROBINSON WORLDWIDE INC SENIOR CORP_BN		06/22/2022	3RDPARTY		7,535,132	7,870,000	7,822,937	7,838,191		2,144		2,144		7,840,335		(305,203)	(305,203)	228,624	04/15/2028	2.A FE
12543R-AT-6	COUNTRYWIDE HOME LOANS CWHL_07 SENIOR WH		06/01/2022	PAYDOWN		37,097	38,549	32,486	23,953		13,144		13,144		37,097				942	04/25/2037	1.D FM
12543R-BJ-7	COUNTRYWIDE HOME LOANS CWHL_07 SENIOR WH		06/01/2022	PAYDOWN		40,189	41,762	33,959	25,038		15,151		15,151		40,189				1,021	04/25/2037	1.D FM
12543T-AB-1	COUNTRYWIDE HOME LOANS CWHL_06 SENIOR WH		06/01/2022	PAYDOWN		118,295	120,745	98,725	65,199		53,096		53,096		118,295				3,361	09/25/2036	1.D FM
12543U-AE-2	COUNTRYWIDE HOME LOANS CWHL_06 SENIOR WH		05/01/2022	PAYDOWN			401	326	223		(223)		(223)						11	10/25/2036	1.D FM
12544D-AW-9	COUNTRYWIDE HOME LOANS CWHL_07 SENIOR WH		06/01/2022	PAYDOWN		22,041	22,103	19,318	14,720		7,321		7,321		22,041				618	09/25/2037	1.D FM
12544L-AQ-4	COUNTRYWIDE HOME LOANS CWHL_07 SENIOR WH		06/01/2022	PAYDOWN		33,688	36,357	31,663	21,994		11,694		11,694		33,688				793	08/25/2037	1.D FM
12545A-AX-2	COUNTRYWIDE HOME LOANS CWHL_07 SUPSEN WH		06/01/2022	PAYDOWN		34,632	33,673	29,872	20,170		14,462		14,462		34,632				749	01/25/2038	1.D FM
12545B-AC-6	COUNTRYWIDE HOME LOANS CWHL_08 WHOLE_CMO		06/25/2022	PAYDOWN		654	654	596	441		213		213		654				20	08/25/2037	1.D FM
12545B-AC-6	COUNTRYWIDE HOME LOANS CWHL_08 WHOLE_CMO		05/25/2022	PAYDOWN		825	825	752	557		269		269		825				21	08/25/2037	2.B FM
12545B-AC-6	COUNTRYWIDE HOME LOANS CWHL_08 WHOLE_CMO		04/25/2022	PAYDOWN		83,395	82,853	75,516	55,893		27,502		27,502		83,395				1,656	08/25/2037	3.B FM
12554C-AN-8	CIM TRUST CIM_18-J1 SUPSEN WHOLE_CMO _18		04/01/2022	PAYDOWN		28,826	28,826	27,280	28,372		455		455		28,826				336	03/25/2048	1.A FM
12554C-AN-8	CIM TRUST CIM_18-J1 SUPSEN WHOLE_CMO _18		06/01/2022	PAYDOWN		518,268	518,268	490,466	510,095		8,173		8,173		518,268				7,996	03/25/2048	1.A
12556M-AB-0	CIM TRUST CIM_19-J1 SUPSEN WHOLE_CMO _19		06/01/2022	PAYDOWN		241,313	241,313	244,555	243,584		(2,271)		(2,271)		241,313				3,518	08/25/2049	1.A
12558T-AA-5	CIM TRUST CIM_19-J2 WHOLE_CMO _19-J2 144		06/25/2022	PAYDOWN		113,837	113,837	116,682	116,267		(2,430)		(2,430)		113,837				1,651	10/25/2049	1.A
12566V-AE-2	CITIMORTGAGE ALTERNATIVE LOAN SUPSEN WHO		06/01/2022	PAYDOWN		118,997	127,810	99,014	99,662		19,335		19,335		118,997				2,775	04/25/2037	1.D FM
12624N-AC-4	COMM MORTGAGE TRUST COMM_12-LT LCF SENIO		04/08/2022	VARIOUS		9,686,531	9,900,000	9,836,640	9,843,208		23,200	26,260	(3,060)		9,840,148		(153,616)	(153,616)	122,471	10/05/2030	1.A FM
12624P-AF-2	COMM MORTGAGE TRUST COMM_12-CR SENIOR SE		06/01/2022	PAYDOWN				1,429,188	36,890		(36,890)		(36,890)						82,435	10/17/2045	1.F FE
12624Q-AS-2	COMM MORTGAGE TRUST COMM_12-CR SENIOR CM		06/01/2022	PAYDOWN				1,164,676	69,240		(69,240)		(69,240)						56,542	10/15/2045	1.E FE
12625F-AF-3	COMM MORTGAGE TRUST COMM_13-CR SENIOR CM		06/01/2022	PAYDOWN				32,891	3,759		(3,759)		(3,759)						1,784	03/10/2046	1.A FE
12625U-BC-6	COMM MORTGAGE TRUST COMM_13-CR SENIOR CM		06/01/2022	PAYDOWN				159,557	4,390		(4,390)		(4,390)						6,315	07/10/2045	1.A FE
126281-BE-3	CSAIL COMMERCIAL MORTGAGE TRUS SUB SUB_C		05/09/2022	3RDPARTY		10,284,141	11,000,000	11,330,000	11,117,602		(12,739)		(12,739)		11,104,863		(820,723)	(820,723)	196,456	04/15/2050	1.A
126379-AH-9	CREDIT SUISSE MORTGAGE CAPITAL WHOLE_CMO		06/01/2022	PAYDOWN		11,637	8,645	6,435	6,134		5,504		5,504		11,637				342	06/25/2037	1.D FM
12638P-BT-5	CREDIT SUISSE MORTGAGE TRUST C SUPSEN WH		06/01/2022	PAYDOWN		294,504	294,504	245,911	259,866		34,638		34,638		294,504				6,745	04/25/2037	1.D FM
12639G-DD-7	CREDIT SUISSE MORTGAGE CAPITAL WHOLE_CMO		06/01/2022	PAYDOWN		106,510	106,510	90,267	99,618		6,892		6,892		106,510				1,041	10/26/2035	1.D FM
12641R-AS-9	CREDIT SUISSE MORTGAGE CAPITAL SENIOR WH		06/01/2022	PAYDOWN		168,959	164,768	130,167	124,761		44,198		44,198		168,959				4,265	10/26/2035	1.D FM
12641T-AS-5	CREDIT SUISSE MORTGAGE CAPITAL WHOLE_CMO		06/01/2022	PAYDOWN		259,791	259,423	210,295	223,660		36,131		36,131		259,791				2,403	06/25/2036	1.D FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
12643G-AQ-5	CREDIT SUISSE MORTGAGE CAPITAL SENIOR WH		04/01/2022	PAYDOWN		13,688	13,688	10,693	13,390		298		298		13,688				125	10/26/2036	1.A FM
12645Q-AC-2	CREDIT SUISSE MORTGAGE CAPITAL SENIOR WH		05/04/2022	PAYDOWN		437,840	437,840	287,538	306,755		131,085		131,085		437,840				4,514	03/25/2036	1.D FM
12645Q-CN-6	CREDIT SUISSE MORTGAGE CAPITAL SENIOR WH		06/01/2022	PAYDOWN		66,557	66,557	44,926	28,274		38,282		38,282		66,557				813	07/28/2036	1.D FM
12645V-AY-3	CREDIT SUISSE MORTGAGE TRUST C SENIOR WH		06/01/2022	PAYDOWN		62,827	58,898	40,419	46,002		16,826		16,826		62,827				694	02/27/2037	1.D FM
12645V-AY-3	CREDIT SUISSE MORTGAGE TRUST C SENIOR WH		04/01/2022	PAYDOWN		36,659					36,659		36,659		36,659				268	02/27/2037	1.D FM
12646U-AN-8	CREDIT SUISSE COMMERCIAL MORTG SUPSEN WH		06/01/2022	PAYDOWN		91,185	91,185	91,271	91,211		(26)		(26)		91,185				1,208	03/25/2043	1.A
12652C-AR-0	CREDIT SUISSE MORTGAGE TRUST C WHOLE_CMO		06/01/2022	PAYDOWN		639,973	639,973	654,247	645,501		(5,528)		(5,528)		639,973				9,307	10/25/2047	1.A
				REDEMPTION 100.0000																	
126650-BS-8	CVS HEALTH CORP SECURED CORP_BND 144A		06/10/2022			1,127	1,127	1,127	1,127						1,127				35	01/10/2032	2.B FE
126671-YC-4	COUNTRYWIDE ASSET-BACKED CERTI ABS_ABS _		06/27/2022	PAYDOWN		40,674	40,674	36,098	40,705		(30)		(30)		40,674				228	03/25/2033	1.A FM
126673-DQ-2	COUNTRYWIDE ASSET-BACKED CERTI SUB ABS_A		06/01/2022	PAYDOWN		254,030	180,757	181,941	180,805		73,225		73,225		254,030				4,165	12/25/2034	1.A FM
12667F-2R-5	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH		04/01/2022	PAYDOWN			(51)	(39)	(27)		27		27						1	03/25/2035	1.D FM
12667F-A4-7	COUNTRYWIDE ALTERNATIVE LOAN T WHOLE_CMO		06/01/2022	PAYDOWN		1,874	1,874	1,762	1,898		(24)		(24)		1,874				18	12/25/2034	1.A FM
12667F-R6-4	COUNTRYWIDE ALTERNATIVE LOAN T WHOLE_CMO		06/01/2022	PAYDOWN		64,107	65,454	60,671	63,662		445		445		64,107				1,510	02/25/2035	1.D FM
12668A-AG-0	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH		06/01/2022	PAYDOWN		29,005	28,879	22,277	18,798		10,206		10,206		29,005				667	10/25/2035	1.D FM
12668A-AG-0	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH		06/01/2022	PAYDOWN		1,997	1,999	1,749	1,538		460		460		1,997				48	10/25/2035	4.B FM
12668A-Q2-4	COUNTRYWIDE ALTERNATIVE LOAN T SENIOR WH		06/01/2022	PAYDOWN		72,240	79,846	62,000	54,165		18,075		18,075		72,240				1,854	12/25/2035	1.D FM
12668A-X9-1	COUNTRYWIDE ALTERNATIVE LOAN T WHOLE_CMO		06/01/2022	PAYDOWN		8,652	9,179	7,848	6,558		2,094		2,094		8,652				203	01/25/2036	1.D FM
12668B-VB-6	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH		06/01/2022	PAYDOWN		15,901	16,060	12,364	6,904		8,997		8,997		15,901				425	05/25/2036	1.D FM
12668B-XC-2	COUNTRYWIDE ALTERNATIVE LOAN T SENIOR WH		06/01/2022	PAYDOWN		17,771	15,486	12,156	9,779		7,992		7,992		17,771				519	05/25/2036	1.D FM
126694-F3-7	COUNTRYWIDE HOME LOANS CWHL_06 ABS 0A4-A		06/27/2022	PAYDOWN		10,422	10,422	3,911			6,511		6,511		10,422				49	04/25/2046	1.D FM
126694-F3-7	COUNTRYWIDE HOME LOANS CWHL_06 ABS 0A4-A		04/25/2022	PAYDOWN		32,468	32,468	12,184			20,284		20,284		32,468				76	04/25/2046	6. FE
126694-GU-6	COUNTRYWIDE HOME LOANS CWHL_05 SUPSEN WH		06/01/2022	PAYDOWN		20,961	25,031	18,568	17,683		3,278		3,278		20,961				508	11/25/2035	1.D FM
126694-JG-4	COUNTRYWIDE HOME LOANS CWHL_05 SENIOR WH		06/27/2022	PAYDOWN		98,538	98,538	87,729	90,944		7,594		7,594		98,538				299	09/25/2035	1.D FM
126694-JH-2	COUNTRYWIDE HOME LOANS CWHL_05 SENIOR WH		05/01/2022	PAYDOWN				16,628	10,428		(10,428)		(10,428)						2,169	09/25/2035	5.C FE
126694-JH-2	COUNTRYWIDE HOME LOANS CWHL_05 SENIOR WH		06/01/2022	PAYDOWN				11,762	7,377		(7,377)		(7,377)						2,067	09/25/2035	6. FE
126694-JT-6	COUNTRYWIDE HOME LOANS CWHL_05 SUPSEN WH		06/01/2022	PAYDOWN		87,974	82,400	62,105	56,996		30,978		30,978		87,974				1,919	11/25/2035	1.D FM
126694-K3-1	COUNTRYWIDE HOME LOANS CWHL_06 SENIOR WH		06/01/2022	PAYDOWN		3,708	3,037	2,879	2,036		1,672		1,672		3,708				124	04/25/2036	1.D FM
126694-NV-6	COUNTRYWIDE HOME LOANS CWHL_05 WHOLE_CMO		05/01/2022	PAYDOWN		58,637	64,644	56,475	34,827		23,252		23,252		58,637				2,055	12/25/2035	1.D FM
126694-TD-0	COUNTRYWIDE HOME LOANS CWHL_05 WHOLE_CMO		06/01/2022	PAYDOWN		71,662	73,513	64,551	42,329		29,333		29,333		71,662				2,094	12/25/2035	1.D FM
126694-TS-7	COUNTRYWIDE HOME LOANS CWHL_05 SENIOR WH		06/01/2022	PAYDOWN		76,059	75,650	66,039	54,869		21,190		21,190		76,059				1,471	01/25/2036	1.D FM
126694-VM-7	COUNTRYWIDE HOME LOANS CWHL_05 WHOLE_CMO		06/01/2022	PAYDOWN		10,935	10,896	8,008	9,307		1,628		1,628		10,935				146	02/20/2036	1.D FM
126694-WE-4	COUNTRYWIDE HOME LOANS CWHL_06 SUPSEN WH		06/01/2022	PAYDOWN		114,699	112,791	91,022	91,281		23,418		23,418		114,699				1,167	03/20/2036	1.D FM
12669D-6H-6	COUNTRYWIDE HOME LOANS CWHL_03 SENIOR WH		06/01/2022	PAYDOWN		13,135	13,135	12,215	12,080		1,054		1,054		13,135				315	05/25/2033	1.A FM
12669F-RG-0	COUNTRYWIDE HOME LOANS CWHL_04 SUPSEN WH		06/01/2022	PAYDOWN		72,471	72,471	73,015	72,616		(145)		(145)		72,471				1,666	05/25/2034	1.A FM
				REDEMPTION 100.0000																	
12702*-AA-4	CVS LSE BACKD PT PP TR SER 201 CORP_BND		06/10/2022			41,901	41,901	41,901	41,901						41,901				680	10/10/2039	2.B
127055-AH-4	CABOT CORPORATION SENIOR CORP_BND 3.70		06/28/2022	VARIOUS		29,550,000	29,550,000	30,180,223	29,589,456		(35,900)		(35,900)		29,553,556		(3,556)	(3,556)	1,041,720	07/15/2022	2.B FE
133131-AT-9	CAMDEN PROPERTY TRUST SENIOR CORP_BND		06/21/2022	3RDPARTY		14,653,223	14,650,000	14,195,923	14,594,981		27,258		27,258		14,622,239		30,984	30,984	225,691	12/15/2022	1.G FE
134011-AJ-4	CAMP PENDLETON & QUANTICO HOUS SENIOR MU		04/01/2022	VARIOUS		235,000	235,000	246,010	244,133		(73)		(73)		244,060		(9,060)	(9,060)	6,547	10/01/2050	2.B FE
				REDEMPTION 100.0000																	
134011-AJ-4	CAMP PENDLETON & QUANTICO HOUS SENIOR MU		04/01/2022																	10/01/2050	2.B FE
134429-BG-3	CAMPBELL SOUP COMPANY SENIOR CORP_BND		06/27/2022	3RDPARTY		10,953,721	11,250,000	11,237,288	11,241,497		592		592		11,242,090		(288,368)	(288,368)	365,070	03/15/2028	2.B FE
14040H-BF-1	CAPITAL ONE FINANCIAL CORPORAT SENIOR CO		06/23/2022	3RDPARTY		4,475,070	4,500,000	4,642,920	4,544,046		(9,669)		(9,669)		4,534,378		(59,308)	(59,308)	113,906	04/24/2024	2.A FE
14040H-BJ-3	CAPITAL ONE FINANCIAL CORPORAT SUB CORP_		04/07/2022	3RDPARTY		5,099,000	5,000,000	5,431,300	5,425,804		(29,620)		(29,620)		5,396,184		(297,184)	(297,184)	92,750	10/29/2025	2.B FE
14069B-AA-2	CAPMARK MILITARY HOUSING TRUST SENIOR MU		06/10/2022	VARIOUS		35,652	35,652	32,265	32,739		2,913		2,913		35,652				854	02/10/2052	2.A
14069E-AA-6	CAPMARK MILITARY HOUSING TRUST MUNITAX_B		06/10/2022	VARIOUS		91,639	91,639	100,760	99,808		(8,168)		(8,168)		91,639				2,324	07/10/2052	1.E FE
				REDEMPTION 100.0000																	
14173#-AA-6	CARESOURCE DMANAGEMENT GRP CO CORP_BND		06/15/2022			46,921	46,921	46,921	46,921						46,921				912	03/15/2044	1.E
14314X-AG-4	CARMAX AUTO OWNER TRUST SUB ABS_ABS _18-		04/28/2022	3RDPARTY		3,502,871	3,500,000	3,499,286	3,499,650		350		350		3,500,000		2,871	2,871	53,145	04/15/2025	1.F FE
14315E-AG-5	CARMAX AUTO OWNER TRUST CARMX SUB ABS_AB		04/28/2022	3RDPARTY		2,513,184	2,500,000	2,499,917	2,499,951		5		5		2,499,956		13,228	13,228	39,483	04/15/2025	2.B FE
144285-AK-9	CARPENTER TECHNOLOGY CORPORATI SENIOR CO		04/15/2022	CALL 102.0063		10,200,629	10,000,000	9,984,700	9,997,862		519		519		9,998,381		1,619	1,619	477,518	03/01/2023	3.C FE
144531-AE-0	CARRINGTON MORTGAGE LOAN TRUST MEZZANIN		06/27/2022	PAYDOWN		37,959	37,959	35,681	36,546		1,413		1,413		37,959				889	05/25/2034	1.A FM
14855J-AB-1	CASTLELAKE AIRCRAFT SECURITIZA SENIOR AB		06/15/2022	PAYDOWN		201,110	201,110	201,051	203,031		(1,921)		(1,921)		201,110				3,381	08/15/2041	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
14855J-AC-9	CASTLELAKE AIRCRAFT SECURITIZA SUB ABS_A		05/15/2022	PAYDOWN		186,610	186,610	186,482	189,627		(3,018)		(3,018)		186,610				3,881	08/15/2041	2.C FE
14856E-AA-3	CASTLE AIRCRAFT SECURITIZATION ABS_ABS _		06/15/2022	PAYDOWN		90,432	90,432	90,027	90,196		235		235		90,432				1,759	03/15/2034	2.A PL
14856E-AB-1	CASTLE AIRCRAFT SECURITIZATION ABS_ABS _		05/15/2022	PAYDOWN		57,832	57,832	57,605	57,560		271		271		57,832				1,260	03/15/2034	2.B FE
14856E-AB-1	CASTLE AIRCRAFT SECURITIZATION ABS_ABS _		06/15/2022	PAYDOWN		19,378	19,378	19,302	19,287		91		91		19,378				557	03/15/2034	3.A PL
15502#-AA-5	CENTRAL PORT LLC CORP_BND 4.860% 11/05		06/30/2022	REDEMPTION 100.0000		225,000	225,000	225,000	225,828		(828)		(828)		225,000				5,468	11/05/2029	3.A
161631-AX-4	CHASE MORTGAGE FINANCE CORPORA SUPSEN WH		06/01/2022	PAYDOWN		234,431	229,604	137,647	130,330		104,101		104,101		234,431				6,788	07/25/2037	1.D FM
16163B-AW-4	CHASE MORTGAGE FINANCE CORP CH SENIOR WH		06/01/2022	PAYDOWN		142,940	98,462	80,341	54,620		88,320		88,320		142,940				2,989	10/25/2036	1.D FM
16165L-AF-7	CHASEFLEX TRUST CFLX_06-1 WHOLE_CMO _06-		06/01/2022	PAYDOWN		130,017	119,770	101,131	105,730		24,287		24,287		130,017				2,049	06/25/2036	1.D FM
16165Y-AC-6	CHASEFLEX TRUST CFLX_07-M1 SUPSEN WHOLE_		06/25/2022	PAYDOWN		53,786	53,786	40,542	22,716		31,070		31,070		53,786				276	08/25/2037	1.A FM
162665-AN-3	CHC COMMERCIAL MORTGAGE TRUST SUB SUB_CM		06/15/2022	PAYDOWN		869	869	826	830		39		39		869				12	06/15/2034	1.A
162665-AQ-6	CHC COMMERCIAL MORTGAGE TRUST SUB SUB_CM		06/15/2022	PAYDOWN		497	497	394	402		94		94		497				7	06/15/2034	1.A
16412X-AC-9	CHENIERE CORPUS CHRISTI HOLDIN SECURED C		04/07/2022	3RDPARTY		3,169,200	3,000,000	3,335,540	3,328,788		(31,535)		(31,535)		3,297,252		(128,052)	(128,052)	47,979	03/31/2025	2.C FE
166764-AH-3	CHEVRON CORP SENIOR CORP_BND 3.191% 06		05/11/2022	VARIOUS		48,508,499	48,000,000	47,665,220	47,936,336		20,553		20,553		47,956,889		43,111	43,111	1,091,388	06/24/2023	1.D FE
16678W-AA-4	CHEVY CHASE MORTGAGE FUNDING C SENIOR WH		06/27/2022	PAYDOWN		134,692	134,003	115,745	122,306		12,386		12,386		134,692				367	04/25/2047	1.A FM
17025T-AV-3	COUNTRYWIDE HOME LOANS CWHL_07 SUPSEN WH		06/01/2022	PAYDOWN		108,256	109,430	85,180	80,701		27,555		27,555		108,256				2,891	09/25/2037	1.D FM
171340-AH-5	CHURCH & DWIGHT CO INC SENIOR CORP_BND		06/28/2022	3RDPARTY		21,102,667	21,109,000	20,359,586	20,839,274		246,020		246,020		21,085,293		17,374	17,374	453,477	10/01/2022	2.A FE
17180W-AG-0	COMMERCIAL INDUSTRIAL FINANCE MEZZANIN A		04/04/2022	3RDPARTY		4,965,345	5,000,000	5,000,000	5,000,000						5,000,000		(34,655)	(34,655)	70,033	04/20/2031	2.C FE
172973-W8-8	CITICORP MORTGAGE SECURITIES C SENIOR WH		06/01/2022	PAYDOWN		2,356	2,357	2,251	2,357		(1)		(1)		2,356				49	01/25/2027	1.A FM
17307G-2Z-0	CITIGROUP MORTAGE LOAN TRUST I WHOLE CMO		06/01/2022	PAYDOWN		49,270	49,270	48,976			293		293		49,270				187	10/25/2035	1.D FM
17307G-FQ-6	CITIGROUP MORTGAGE LOAN TRUST SENIOR WHO		06/01/2022	PAYDOWN		105,295	105,295	102,794	103,465		1,830		1,830		105,295				2,873	07/25/2034	1.D FM
17307G-T4-0	CITIGROUP MORTGAGE LOAN TRUST SUPSEN WHO		06/01/2022	PAYDOWN		82,322	89,312	47,529	45,419		36,904		36,904		82,322				1,210	12/25/2035	1.D FM
17307G-VM-7	CITIGROUP MORTGAGE LOAN TRUST ABS_ABS _0		06/01/2022	PAYDOWN		149,821	149,821	145,710	140,613		9,207		9,207		149,821				3,040	08/25/2035	1.D FM
17309Y-AE-7	CITIGROUP MORTGAGE LOAN TRUST WHOLE_CMO		06/01/2022	PAYDOWN		62,434	62,507	48,365	39,370		23,064		23,064		62,434				1,142	10/25/2036	1.D FM
17311L-AA-9	CITIGROUP MORTGAGE LOAN TRUST SUPSEN WHO		06/01/2022	PAYDOWN		265,110	266,512	221,845	218,478		46,632		46,632		265,110				3,427	04/25/2037	1.D FM
17312F-AL-7	CITIGROUP MORTGAGE SECURITIES SUPSEN WHO		06/01/2022	PAYDOWN		22,557	25,064	22,846	22,873		(316)		(316)		22,557				677	04/25/2037	1.D FM
17315A-AB-7	CITIGROUP MORTGAGE LOAN TRUST WHOLE_CMO		06/01/2022	PAYDOWN		56,148	56,290	48,529	46,612		9,536		9,536		56,148				620	04/25/2036	1.D FM
17316Y-AH-1	CITIGROUP MORTGAGE LOAN TRUST MEZZANIN W		06/01/2022	PAYDOWN		40,429	36,322	28,036	32,124		8,305		8,305		40,429				1,326	12/25/2036	1.D FM
17318Y-AB-8	CITIGROUP MORTGAGE LOAN TRUST MEZZANIN W		06/01/2022	PAYDOWN		42,679	42,629	31,825	36,369		6,310		6,310		42,679				540	04/27/2037	1.D FM
17319G-AJ-3	CITIGROUP MORTGAGE LOAN TRUST WHOLE_CMO		06/01/2022	PAYDOWN		38,574	38,780	33,173	34,655		3,920		3,920		38,574				421	03/25/2036	1.D FM
17320D-AU-2	CITIGROUP COMMERCIAL MORTGAGE SUB SUB_CM		05/03/2022	3RDPARTY		4,935,742	5,000,000	4,930,469	4,979,736		3,686		3,686		4,983,422		(47,680)	(47,680)	95,172	04/10/2046	1.D
17322J-AB-9	CITIGROUP MORTGAGE LOAN TRUST WHOLE_CMO		06/01/2022	PAYDOWN		399,911	392,688	303,388	343,662		56,249		56,249		399,911				2,931	02/20/2036	1.D FM
17323X-AP-6	CITIGROUP MORTGAGE LOAN TRUST MEZZANIN A		06/27/2022	PAYDOWN		115,288	102,485	69,049	82,248		33,040		33,040		115,288				386	01/25/2036	1.A FM
189054-AU-3	CLOROX COMPANY SENIOR CORP_BND 3.500%		06/12/2022	CALL 100.9917		9,089,250	9,000,000	9,026,725	9,009,482		(2,070)		(2,070)		9,007,412		(7,412)	(7,412)	244,125	12/15/2024	2.A FE
18976G-AN-6	CITIMORTGAGE ALTERNATIVE LOAN WHOLE_CMO		06/01/2022	PAYDOWN		80,178	91,023	71,203	72,282		7,896		7,896		80,178				1,683	06/25/2037	1.D FM
19424W-AB-3	COLLEGE AVE STUDENT LOANS LLC ABS_ABS _2		06/25/2022	PAYDOWN		205,423	205,423	205,303	205,304		119		119		205,423				2,303	07/26/2055	1.A FE
20030N-DR-9	COMCAST CORPORATION SENIOR CORP_BND 144A		06/06/2022	TAX FREE EXCHANGE		263,000	263,000	263,000	263,000						263,000				4,556	11/01/2051	1.G FE
20030N-DV-0	COMCAST CORPORATION SENIOR CORP_BND 144A		06/06/2022	TAX FREE EXCHANGE		5,779,270	6,600,000	5,775,858			3,412		3,412		5,779,270				121,571	11/01/2063	1.G FE
207597-EF-8	CONNECTICUT LIGHT AND POWER CO SECURED C		06/23/2022	VARIOUS		7,282,843	7,305,000	6,857,934	7,249,483		25,638		25,638		7,275,122		7,721	7,721	172,576	01/15/2023	1.E FE
20825C-BB-9	CONOCOPHILLIPS SENIOR CORP_BND 144A 4.		05/06/2022	VARIOUS		25,262,870	25,000,000	25,268,244	25,262,159		711		711		25,262,870				751,563	10/01/2047	1.G FE
21036P-AP-3	CONSTELLATION BRANDS INC SENIOR CORP_BND		04/04/2022	3RDPARTY		4,187,240	4,000,000	4,473,240	4,467,448		(30,570)		(30,570)		4,436,878		(249,638)	(249,638)	65,972	12/01/2025	2.B FE
21036P-AS-7	CONSTELLATION BRANDS INC SENIOR CORP_BND		06/24/2022	3RDPARTY		13,365,466	14,000,000	13,988,540	13,993,322		541		541		13,993,862		(628,396)	(628,396)	310,097	05/09/2027	2.B FE
210795-QB-9	UNITED AIRLINES 2012-2 PASS TH SECURED C		04/29/2022	REDEMPTION 100.0000		299,027	299,027	301,207	299,710		(684)		(684)		299,027				5,981	10/29/2024	2.C FE
21079N-AA-9	CONTINENTAL AIRLINES 2007-1 PA SECURED C		04/19/2022	REDEMPTION 100.0000		1,877,570	1,877,570	1,860,672	1,876,414		1,156		1,156		1,877,570				56,168	04/19/2022	2.C FE
21623P-AG-2	COOK PARK CLO COOK_18-1A MEZZANIN ABS_AB		04/11/2022	3RDPARTY		9,865,000	10,000,000	10,000,000	10,000,000						10,000,000		(135,000)	(135,000)	94,863	04/17/2030	1.F FE
21623P-AJ-6	COOK PARK CLO COOK_18-1A MEZZANIN ABS_AB		04/11/2022	3RDPARTY		4,902,800	5,000,000	5,000,000	5,000,000						5,000,000		(97,200)	(97,200)	68,327	04/17/2030	2.C FE
21688*-AA-3	COOPERATIVE ENERGY A MISSISSIP CORP_BND		05/06/2022	REDEMPTION 100.0000		166,667	166,667	166,667	166,667						166,667				2,625	11/06/2049	1.F
224044-CF-2	COX COMMUNICATIONS INC SENIOR CORP_BND 1		06/14/2022	3RDPARTY		1,857,572	2,000,000	1,823,940	1,846,192		3,669		3,669		1,849,861		7,711	7,711	83,467	02/01/2035	2.B FE
22541Q-7L-0	CS FIRST BOSTON MORTGAGE SECUR SUB WHOLE		06/01/2022	PAYDOWN		40,502	40,502	33,211	37,693		2,809		2,809		40,502				424	03/25/2034	1.A FM
22541S-G3-6	CS FIRST BOSTON MORTGAGE SECUR ABS_ABS _		06/27/2022	PAYDOWN		9,028	9,028	7,328	8,979		49		49		9,028				53	02/25/2035	1.A FM
225458-2N-7	CS FIRST BOSTON MORTGAGE SECUR WHOLE_CMO		04/01/2022	PAYDOWN		9	8	8			(8)		(8)							09/25/2035	2.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
225458-XX-1	CS FIRST BOSTON MORTGAGE SECUR SUPSEN WH		06/01/2022	PAYDOWN		172,005	174,339	112,239	104,712		67,294		67,294		172,005				4,178	07/25/2035	1.D FM
22550L-2H-3	CREDIT SUISSE AG NEW YORK BRA SENIOR CO		06/17/2022	3RDPARTY		1,656,973	1,700,000	1,697,892			117		117		1,698,009		(41,036)	(41,036)	12,929	02/21/2025	1.F FE
22976#-AA-8	CTL 2016 - 05 TR DOW CHEMICAL SECURED C		06/15/2022	REDEMPTION 100.0000		39,714	39,714	39,714	39,714						39,714				662	10/15/2036	2.B
22977@-AA-9	PENNSYLVANIA MANUFACTURERS CORP_BND 3.		06/15/2022	REDEMPTION 100.0000		157,170	157,170	157,170	157,170						157,170				2,530	12/15/2038	1.F
233046-AS-0	DB MASTER FINANCE LLC ABS_ABS 144A 2.		05/20/2022	PAYDOWN		10,000	10,000	10,000	10,000						10,000				162	11/20/2051	2.B FE
23332U-CM-4	DSLA MORTGAGE LOAN TRUST DSLA SUPSEN WHO		05/19/2022	PAYDOWN		5,552	5,552	5,367	5,383		169		169		5,552				15	03/19/2045	2.B FM
24703T-AE-6	DELL INTERNATIONAL LLC SECURED CORP_BND		06/17/2022	3RDPARTY		2,975,490	3,000,000	3,381,180	3,376,607		(37,221)		(37,221)		3,339,387		(363,897)	(363,897)	106,167	10/01/2026	2.B FE
254709-AG-3	DISCOVER FINANCIAL SERVICES SENIOR CORP_		04/27/2022	VARIOUS		10,000,000	10,000,000	10,740,954	10,030,332		(30,332)		(30,332)		10,000,000				208,000	04/27/2022	2.C FE
254709-AP-3	DISCOVER FINANCIAL SERVICES SENIOR CORP_		04/08/2022	3RDPARTY		4,082,320	4,000,000	4,391,600	4,386,872		(26,784)		(26,784)		4,360,088		(277,768)	(277,768)	126,000	01/30/2026	2.C FE
25470D-AL-3	DISCOVERY COMMUNICATIONS LLC SENIOR CORP		04/07/2022	3RDPARTY		4,127,800	4,000,000	4,475,840	4,469,162		(30,937)		(30,937)		4,438,225		(310,425)	(310,425)	112,700	03/11/2026	2.C FE
25470D-AM-1	DISCOVERY COMMUNICATIONS LLC SENIOR CORP		06/23/2022	3RDPARTY		2,969,274	3,000,000	2,973,870	2,990,857		1,921		1,921		2,992,778		(23,504)	(23,504)	88,667	03/13/2024	2.C FE
25755T-AH-3	DOMINOS PIZZA MASTER ISSUER LL SENIOR AB		04/25/2022	PAYDOWN		7,500	7,500	7,500	7,500						7,500				154	07/25/2047	2.A FE
26208J-AG-8	DRIVE AUTO RECEIVABLES TRUST D SUB ABS_A		04/26/2022	3RDPARTY		2,964,104	2,952,341	2,951,989	2,952,184		(27)		(27)		2,952,158		11,946	11,946	45,156	08/15/2024	1.A FE
26208J-AG-8	DRIVE AUTO RECEIVABLES TRUST D SUB ABS_A		04/15/2022	PAYDOWN		771,013	771,013	770,921	770,972		41		41		771,013				10,640	08/15/2024	1.A FE
26208K-AG-5	DRIVE AUTO RECEIVABLES TRUST D SUB ABS_A		04/26/2022	3RDPARTY		2,874,408	2,859,219	2,859,113	2,859,155		3		3		2,859,158		15,250	15,250	45,561	09/16/2024	1.A FE
26208K-AG-5	DRIVE AUTO RECEIVABLES TRUST D SUB ABS_A		04/15/2022	PAYDOWN		555,381	555,381	555,360	555,369		12		12		555,381				7,988	09/16/2024	1.A FE
26208L-AE-8	DRIVEN BRANDS FUNDING LLC HONK SENIOR AB		04/20/2022	PAYDOWN		2,500	2,500	2,517	2,514		(14)		(14)		2,500				50	10/20/2049	2.C FE
26208M-AG-1	DRIVE AUTO RECEIVABLES TRUST D SUB ABS_A		04/26/2022	3RDPARTY		8,223,997	8,160,878	8,160,539	8,160,658		(28)		(28)		8,160,630		63,367	63,367	129,645	04/15/2026	1.A FE
26208M-AG-1	DRIVE AUTO RECEIVABLES TRUST D SUB ABS_A		04/15/2022	PAYDOWN		339,122	339,122	339,108	339,113		9		9		339,122				4,861	04/15/2026	1.A FE
26209W-AG-8	DRIVE AUTO RECEIVABLES TRUST D SUB ABS_A		05/17/2022	3RDPARTY		18,458,809	18,500,000	18,497,610	18,498,400		551		551		18,498,951		(40,142)	(40,142)	251,662	10/15/2026	1.C FE
26252E-AG-4	DRYDEN SENIOR LOAN FUND DRSLF MEZZANIN A		04/07/2022	3RDPARTY		6,800,000	6,800,000	6,800,000	6,800,000						6,800,000				76,977	01/16/2032	1.F FE
26986*-AA-1	EAGLE SOLAR LLC CORP_BND 4.820% 12/31/		06/30/2022	REDEMPTION 100.0000		75,064	75,064	75,064	75,064						75,064				1,809	12/31/2042	3.A
277432-AN-0	EASTMAN CHEMICAL COMPANY SENIOR CORP_BND		05/19/2022	VARIOUS		5,866,000	5,866,000	5,819,722	5,862,300		2,274		2,274		5,864,574		1,426	1,426	160,728	08/15/2022	2.C FE
278642-AV-5	EBAY INC SENIOR CORP_BND 1.900% 03/11/		05/04/2022	3RDPARTY		668,514	700,000	708,001	707,946		(864)		(864)		707,082		(38,568)	(38,568)	8,682	03/11/2025	2.A FE
283677-AY-8	EL PASO ELECTRIC COMPANY SENIOR CORP_BND		06/21/2022	3RDPARTY		3,900,936	3,900,000	3,892,808	3,899,213		391		391		3,899,603		1,333	1,333	67,210	12/15/2022	2.B FE
291011-BG-8	EMERSON ELECTRIC CO SENIOR CORP_BND 3.		06/23/2022	3RDPARTY		4,382,316	4,450,000	4,435,938	4,444,713		722		722		4,445,435		(63,120)	(63,120)	80,211	06/01/2025	1.F FE
29364N-AR-9	ENTERGY MISSISSIPPI LLC SECURED CORP_BND		06/23/2022	3RDPARTY		4,973,700	5,000,000	4,962,670	4,992,457		3,370		3,370		4,995,827		(22,127)	(22,127)	153,278	07/01/2023	1.F FE
29364W-AR-9	ENTERGY LOUISIANA LLC SECURED CORP_BND		06/21/2022	3RDPARTY		8,511,730	8,500,000	8,570,200	8,505,587		(3,980)		(3,980)		8,501,607		10,123	10,123	157,392	12/01/2022	1.F FE
29429E-AJ-0	CITIGROUP COMMERCIAL MORTGAGE SUB SUB_CM		05/09/2022	3RDPARTY		9,970,221	10,755,000	11,077,325	10,915,381		(11,658)		(11,658)		10,903,723		(933,501)	(933,501)	160,412	07/10/2049	1.A
29444U-BF-2	EQUINIX INC SENIOR CORP_BND 1.250% 07/		04/07/2022	3RDPARTY		4,639,800	5,000,000	4,901,400	4,902,742		7,211		7,211		4,909,953		(270,153)	(270,153)	45,660	07/15/2025	2.B FE
302635-AG-2	FS KKR CAPITAL CORP SENIOR CORP_BND 3.		04/12/2022	3RDPARTY		4,798,600	5,000,000	5,097,550	5,096,279		(6,578)		(6,578)		5,089,701		(291,101)	(291,101)	127,028	01/15/2026	2.C FE
30452@-AA-6	FAIRFIELD LANCASTER 2017 LSE-B SENIOR CO		06/28/2022	REDEMPTION 100.0000		19,341	19,341	19,342	19,317						19,341				347	01/05/2044	3.B
30605Y-AB-7	FALCON AEROSPACE LTD FLCON_17 SENIOR ABS		06/15/2022	PAYDOWN		17,296	17,296	17,296	17,311		(15)		(15)		17,296				360	02/15/2042	1.G FE
31738K-AA-7	FINANCE OF AMERICA STRUCTURED WHOLE_CMO		06/25/2022	PAYDOWN		86,098	41,810	41,123	41,147		44,950		44,950		86,098				1,139	10/25/2050	1.A PL
31946M-AA-1	FIRST CITIZENS BANCSHARES INC SUB CORP_B		06/08/2022	3RDPARTY		14,250,000	15,000,000	15,000,000	15,000,000						15,000,000		(750,000)	(750,000)	372,656	03/15/2030	2.C FE
32051G-T2-1	FIRST HORIZON ALTERNATIVE MORT WHOLE_CMO		06/01/2022	PAYDOWN		40,839	43,201	28,081	22,830		18,009		18,009		40,839				1,058	04/25/2036	1.D FM
32059D-AJ-3	FIRST INVESTORS AUTO OWNER TRU SUB ABS_A		04/28/2022	3RDPARTY		3,387,201	3,368,647	3,367,779	3,368,114		260		260		3,368,373		18,828	18,828	54,868	01/15/2025	1.B FE
32059D-AJ-3	FIRST INVESTORS AUTO OWNER TRU SUB ABS_A		04/15/2022	PAYDOWN		549,953	549,953	549,811	549,866		87		87		549,953				7,846	01/15/2025	1.B FE
32059R-AJ-2	FIRST INVESTORS AUTO OWNER TRU SUB ABS_A		04/28/2022	3RDPARTY		1,140,061	1,136,509	1,136,135	1,136,379		(11)		(11)		1,136,367		3,693	3,693	17,776	06/15/2024	1.A FE
32059R-AJ-2	FIRST INVESTORS AUTO OWNER TRU SUB ABS_A		04/15/2022	PAYDOWN		355,158	355,158	355,041	355,117		41		41		355,158				4,866	06/15/2024	1.A FE
33844N-AG-5	FLAGSHIP CREDIT AUTO TRUST FCA SUB ABS_A		04/26/2022	3RDPARTY		4,535,508	4,500,000	4,499,430	4,499,729		62		62		4,499,792		35,716	35,716	70,324	09/16/2024	1.B FE
33845D-AD-3	FLAGSHIP CREDIT AUTO TRUST FCA SUB ABS_A		04/26/2022	3RDPARTY		12,609,375	12,500,000	12,496,548	12,498,242		988		988		12,499,230		110,145	110,145	199,962	12/16/2024	1.G FE
33845F-AG-1	FLAGSHIP CREDIT AUTO TRUST FCA SUB ABS_A		04/26/2022	3RDPARTY		4,697,166	4,757,000	4,755,985	4,756,322		45		45		4,756,367		(59,201)	(59,201)	54,832	01/15/2026	2.A FE
33846A-AG-1	FLAGSHIP CREDIT AUTO TRUST FCA SUB ABS_A		04/26/2022	3RDPARTY		6,897,734	7,000,000	6,998,455	6,999,017		158		158		6,999,175		(101,441)	(101,441)	73,963	12/15/2025	2.A FE
34417Q-AA-6	FOCUS BRANDS FUNDING LLC FOCUS SENIOR AB		04/30/2022	PAYDOWN		2,500	2,500	2,500	2,500						2,500				65	10/30/2048	2.B FE
347508-AB-9	FORT KNOX MILITARY HOUSING PRI SENIOR MU		06/15/2022	REDEMPTION 100.0000		21,156	21,156	13,011	17,271		3,885		3,885		21,156				57	02/15/2052	1.F FE
34960K-AE-2	FORTRESS CREDIT OPPORTUNITIES MEZZANIN A		05/01/2022	TAX FREE EXCHANGE		805									805		805	805		07/10/2030	3.C FE
34960K-AF-9	FORTRESS CREDIT OPPORTUNITIES ABS_ABS		05/01/2022	3RDPARTY				805			(1,486,708)		(1,486,708)		793		(793)	(793)	28,127	07/10/2030	3.C FE
35042P-AA-8	FOUNDATIONFINANCETRUSTFFIN_ ABS_ABS _21-		06/15/2022	PAYDOWN		2,463,348	2,463,348	2,463,287	2,463,291		57		57		2,463,348				24,926	01/15/2042	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
360271-AL-4	FULTON FINANCIAL CORPORATION SUB CORP_BN		06/21/2022	3RDPARTY		10,887,500	11,500,000	11,500,000	11,500,000						11,500,000		(612,500)	(612,500)	280,990	03/15/2030	2.A FE
361448-AN-3	GATX CORPORATION SENIOR CORP_BND 4.750		04/12/2022	CALL 100.6600		20,132,000	20,000,000	20,173,550	20,009,890		(6,091)		(6,091)		20,003,799		(3,799)	(3,799)	440,750	06/15/2022	2.B FE
36185M-BJ-0	GMAC MORTGAGE CORPORATION LOAN SUPSEN WH		06/01/2022	PAYDOWN		4,987	5,008	4,608	4,629		358		358		4,987				66	11/19/2035	1.D FM
361863-AA-1	GMAC COMMERCIAL MORTGAGE ASSET PRELCF MU		06/10/2022	PAYDOWN		87,788	87,788	90,435	90,191		(2,403)		(2,403)		87,788				2,208	08/10/2042	1.G
				REDEMPTION 100.0000																	
36186V-AA-9	GMAC COMMERCIAL MORTGAGE ASSET LCF MUNI_		06/10/2022			178,534	178,534	204,491	200,971		(22,436)		(22,436)		178,534				4,497	12/10/2043	1.C FE
36186X-AD-9	GMAC COMMERCIAL MORTGAGE ASSET SENIOR MU		06/10/2022	PAYDOWN		131,933	131,933	131,915	131,918		15		15		131,933				2,846	07/10/2050	2.A FE
36186X-AE-7	GMAC COMMERCIAL MORTGAGE ASSET MUNITAX_B		05/10/2022	PAYDOWN				11,201	9,248		(9,248)		(9,248)						334	07/10/2050	2.A FE
36192H-AA-2	GS MORTGAGE SECURITIES TRUST G LCF SENIO		04/01/2022	PAYDOWN		14,000,000	14,000,000	13,885,859	13,983,813		16,187		16,187		14,000,000				165,713	04/10/2034	1.A FM
36192K-AY-3	COMMERCIAL MORTGAGE PASS-THROU SUB SUB_C		06/01/2022	PAYDOWN		14,274,000	14,274,000	15,755,310	14,333,317		(59,317)		(59,317)		14,274,000				336,273	05/10/2045	1.A FM
3622E8-AC-9	GSAA HOME EQUITY TRUST GSAA_06 SENIOR AB		06/01/2022	PAYDOWN		80,899	80,899	51,573	35,201		45,698		45,698		80,899				630	09/25/2036	1.D FM
362334-JV-7	GSR MORTGAGE LOAN TRUST GSR_06 WHOLE_CMO		06/01/2022	PAYDOWN		51,735	53,974	49,309	51,287		447		447		51,735				1,075	03/25/2036	3.B FM
362334-NB-6	GSAA HOME EQUITY TRUST GSAA_06 SENIOR AB		06/01/2022	PAYDOWN		13,679	13,679	10,311	7,259		6,420		6,420		13,679				145	03/25/2046	1.D FM
36242D-5W-9	GSR MORTGAGE LOAN TRUST GSR_05 WHOLE_CMO		06/01/2022	PAYDOWN		5,542	5,542	5,560	5,552		(10)		(10)		5,542				125	06/25/2035	1.A FM
36251E-AH-2	GSMSC RESECURITIZATION TRUST G SUB WHOLE		06/01/2022	PAYDOWN		161,735	161,785	105,261	73,655		88,080		88,080		161,735				2,006	01/26/2036	1.D FM
36251P-AJ-3	GS MORTGAGE SECURITIES TRUST G SUB SUB_C		05/09/2022	3RDPARTY		9,205,859	10,000,000	10,299,425	10,156,789		(7,632)		(7,632)		10,149,157		(943,297)	(943,297)	149,946	10/10/2049	2.B
36256Q-AG-2	GS MORTGAGE SECURITIES TRUST G SENIOR_CM		05/15/2022	PAYDOWN		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				9,529	06/15/2038	1.A
36258F-AA-7	GS MORTGAGE_BACKED SECURITIES WHOLE_CMO		06/01/2022	PAYDOWN		113,488	113,488	116,201	115,726		(2,239)		(2,239)		113,488				1,528	05/25/2050	1.A
36262D-AA-6	GS MORTGAGE_BACKED SECURITIES WHOLE_CMO		06/01/2022	PAYDOWN		536,638	536,638	549,048	546,507		(9,868)		(9,868)		536,638				6,835	07/25/2050	1.A
36262P-AB-7	GS MORTGAGEBACKED SECURITIES T WHOLE_CMO		04/25/2022	PAYDOWN		91,673	91,673	92,046	92,044		(371)		(371)		91,673				764	03/25/2052	1.A FM
36262P-AB-7	GS MORTGAGEBACKED SECURITIES T WHOLE_CMO		06/25/2022	PAYDOWN		96,671	96,671	97,063	97,062		(391)		(391)		96,671				1,137	03/25/2052	1.A
36297T-AG-7	GSR MORTGAGE LOAN TRUST GSR_06 SUPSEN WH		06/01/2022	PAYDOWN		5,306	4,039	3,596	3,161		2,145		2,145		5,306				81	04/25/2036	1.D FM
37045X-BW-5	GENERAL MOTORS FINANCIAL CO IN SENIOR CO		05/04/2022	3RDPARTY		1,910,583	1,900,000	2,002,220	1,999,519		(16,100)		(16,100)		1,983,419		(72,836)	(72,836)	42,320	04/13/2024	2.C FE
375558-BF-9	GILEAD SCIENCES INC SENIOR CORP_BND 3.		06/17/2022	3RDPARTY		1,466,655	1,500,000	1,618,845	1,618,197		(13,861)		(13,861)		1,604,336		(137,681)	(137,681)	44,104	03/01/2026	2.A FE
				REDEMPTION 100.0000																	
379463-A@-1	GLOBAL WATER RESOURCES INC CORP_BND 4.		06/15/2022			183,333	183,333	183,333	183,333						183,333				4,198	06/15/2036	2.A PL
38012L-AA-7	GMAC COMMERCIAL MORTGAGE ASSET LCF MUNIT		06/10/2022	PAYDOWN		15,772	15,772	15,772	15,772						15,772				353	05/10/2051	1.E
38013A-AB-8	GMAC COMMERCIAL MORTGAGE ASSET LCF MUNIT		06/10/2022	PAYDOWN		65,355	65,355	65,350	65,351		4		4		65,355				1,523	05/10/2050	2.A FE
				REDEMPTION 0.0000																	
38013A-AC-6	GMAC COMMERCIAL MORTGAGE ASSET MUNITAX_B		06/01/2022			(190,047)		15,980	12,319		(202,366)		(202,366)		(190,047)				809	05/10/2050	2.A FE
38141G-VR-2	GOLDMAN SACHS GROUP INC/THE SUB CORP_BND		04/11/2022	3RDPARTY		5,061,150	5,000,000	5,451,850	5,445,256		(32,027)		(32,027)		5,413,229		(352,079)	(352,079)	101,528	10/21/2025	2.B FE
38141G-WJ-9	GOLDMAN SACHS GROUP INC/THE SENIOR CORP_		06/05/2022	CALL 100.0000		3,000,000	3,000,000	3,042,877	3,029,238		(29,238)		(29,238)		3,000,000				43,620	06/05/2023	2.A FE
38141G-WZ-3	GOLDMAN SACHS GROUP INC/THE SENIOR CORP_		04/07/2022	3RDPARTY		1,012,452	1,000,000	1,000,000	1,000,000						1,000,000		12,452	12,452	18,300	05/01/2029	2.A FE
38173M-AA-0	GOLUB CAPITAL BDC INC SENIOR CORP_BND		05/04/2022	3RDPARTY		883,989	900,000	926,145	925,487		(3,925)		(3,925)		921,562		(37,573)	(37,573)	16,959	04/15/2024	2.C FE
391164-AF-7	EVERGY INC SENIOR CORP_BND 5.292% 06/1		06/15/2022	VARIOUS		7,186,000	7,186,000	7,734,345	7,200,416		(14,416)		(14,416)		7,186,000				190,142	06/15/2022	2.B FE
39538W-EE-4	GREENPOINT MORTGAGE PASS-THROU WHOLE_CMO		06/27/2022	PAYDOWN		263,429	265,049	69,658	27,097		236,332		236,332		263,429				1,042	11/25/2045	1.D FM
39538W-FH-6	GREENPOINT MORTGAGE FUNDING TR SENIOR WH		06/27/2022	PAYDOWN		5,351	5,351	3,945	2,730		2,622		2,622		5,351				18	02/25/2036	1.A FM
39538W-GF-9	GREENPOINT MORTGAGE FUNDING TR SUPSEN WH		06/07/2022	3RDPARTY		9,681,895	9,815,586	8,254,294	8,741,310		77,904		77,904		8,819,214		862,681	862,681	22,213	03/25/2036	1.A FM
39538W-GF-9	GREENPOINT MORTGAGE FUNDING TR SUPSEN WH		05/25/2022	PAYDOWN		534,326	534,326	449,335	475,846		58,480		58,480		534,326				742	03/25/2036	1.A FM
				REDEMPTION 100.0000																	
39951#-AA-1	GROUND LEASE TRUST A - 2018A SECURED COR		06/15/2022			917	917	917	917						917				18	02/15/2051	2.A PL
404119-BT-5	HCA-THEHEALTHCARECO SECURED CORP_BND 5		06/17/2022	3RDPARTY		2,348,746	2,300,000	2,587,017	2,583,002		(26,607)		(26,607)		2,556,395		(207,649)	(207,649)	51,888	06/15/2026	2.C FE
40438D-AF-6	HPEFS EQUIPMENT TRUST HPEFS_19 ABS_ABS _		04/28/2022	3RDPARTY		3,001,875	3,000,000	2,999,537	2,999,649		(8)		(8)		2,999,641		2,234	2,234	29,920	09/20/2029	1.A FE
				REDEMPTION 100.0000																	
40867#-AD-6	HAMPAC LLC YUBA CNTY CA SECURED CORP_BN		06/10/2022			37,874	37,874	37,874	37,874						37,874				670	08/10/2042	1.E
41161P-VJ-9	HARBORVIEW MORTGAGE LOAN TRUST SUPSEN WH		06/01/2022	PAYDOWN		40,866	40,866	35,605	33,082		7,784		7,784		40,866				519	10/19/2035	1.D FM
41161U-AE-2	HARBORVIEW MORTGAGE LOAN TRUST SUPSEN WH		06/01/2022	PAYDOWN		5,978	5,978	4,758	4,948		1,030		1,030		5,978				81	08/19/2036	1.D FM
411707-AF-9	HARDEE S FUNDING HNGRY_18-1A SENIOR ABS_		06/14/2022	3RDPARTY		9,738,326	9,650,000	9,650,000	9,650,000						9,650,000		88,326	88,326	266,324	06/20/2048	2.B FE
421946-AM-6	HEALTHCARE REALTY TRUST INC SENIOR CORP_		06/28/2022	TAX FREE EXCHANGE		48,381	50,000	48,276	48,288		93		93		48,381				871	03/15/2031	2.B FE
				REDEMPTION 100.0000																	
42208#-AA-8	HD SALEM OR LANDLORD LLC CORP_BND 6.25		06/30/2022			60,706	60,706	60,706	60,706						60,706				1,580	11/30/2030	1.A
42770#-AA-7	HERO FUNDING TRUST HERO_16-2A SENIOR ABS		05/20/2022	PAYDOWN		52,183	52,183	52,165	52,708		(525)		(525)		52,183				1,035	09/20/2041	1.A FE
				REDEMPTION 100.0000																	
43148#-AA-7	HILL TOP ENERGY CENTER LLC CORP_BND 5.		06/30/2022			829,955	829,955	829,955	829,955						829,955				24,193	12/31/2029	3.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
440327-AK-0	HORACE MANN EDUCATORS CORPORAT SENIOR CO		06/17/2022	3RDPARTY		1,943,140	2,000,000	2,168,420	2,166,593		(20,736)		(20,736)		2,145,856		(202,716)	(202,716)	50,000	12/01/2025	2.B FE
44422P-BN-1	HUDSONS BAY SIMON JV TRUST HBC LCF SENIO		04/06/2022	VARIOUS		17,611,669	19,500,000	18,206,955	18,414,897		59,277	267,219	(207,942)		18,206,955		(595,286)	(595,286)	280,355	08/05/2034	1.A
444859-BA-9	HUMANA INC SENIOR CORP_BND 3.150% 12/0		06/24/2022	VARIOUS		19,992,180	20,000,000	19,900,300	19,988,029		6,890		6,890		19,994,919		(2,739)	(2,739)	354,813	12/01/2022	2.C FE
446150-AW-4	HUNTINGTON BANCSHARES INC SUB CORP_BND 1		05/03/2022	TAX FREE EXCHANGE		1,307,827	1,384,000	1,306,476	48,068		1,344		1,344		1,307,827				25,241	08/15/2036	2.A FE
446413-AL-0	HUNTINGTON INGALLS INDUSTRIES SENIOR COR		06/07/2022	3RDPARTY		15,125,280	16,000,000	15,447,753	15,631,441		24,500		24,500		15,655,941		(530,661)	(530,661)	291,024	12/01/2027	2.C FE
446413-AS-5	HUNTINGTON INGALLS INDUSTRIES SENIOR COR		04/07/2022	3RDPARTY		2,015,340	2,000,000	2,126,140	2,123,980		(10,284)		(10,284)		2,113,697		(98,357)	(98,357)	34,169	05/01/2025	2.C FE
448579-AF-9	HYATT HOTELS CORP SENIOR CORP_BND 4.85		04/13/2022	3RDPARTY		5,077,950	5,000,000	5,464,850	5,459,641		(31,696)		(31,696)		5,427,945		(349,995)	(349,995)	140,785	03/15/2026	2.C FE
44919*-AC-2	I-595 EXPRESS LLC CORP_BND 3.310% 12/3		06/30/2022	REDEMPTION 100.0000		87,149	87,149	87,149	87,149						87,149				1,442	12/31/2031	1.F PL
45660L-2V-0	RESIDENTIAL ASSET SECURITIZATI WHOLE_CMO		05/01/2022	PAYDOWN		28,482	14,145	9,276	8,378		20,104		20,104		28,482				911	02/25/2036	1.D FM
45660L-4E-6	RESIDENTIAL ASSET SECURITIZATI WHOLE_CMO		06/01/2022	PAYDOWN		29,243	29,243	27,230	26,709		2,534		2,534		29,243				718	02/25/2036	3.B FM
45660L-4E-6	RESIDENTIAL ASSET SECURITIZATI WHOLE_CMO		04/01/2022	PAYDOWN		32,499	32,299	30,075	29,500		2,999		2,999		32,499				626	02/25/2036	4.B FM
45660L-4G-1	RESIDENTIAL ASSET SECURITIZATI WHOLE_CMO		04/01/2022	PAYDOWN		41,143	41,096	25,619	22,596		18,547		18,547		41,143				787	02/25/2036	1.D FM
45660L-KE-8	RESIDENTIAL ASSET SECURITIZATI SUPSEN WH		06/01/2022	PAYDOWN		382,443	382,443	352,503	340,183		42,261		42,261		382,443				7,829	05/25/2035	3.B FM
45660L-LR-8	INDYMAC INDX MORTGAGE LOAN TRU WHOLE_CMO		06/01/2022	PAYDOWN		15,491	15,491	12,036	11,316		4,175		4,175		15,491				130	06/25/2035	1.D FM
45660L-S7-5	INDYMAC INDX MORTGAGE LOAN TRU SENIOR WH		06/01/2022	PAYDOWN		9,080	9,080	7,404	7,895		1,185		1,185		9,080				89	12/25/2035	1.D FM
45660L-WE-5	INDYMAC INDX MORTGAGE LOAN TRU SUPSEN WH		06/27/2022	PAYDOWN		54,496	54,496	38,079	30,790		23,706		23,706		54,496				436	10/25/2036	1.D FM
45661E-CM-4	INDYMAC INDX MORTGAGE LOAN TRU SUPSEN WH		04/01/2022	PAYDOWN		7,877	7,877	7,182	7,190		687		687		7,877				83	05/25/2036	1.A FM
45661E-CM-4	INDYMAC INDX MORTGAGE LOAN TRU SUPSEN WH		06/01/2022	PAYDOWN		166,729	162,511	148,161	148,334		18,395		18,395		166,729				2,416	05/25/2036	1.D FM
45661E-GH-1	INDYMAC INDX MORTGAGE LOAN TRU SUPSEN WH		06/27/2022	PAYDOWN		7,144	7,144	6,098	6,755		389		389		7,144				32	06/25/2036	1.A FM
45661L-AG-3	RTGAGE LOAN TRUST INDX_06-AR27 SUPSEN WH		06/27/2022	PAYDOWN		37,484	37,484	31,381	32,498		4,986		4,986		37,484				95	10/25/2036	1.A FM
456681-AE-5	INDYMAC INDX MORTGAGE LOAN TRU SUPSEN WH		06/01/2022	PAYDOWN		299,343	289,397	197,673	192,172		107,171		107,171		299,343				3,497	07/25/2037	1.D FM
46033#-AA-8	DOVER INTERNATIONAL SPEEDWAY I CORP_BND		06/01/2022	REDEMPTION 100.0000		110,260	110,260	110,260	110,260						110,260				2,862	10/01/2034	2.B
46433@-AA-6	ISKANDAR VENTURES LLC CORP_BND 3.410%		06/15/2022	REDEMPTION 100.0000		97,804	97,804	97,804	97,804						97,804				1,388	07/15/2040	1.E PL
46591A-BF-1	JPMDB COMMERCIAL MORTGAGE SECU SUB SUB_C		04/26/2022	3RDPARTY		4,486,113	4,500,000	4,634,993	4,590,746		(4,401)		(4,401)		4,586,344		(100,231)	(100,231)	83,084	06/16/2051	1.D
46591F-AC-8	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		06/01/2022	PAYDOWN		176,677	176,677	180,652	179,610		(2,933)		(2,933)		176,677				2,641	11/25/2049	1.A
46591K-AC-7	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		06/01/2022	PAYDOWN		820,738	820,738	831,382	829,290		(8,552)		(8,552)		820,738				11,312	03/25/2050	1.A
46591T-AC-8	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		06/01/2022	PAYDOWN		636,071	636,071	651,079	648,300		(12,228)		(12,228)		636,071				8,640	07/25/2050	1.A
46592X-AC-8	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		06/01/2022	PAYDOWN		228,935	228,935	230,044	230,038		(1,103)		(1,103)		228,935				2,262	04/25/2052	1.A
466247-B2-8	JPM_05-S3 SENIOR WHOLE_CMO _05-S3 5.50		06/01/2022	PAYDOWN		66,366	66,916	57,919	44,075		22,291		22,291		66,366				1,364	01/25/2036	1.D FM
466247-B6-9	JP MORGAN MORTGAGE TRUST JPMMT SENIOR WH		06/01/2022	PAYDOWN		166	166	162	123		44		44		166				4	04/25/2055	1.A FM
466247-WS-8	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		06/01/2022	PAYDOWN		65,312	65,312	60,251	59,882		5,431		5,431		65,312				878	10/25/2035	1.A FM
46627M-AV-9	J.P. MORGAN ALTERNATIVE LOAN T WHOLE_CMO		06/01/2022	PAYDOWN		139,073	139,338	116,454	115,400		23,673		23,673		139,073				3,159	12/25/2035	1.D FM
46627M-EJ-2	J.P. MORGAN ALTERNATIVE LOAN T SUPSEN WH		06/01/2022	PAYDOWN		28,582	28,625	22,739	15,784		12,798		12,798		28,582				659	03/25/2036	1.D FM
46627M-FU-6	J.P. MORGAN ALTERNATIVE LOAN T WHOLE_CMO		06/01/2022	PAYDOWN		80,247	80,669	73,106	73,746		6,501		6,501		80,247				1,589	03/25/2036	1.D FM
46627M-FV-4	J.P. MORGAN ALTERNATIVE LOAN T WHOLE_CMO		06/01/2022	PAYDOWN			2,353	1,511	1,822		(1,822)		(1,822)						55	03/25/2036	1.D FM
46627M-FV-4	J.P. MORGAN ALTERNATIVE LOAN T WHOLE_CMO		04/01/2022	PAYDOWN		(1,618)					(1,618)		(1,618)		(1,618)				28	03/25/2036	1.D FM
46628K-AA-8	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		06/01/2022	PAYDOWN		78,558	73,303	65,889	62,402		16,156		16,156		78,558				1,000	05/25/2036	1.D FM
46628S-AG-8	JP MORGAN MORTGAGE ACQUISITION SENIOR AB		06/01/2022	PAYDOWN		26,098	26,098	14,419	9,527		16,570		16,570		26,098				235	07/25/2036	1.D FM
46628S-AH-6	JP MORGAN MORTGAGE ACQUISITION SENIOR AB		06/01/2022	PAYDOWN		45,018	45,018	25,323	16,775		28,243		28,243		45,018				405	07/25/2036	1.D FM
46628Y-BF-6	JP MORGAN MORTGAGE TRUST JPMMT SENIOR WH		06/01/2022	PAYDOWN		(12)	371	282	175		(188)		(188)		(12)				8	07/25/2036	1.D FM
46629A-AK-7	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		05/01/2022	PAYDOWN																08/25/2036	1.D FM
46629A-AK-7	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		04/01/2022	PAYDOWN		18	18	10	9		9		9		18					08/25/2036	2.B FM
46629A-AL-5	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		05/01/2022	PAYDOWN		53	53	44	26		27		27		53				1	08/25/2036	1.D FM
46629Q-AE-6	JP MORGAN MORTGAGE ACQUISITION ABS_ABS _		06/01/2022	PAYDOWN		106,619	106,619	81,297	62,460		44,159		44,159		106,619				1,497	10/25/2036	1.D FM
46630G-AW-5	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		06/01/2022	PAYDOWN		26,342	26,342	23,306	25,801		541		541		26,342				274	07/25/2035	1.A FM
46630M-AE-2	JP MORGAN MORTGAGE ACQUISITION SENIOR AB		06/01/2022	PAYDOWN		37,395	37,395	25,943	19,343		18,052		18,052		37,395				426	01/25/2037	1.D FM
46635B-AN-1	JP MORGAN REREMIC JPMRR_10-7 WHOLE_CMO _		06/02/2022	PAYDOWN		114,921	114,940	85,789	85,576		29,345		29,345		114,921				2,085	06/26/2040	1.D FM
46648C-AH-7	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		06/01/2022	PAYDOWN		467,381	467,381	475,506	471,830		(4,448)		(4,448)		467,381				6,376	01/25/2047	1.A
46648H-AG-8	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		06/01/2022	PAYDOWN		575,901	575,901	570,642	576,870		(970)		(970)		575,901				7,484	05/25/2047	1.A
46649C-AG-8	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		04/01/2022	PAYDOWN		911,650	911,650	855,604	902,598		9,052		9,052		911,650				10,618	10/25/2048	1.A FM
46649C-AG-8	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		06/01/2022	PAYDOWN		607,384	607,384	570,044	601,353		6,031		6,031		607,384				9,582	10/25/2048	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
46649K-AA-3	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		06/01/2022	PAYDOWN		15,682	15,682	15,832	15,807		(125)		(125)		15,682				210	10/25/2048	1.A
46649T-AG-1	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		04/01/2022	PAYDOWN		928,226	928,226	943,591	930,985		(2,759)		(2,759)		928,226				10,824	09/25/2048	1.A FM
46649T-AG-1	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		06/01/2022	PAYDOWN		806,159	806,159	819,504	808,556		(2,396)		(2,396)		806,159				13,397	09/25/2048	1.A
46649Y-AG-0	JP MORGAN MORTGAGE TRUST JPMMT SUPSEN WH		04/01/2022	PAYDOWN		38,126	38,126	36,966	37,820		307		307		38,126				502	02/25/2049	1.A FM
46649Y-AG-0	JP MORGAN MORTGAGE TRUST JPMMT SUPSEN WH		06/01/2022	PAYDOWN		140,470	140,470	136,194	139,340		1,130		1,130		140,470				2,646	02/25/2049	1.A
46650H-AC-2	JP MORGAN MORTGAGE TRUST JPMMT SUPSEN WH		06/01/2022	PAYDOWN		41,105	41,105	42,203	41,731		(627)		(627)		41,105				692	05/25/2049	1.A
46650J-AG-9	JP MORGAN MORTGAGE TRUST JPMMT SUPSEN WH		06/01/2022	PAYDOWN		527,610	527,610	537,973	534,677		(7,067)		(7,067)		527,610				7,518	12/25/2048	1.A
46650M-AG-2	JP MORGAN MORTGAGE TRUST JPMMT SUPSEN WH		04/01/2022	PAYDOWN		242,123	242,123	234,074	238,030		4,092		4,092		242,123				3,222	01/25/2049	1.A FM
46650M-AG-2	JP MORGAN MORTGAGE TRUST JPMMT SUPSEN WH		06/01/2022	PAYDOWN		286,524	286,524	277,000	281,682		4,843		4,843		286,524				5,481	01/25/2049	1.A
46651A-AT-9	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		06/01/2022	PAYDOWN		714,515	714,515	730,592	718,509		(3,994)		(3,994)		714,515				11,046	12/25/2049	1.A
46651B-AC-4	JP MORGAN MORTGAGE TRUST JPMMT SUPSEN WH		04/01/2022	PAYDOWN		453,457	453,457	460,543	457,982		(4,525)		(4,525)		453,457				5,143	12/25/2049	1.A FM
46651B-AC-4	JP MORGAN MORTGAGE TRUST JPMMT SUPSEN WH		06/01/2022	PAYDOWN		309,354	309,354	314,188	312,441		(3,087)		(3,087)		309,354				4,758	12/25/2049	1.A
46651G-AC-3	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		04/01/2022	PAYDOWN		219,181	219,181	221,921	222,041		(2,861)		(2,861)		219,181				2,508	02/25/2050	1.A FM
46651G-AC-3	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		06/01/2022	PAYDOWN		309,544	309,544	313,413	313,584		(4,040)		(4,040)		309,544				5,083	02/25/2050	1.A
46651G-AE-9	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		04/01/2022	PAYDOWN		375,737	375,737	382,948	378,960		(3,223)		(3,223)		375,737				4,299	02/25/2050	1.A FM
46651G-AE-9	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		06/01/2022	PAYDOWN		530,645	530,645	540,828	535,197		(4,552)		(4,552)		530,645				8,713	02/25/2050	1.A
46651X-AQ-5	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		06/01/2022	PAYDOWN		440,367	440,367	460,649	450,003		(9,636)		(9,636)		440,367				5,811	06/25/2050	1.A
46651Y-AC-4	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		06/01/2022	PAYDOWN		830,647	830,647	848,442	843,983		(13,336)		(13,336)		830,647				11,857	05/25/2050	1.A
46651Y-AH-3	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		04/01/2022	PAYDOWN		310,617	310,617	319,179	313,334		(2,717)		(2,717)		310,617				3,624	05/25/2050	1.A FM
46651Y-AH-3	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		06/01/2022	PAYDOWN		566,635	566,635	582,254	571,592		(4,957)		(4,957)		566,635				8,898	05/25/2050	1.A
46654C-AE-5	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		04/01/2022	PAYDOWN		71,425	71,425	71,972	71,969		(544)		(544)		71,425				595	02/26/2052	1.A FM
46654C-AE-5	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		06/01/2022	PAYDOWN		105,251	105,251	106,056	106,052		(802)		(802)		105,251				1,207	02/26/2052	1.A
46654T-AC-2	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		06/25/2022	PAYDOWN		578,651	578,651	578,108	578,108		543		543		578,651				6,017	06/25/2052	1.A FE
				REDEMPTION 100.0000																	
46658#-AA-2	JLL CTL PT TR CITY OF DALLAS SECURED CO		06/15/2022			25,985	25,985	26,667	26,595		(610)		(610)		25,985				420	12/15/2045	1.C
47232X-AA-6	JEFFRIES MILITARY HOUSING TRUS LCF MUNIT		06/10/2022	PAYDOWN		34,801	34,801	36,944	36,804		(2,003)		(2,003)		34,801				977	06/10/2055	1.G FE
				REDEMPTION 100.0000																	
48239@-AE-0	KBCM CTL PASS-THRU TR CORP_BND 6.320%		06/15/2022			68,839	68,839	68,839	68,839						68,839				1,809	10/15/2032	1.F
				REDEMPTION 100.0000																	
48239@-AG-5	KBCM CTL PASS-THRU TR CORP_BND 6.970%		06/15/2022			22,272	22,272	22,272	22,272						22,272				709	06/15/2034	1.F
				REDEMPTION 100.0000																	
48239@-AK-6	KBCM CTL PASS-THRU TR CORP_BND 8.250%		06/10/2022			37,796	37,796	37,796	37,796						37,796				1,298	03/10/2034	1.F
485134-BN-9	EVERGY METRO INC SENIOR CORP_BND 3.150		06/21/2022	3RDPARTY		9,976,600	10,000,000	9,990,600	9,998,707		507		507		9,999,214		(22,614)	(22,614)	243,250	03/15/2023	1.F FE
500255-AN-4	KOHLS CORP SENIOR CORP_BND 6.000% 01/1		06/09/2022	VARIOUS		3,135,808	3,394,000	3,420,222	3,410,781		(500)		(500)		3,410,281		(274,474)	(274,474)	184,326	01/15/2033	2.C FE
500274-AJ-4	BAYVIEW OPPORTUNITY MASTER FUN SUB ABS_A		05/31/2022	PAYDOWN		1,029,100	1,029,100	1,017,716	1,023,035		6,065		6,065		1,029,100				18,615	11/28/2053	1.A
500274-AM-7	BAYVIEW OPPORTUNITY MASTER FUN SUB WHOLE		05/31/2022	PAYDOWN		1,000,000	1,000,000	968,884	980,530		19,470		19,470		1,000,000				21,542	11/28/2053	1.A
				REDEMPTION 100.0000																	
50243@-AA-8	CLARK CNTY NV LAS VEGAS CONV C CORP_BND		06/15/2022			554,882	554,882	554,882	554,882						554,882				13,650	12/15/2039	4.A
505588-BJ-1	SPIRE MISSOURI INC SECURED CORP_BND 3.		06/23/2022	3RDPARTY		4,985,800	5,000,000	5,113,000	5,021,754		(7,586)		(7,586)		5,014,168		(28,368)	(28,368)	147,333	08/15/2023	1.F FE
				REDEMPTION 100.0000																	
50987*-AA-0	LAKE HEALTH 2016 CTL PT TR CORP_BND 3.		06/15/2022			63,204	63,204	63,204	63,204						63,204				935	11/15/2035	1.G
52521R-AD-3	LEHMAN MORTGAGE TRUST LMT_07-5 SENIOR WH		06/01/2022	PAYDOWN		235,127	210,180	163,138	170,493		64,634		64,634		235,127				7,018	06/25/2037	1.D FM
526057-BW-3	LENNAR CORPORATION SENIOR CORP_BND 4.8		05/04/2022	3RDPARTY		5,084,650	5,000,000	5,313,350	5,303,090		(61,184)		(61,184)		5,241,906		(157,256)	(157,256)	95,469	12/15/2023	2.C FE
53079E-AW-4	LIBERTY MUTUAL GROUP INC SENIOR CORP_BND		05/01/2022	VARIOUS		5,000,000	5,000,000	4,984,450	4,999,350		650		650		5,000,000				123,750	05/01/2022	2.B FE
				REDEMPTION 100.0000																	
543064-AA-7	LST II SECURED CORP_BND 5.230% 10/31/3		04/30/2022			972,222	972,222	972,222	972,222						972,222				25,424	10/31/2033	2.C PL
55282G-AA-5	MASSAGE ENVY FRANCHISING LLC M SENIOR AB		04/30/2022	PAYDOWN		80,000	80,000	80,000	80,000						80,000				2,579	07/30/2049	2.B FE
55283L-AA-3	MAPS LTD MAPSL_19-1A SENIOR ABS_ABS _19-		06/15/2022	PAYDOWN		4,363	4,363	3,447	3,649		713		713		4,363				92	03/15/2044	1.F
55352N-AJ-6	MSCG TRUST MSCCG_15-ALDR SUB_CMBS _15-AL		04/06/2022	VARIOUS		10,756,438	11,800,000	11,803,586	11,796,930		(233)		(233)		11,796,698		(1,040,260)	(1,040,260)	145,247	06/07/2035	1.A
55352N-AL-1	MSCG TRUST MSCCG_15-ALDR SUB_CMBS _15-AL		04/06/2022	3RDPARTY		13,066,219	15,100,000	12,031,378	13,660,834		93,645	1,723,101	(1,629,456)		12,031,378		1,034,841	1,034,841	185,866	06/07/2035	1.A FM
55352N-AN-7	MSCG TRUST MSCCG_15-ALDR SUB_CMBS _15-AL		04/06/2022	3RDPARTY		2,496,563	3,000,000	2,310,960	2,465,587		33,144	187,771	(154,627)		2,310,960		185,603	185,603	36,927	06/07/2035	2.B FM
55616X-AH-0	MACYS RETAIL HOLDINGS LLC SENIOR CORP_BN		04/01/2022	CALL 100.9336		3,481,202	3,449,000	3,292,726	3,428,679		4,464		4,464		3,433,143		15,857	15,857	94,451	02/15/2023	3.B FE
55903V-AE-3	WARNERMEDIA HOLDINGS INC SENIOR CORP BND		04/07/2022	3RDPARTY		3,998,920	4,000,000	4,000,000							4,000,000		(1,080)	(1,080)	9,297	03/15/2025	2.C FE
57636Q-AB-0	MASTERCARD INC SENIOR CORP_BND 3.375%		06/23/2022	3RDPARTY		9,511,020	9,500,000	9,541,515	9,511,025		(2,328)		(2,328)		9,508,697		2,323	2,323	236,906	04/01/2024	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
576434-V9-2	MASTR ALTERNATIVE LOANS TRUST SUPSEN WHO		06/01/2022	PAYDOWN		52,244	52,072	44,795	40,416		11,829		11,829		52,244				1,023	12/25/2035	1.D FM
581557-AZ-8	MCKESSON CORP SENIOR CORP_BND 2.700% 1		06/21/2022	3RDPARTY		3,681,536	3,685,000	3,593,870	3,674,668		5,129		5,129		3,679,797		1,739	1,739	51,959	12/15/2022	2.B FE
590214-AC-6	MERRILL LYNCH MORTGAGE INVESTO WHOLE_CMO		06/01/2022	PAYDOWN		13,121	13,122	11,416	10,836		2,285		2,285		13,121				126	07/25/2036	1.D FM
				REDEMPTION 100.0000																	
60040#-AA-0	MILLENNIUM PIPELINE COMPANY LL SENIOR CO		06/30/2022			174,067	174,067	174,067	174,067						174,067				4,639	06/30/2027	1.G PL
61691Q-AJ-7	MORGAN STANLEY CAPITAL I TRUST SUB SUB_C		04/29/2022	3RDPARTY		5,000,195	5,000,000	5,149,543	5,122,023		(9,877)		(9,877)		5,112,146		(111,951)	(111,951)	100,325	10/17/2051	1.D
617446-7X-1	MORGANSTANLEY SUB CORP_BND 5.000% 11/2		06/17/2022	3RDPARTY		2,029,760	2,000,000	2,236,780	2,233,404		(27,375)		(27,375)		2,206,028		(176,268)	(176,268)	57,500	11/24/2025	2.A FE
61748J-AE-7	MORGAN STANLEY MORTGAGE LOAN T WHOLE_CMO		06/27/2022	PAYDOWN		141,251	141,251	75,304	45,378		95,873		95,873		141,251				506	08/25/2036	1.D FM
61749H-AH-0	MORGAN STANLEY MORTGAGE LOAN T SENIOR WH		06/01/2022	PAYDOWN		31,838	31,838	8,268	8,577		23,243	(18)	23,261		31,838				177	08/25/2036	1.D FM
61752R-AH-5	MORGAN STANLEY MORTGAGE LOAN T ABS_ABS _		06/01/2022	PAYDOWN		27,390	27,390	16,725	11,802		15,588		15,588		27,390				219	01/25/2047	1.D FM
61752R-AJ-1	MORGAN STANLEY MORTGAGE LOAN T SENIOR AB		06/01/2022	PAYDOWN		39,959	39,959	23,086	17,634		22,325		22,325		39,959				318	01/25/2047	1.D FM
61754H-AD-4	MORGAN STANLEY MORTGAGE LOAN T SENIOR WH		06/27/2022	PAYDOWN		58,701	58,701	30,004	19,864		38,837		38,837		58,701				206	04/25/2037	1.D FM
61755G-AS-2	MORGAN STANLEY MORTGAGE LOAN T SUPSEN WH		06/01/2022	PAYDOWN		48,284	28,556	17,850	15,650		32,634		32,634		48,284				1,256	08/25/2037	1.D FM
61758V-AR-8	MORGAN STANLEY REREMIC TRUST M SUB WHOLE		06/25/2022	PAYDOWN		62,772	61,156	46,746	43,954		18,818		18,818		62,772				230	05/26/2036	1.D FM
61759F-AJ-0	MORGAN STANLEY REREMIC TRUST M WHOLE_CMO		06/25/2022	PAYDOWN		68,222	74,500	52,057	58,174		10,048		10,048		68,222				603	07/26/2036	1.A FM
61759H-BA-4	MORGAN STANLEY REREMIC TRUST M WHOLE_CMO		06/25/2022	PAYDOWN		89,098	120,655	87,702	93,834		(4,737)		(4,737)		89,098				1,295	06/26/2036	1.D FM
61762M-BX-8	MORGAN STANLEY BAML TRUST MSBA SENIOR SE		06/01/2022	PAYDOWN				153,210	8,707		(8,707)		(8,707)						4,850	07/15/2046	1.A FE
61764W-AD-9	MORGAN STANLEY REREMIC TRUST M WHOLE_CMO		06/01/2022	PAYDOWN		65,648	65,648	50,384	54,618		11,029		11,029		65,648				659	11/20/2036	1.A FM
61765Y-AC-6	MSCI_16-PSQ SUB_CMBS _16-PSQ 144A 3.82		04/05/2022	3RDPARTY		1,425,000	1,500,000	1,470,680	1,485,951		795		795		1,486,746		(61,746)	(61,746)	20,278	12/10/2047	1.A FM
62854A-AN-4	UTAH ACQUISITION SUB INC SENIOR CORP_BND		06/17/2022	3RDPARTY		5,606,542	5,800,000	6,234,602	6,229,062		(36,143)		(36,143)		6,192,919		(586,377)	(586,377)	94,339	06/15/2026	2.C FE
62944T-AE-5	NVR INC SENIOR CORP_BND 3.950% 09/15/2		06/15/2022	VARIOUS		10,000,000	10,000,000	9,982,700	9,998,553		932		932		9,999,484		516	516	296,250	09/15/2022	2.A FE
				REDEMPTION 100.0000																	
62979#-AA-1	EAST 76 ST GARAGE LLC CORP_BND 3.170%		06/15/2022			226,545	226,545	227,600	227,489		(944)		(944)		226,545				2,790	10/15/2038	1.B
				REDEMPTION 100.0000																	
63730*-AB-1	NATIONAL RAILROAD PASSENGER CO CORP_BND		05/16/2022			136,986	136,986	136,986	136,986						136,986				2,466	11/15/2033	1.C FE
64034Y-AB-7	NELNET STUDENT LOAN TRUST NSLT ABS_ABS _		06/20/2022	PAYDOWN		2,122,486	2,122,486	2,122,326	2,122,328		158		158		2,122,486				14,129	04/20/2062	1.A FE
64116#-AB-9	NETRALITY PROPERTIES LP CORP_BND 4.960		04/06/2022	MATURITY		12,000,000	12,000,000	12,000,000	12,000,000						12,000,000				272,800	04/06/2022	2.C PL
651290-AQ-1	OVINTIV EXPLORATION INC SENIOR CORP_BND		06/10/2022	CALL 104.7465		2,094,930	2,000,000	2,000,000	2,000,000						2,000,000				200,868	07/01/2024	2.C FE
651639-AT-3	NEWMONT CORPORATION SENIOR CORP_BND 3.		06/01/2022	CALL 0.0000		11,176													11,176	03/15/2023	2.A FE
65535V-EW-4	NOMURA ASSET ACCEPTANCE CORPOR WHOLE_CMO		06/27/2022	PAYDOWN		27,840	27,840	26,169	26,982		857		857		27,840				193	10/25/2034	1.A FM
65539C-AK-2	NOMURA RESECURITIZATION TRUST WHOLE_CMO		06/01/2022	PAYDOWN		96,137	88,409	69,125	72,057		24,080		24,080		96,137				1,340	12/26/2036	1.D FM
				REDEMPTION 100.0000																	
662352-A*-4	NORTHWELL HEALTHCARE INC SECURED CORP_BN		05/01/2022			489,160	489,160	489,160	489,160						489,160				10,272	05/01/2030	1.G
666807-BG-6	NORTHROP GRUMMAN CORP SENIOR CORP_BND		06/23/2022	3RDPARTY		5,993,400	6,000,000	5,967,720	5,994,305		1,728		1,728		5,996,033		(2,633)	(2,633)	176,583	08/01/2023	2.A FE
				REDEMPTION 100.0000																	
66934#-AA-6	LARVIKSFJORDEN LTD CORP_BND 4.750% 01/		06/22/2022			(742,745)	(742,745)	(578,836)	(578,836)		(163,909)		(163,909)		(742,745)				47,546	01/22/2028	4.C PL
670346-AM-7	NUCOR CORPORATION SENIOR CORP_BND 4.00		04/25/2022	VARIOUS		10,186,654	10,000,000	9,992,600	9,998,629		268		268		9,998,897		1,103	1,103	479,987	08/01/2023	1.G FE
677071-AU-6	OHANA MILITARY CMNTYS LLC HAWA SENIOR MU		04/01/2022	VARIOUS		196,975	196,975	219,721	217,028		(20,053)		(20,053)		196,975				5,909	10/01/2051	1.D FE
68233J-CB-8	ONCOR ELECTRIC DELIVERY COMPAN SECURED C		05/09/2022	TAX FREE EXCHANGE		12,694,090	12,940,000	12,691,423	12,692,063		2,027		2,027		12,694,090				174,690	11/15/2051	1.F FE
682680-BD-4	ONEOK INC SENIOR CORP_BND 5.850% 01/15		05/04/2022	3RDPARTY		3,269,291	3,100,000	3,563,355	3,557,244		(38,770)		(38,770)		3,518,474		(249,183)	(249,183)	146,591	01/15/2026	2.C FE
68268H-AA-4	ONEMAIN FINANCIAL ISSUANCE TRU SENIOR AB		06/21/2022	PAYDOWN		7,575,536	7,575,536	7,537,920	7,570,912		4,623		4,623		7,575,536				119,911	06/18/2031	1.A FE
68268X-AD-3	ONEMAIN DIRECT AUTO RECEIVABLE SUB ABS_A		04/14/2022	PAYDOWN		18,000,000	18,000,000	17,999,755	17,999,792		208		208		18,000,000				264,000	01/14/2028	1.B FE
68389X-AE-5	ORACLE CORPORATION SENIOR CORP_BND 6.5		06/14/2022	3RDPARTY		5,934,850	5,800,000	5,904,948	5,880,599		(1,317)		(1,317)		5,879,282		55,568	55,568	251,333	04/15/2038	2.A FE
68504U-AC-5	ORANGE LAKE TIMESHARE TRUST ON ABS_ABS _		04/19/2022	3RDPARTY		728,170	745,825	745,809	745,809						745,809		(17,640)	(17,640)	9,874	04/09/2038	2.B FE
68504U-AC-5	ORANGE LAKE TIMESHARE TRUST ON ABS_ABS _		04/11/2022	PAYDOWN		24,624	24,624	24,623	24,623		1		1		24,624				296	04/09/2038	2.B FE
69346T-AJ-3	PFP III LTD PFP_19-5 SUB SUB_CMBS _19-5		06/10/2022	PAYDOWN		4,576,000	4,576,000	4,567,420	4,567,455		8,545		8,545		4,576,000				69,805	04/14/2036	1.G FE
69349L-AK-4	PNC BANK NATIONAL ASSOCIATION SUB CORP_B		06/21/2022	3RDPARTY		31,444,560	31,500,000	31,229,535	25,971,570		5,509,195		5,509,195		31,480,765		(36,205)	(36,205)	833,744	01/30/2023	1.G FE
693684-AM-4	PSMC TRUST PSMC_20-1 WHOLE_CMO _20-1 144		06/01/2022	PAYDOWN		705,367	705,367	735,722	713,586		(8,219)		(8,219)		705,367				9,571	01/25/2050	1.A
69374X-AM-2	PSMC TRUST PSMC_19-2 SUPSEN WHOLE_CMO _1		04/01/2022	PAYDOWN		147,098	147,098	152,758	148,012		(914)		(914)		147,098				1,716	10/25/2049	1.A FM
69374X-AM-2	PSMC TRUST PSMC_19-2 SUPSEN WHOLE_CMO _1		06/01/2022	PAYDOWN		178,137	178,137	184,991	179,244		(1,107)		(1,107)		178,137				2,680	10/25/2049	1.A
69375B-AM-9	PSMC_19-3 WHOLE_CMO _19-3 144A 3.500%		06/01/2022	PAYDOWN		67,562	67,562	69,083	67,789		(228)		(228)		67,562				1,057	11/25/2049	1.A
694308-HM-2	PACIFIC GAS AND ELECTRIC COMPA SENIOR CO		05/04/2022	3RDPARTY		1,743,498	1,800,000	1,883,718	1,882,602		(8,717)		(8,717)		1,873,885		(130,387)	(130,387)	24,675	06/15/2025	2.C FE
705322-AK-1	PEDERNALES ELECTRIC COOP INC SECURED COR		05/01/2022	TAX FREE EXCHANGE		2,286,256											2,286,256	2,286,256		11/15/2032	1.D FE
718546-AC-8	PHILLIPS 66 SENIOR CORP_BND 4.300% 04/		04/01/2022	MATURITY		11,000,000	11,000,000	10,988,368	10,999,637		363		363		11,000,000				236,500	04/01/2022	2.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
718549-AB-4	PHILLIPS 66 PARTNERS LP SENIOR CORP_BND		04/19/2022	VARIOUS		4,966,214	5,000,000	4,998,350	4,999,407		62		62		4,999,470		(33,255)	(33,255)	130,831	02/15/2025	2.C FE
718549-AC-2	PHILLIPS 66 PARTNERS LP SENIOR CORP_BND		05/05/2022	VARIOUS		15,145,106	15,000,000	15,168,390	15,135,577		9,529		9,529		15,145,106				522,000	02/15/2045	2.C FE
74162J-AB-3	PRIME MORTGAGE TRUST PRIME_07 WHOLE_CMO		06/01/2022	PAYDOWN			21,926	16,653	16,980		(16,980)		(16,980)						645	04/25/2037	1.D FM
74164M-AA-6	PRIMERICA INC SENIOR CORP_BND 4.750% 0		06/01/2022	CALL 0.0000																07/15/2022	1.G FE
74166Y-AA-8	PRIMROSE SCHOOLS PROSE_19-1A SENIOR ABS_		04/30/2022	PAYDOWN		40,000	40,000	40,000	40,000						40,000				895	07/30/2049	2.B FE
74251V-AH-5	PRINCIPAL FINANCIAL GROUP INC SENIOR COR		06/23/2022	VARIOUS		29,941,712	30,000,000	30,012,000	30,001,796		(610)		(610)		30,001,185		(59,474)	(59,474)	569,045	05/15/2023	1.G FE
74368C-AZ-7	PROTECTIVE LIFE GLOBAL FUNDING SECURED C		06/23/2022	3RDPARTY		9,173,675	9,500,000	9,527,740	9,516,854		(4,605)		(4,605)		9,512,249		(338,574)	(338,574)	42,295	10/13/2023	1.E FE
746245-AA-7	PUREWEST FUNDING LLC PUREW_21 ABS_ABS 1		06/20/2022	PAYDOWN		2,296,841	2,296,841	2,296,841	2,296,841						2,296,841				46,305	12/22/2036	2.A FE
74922G-AF-1	RESIDENTIAL ACCREDIT LOANS INC SUPSEN WH		06/01/2022	PAYDOWN		154,671	150,501	108,157	79,479		75,192		75,192		154,671				4,230	11/25/2036	1.D FM
74922G-AM-6	RESIDENTIAL ACCREDIT LOANS INC SUPSEN WH		06/01/2022	PAYDOWN		223,247	217,229	152,944	111,708		111,538		111,538		223,247				5,871	11/25/2036	1.D FM
74924D-AA-7	RESIDENTIAL ACCREDIT LOANS INC WHOLE_CMO		06/01/2022	PAYDOWN		370,289	396,372	279,110	202,669		167,621		167,621		370,289				10,270	09/25/2037	1.D FM
74925G-AA-9	RESIDENTIAL ACCREDIT LOANS INC WHOLE_CMO		06/01/2022	PAYDOWN		72,545	70,815	51,089	50,220		22,325		22,325		72,545				3,236	10/25/2037	1.D FM
74927X-AE-2	RBSGC MORTGAGE PASS THROUGH CE WHOLE_CMO		06/01/2022	PAYDOWN		10,180	10,145	8,769	7,607		2,572		2,572		10,180				299	01/25/2037	1.D FM
74927X-AE-2	RBSGC MORTGAGE PASS THROUGH CE WHOLE_CMO		05/01/2022	PAYDOWN		40,733	35,060	30,305	26,289		14,444		14,444		40,733				920	01/25/2037	2.B FM
74928R-AC-8	RBSSP RESECURITIZATION TRUST R SENIOR WH		04/26/2022	CALL 100.0000		1,140	1,140	1,289	1,140						1,140				7,220	01/26/2037	1.A FM
74928U-BT-3	RBSSP RESECURITIZATION TRUST R WHOLE_CMO		06/25/2022	PAYDOWN		1,638,880	1,638,880	1,399,016	1,490,413		148,466		148,466		1,638,880				13,828	10/26/2035	1.A FM
74928X-BB-6	RBSSP RESECURITIZATION TRUST R WHOLE_CMO		06/25/2022	PAYDOWN		610,989	611,042	521,009	526,790		84,199		84,199		610,989				6,674	01/26/2036	1.D FM
74929X-BZ-2	RBSSP RESECURITIZATION TRUST R SENIOR WH		06/01/2022	PAYDOWN		50,311	54,663	40,553	32,499		17,813		17,813		50,311				1,994	07/26/2036	1.D FM
749580-AG-1	RESIDENTIAL FUNDING MORTGAGE S SUPSEN WH		06/01/2022	PAYDOWN		85,879	91,077	79,709	74,270		11,609		11,609		85,879				2,223	05/25/2037	1.D FM
749583-AE-0	RESIDENTIAL FUNDING MORTGAGE S SENIOR WH		06/01/2022	PAYDOWN		15,228	18,066	16,062	15,676		(448)		(448)		15,228				388	02/25/2037	1.D FM
749607-AC-1	RLI CORP SENIOR CORP_BND 4.875% 09/15/		06/07/2022	3RDPARTY		4,544,010	4,500,000	4,487,130	4,497,310		672		672		4,497,982		46,028	46,028	160,875	09/15/2023	2.B FE
750731-AA-9	RAIDERS FOOTBALL CLUB LLC CORP_BND 3.7		06/10/2022	REDEMPTION 100.0000		18,083	18,083	18,083	18,083						18,083				282	02/10/2049	2.A
75114H-AD-9	RESIDENTIAL ACCREDIT LOANS INC SUPSEN WH		06/27/2022	PAYDOWN		89,768	89,768	78,266	77,976		11,792		11,792		89,768				252	05/25/2046	1.D FM
75114T-AJ-0	RESIDENTIAL ACCREDIT LOANS INC SENIOR WH		06/01/2022	PAYDOWN		23,979	26,691	22,287	23,082		897		897		23,979				660	05/25/2036	1.D FM
75151-AD-3	RESIDENTIAL ACCREDIT LOANS INC SENIOR WH		06/01/2022	PAYDOWN		12,558	13,654	8,005	5,828		6,729		6,729		12,558				399	09/25/2036	1.D FM
75115G-AA-6	RESIDENTIAL ACCREDIT LOANS INC ABS QH1-A		06/27/2022	PAYDOWN		88,491	88,491	83,519			4,972		4,972		88,491				112	12/25/2036	1.A FM
7591EP-AE-0	REGIONS FINANCIAL CORPORATION SUB CORP_B		04/06/2022	3RDPARTY		3,013,936	2,319,000	3,516,578	3,507,798		(15,361)		(15,361)		3,492,437		(478,501)	(478,501)	55,686	12/10/2037	2.B FE
76110H-T7-4	RESIDENTIAL ACCREDIT LOANS INC WHOLE_CMO		06/01/2022	PAYDOWN		6,594	7,366	6,308	6,543		52		52		6,594				88	02/25/2035	1.D FM
761118-MC-9	RESIDENTIAL ACCREDIT LOANS INC WHOLE_CMO		06/01/2022	PAYDOWN		62,130	67,252	58,887	59,887		2,244		2,244		62,130				1,534	11/25/2035	1.D FM
76111X-N8-2	RESIDENTIAL FUNDING MTG SEC I WHOLE_CMO		06/01/2022	PAYDOWN		39,673	44,885	35,220	33,630		6,043		6,043		39,673				1,026	03/25/2036	1.D FM
76111X-VG-5	RESIDENTIAL FUNDING MORTGAGE S SENIOR WH		06/01/2022	PAYDOWN		32,234	36,405	28,638	31,162		1,072		1,072		32,234				507	06/25/2035	1.D FM
761120-AE-4	RESIDENTIAL ASSET SECURITIZATI SUPSEN WH		06/01/2022	PAYDOWN		57,302	49,499	40,043	37,344		19,958		19,958		57,302				1,844	04/25/2037	2.B FM
761120-AE-4	RESIDENTIAL ASSET SECURITIZATI SUPSEN WH		04/01/2022	PAYDOWN		27,666	27,582	22,313	20,809		6,857		6,857		27,666				552	04/25/2037	3.B FM
761120-AH-7	RESIDENTIAL ASSET SECURITIZATI SUPSEN WH		06/01/2022	PAYDOWN		55,721	44,788	36,232	33,790		21,931		21,931		55,721				1,872	04/25/2037	2.B FM
761120-AH-7	RESIDENTIAL ASSET SECURITIZATI SUPSEN WH		04/01/2022	PAYDOWN		26,903	26,821	21,697	20,235		6,668		6,668		26,903				537	04/25/2037	3.B FM
76112H-AC-1	RESIDENTIAL ASSET SECURITIZATI WHOLE_CMO		04/25/2022	PAYDOWN				2,751	883		(883)		(883)						432	09/25/2036	6. FE
76112H-AL-1	RESIDENTIAL ASSET SECURITIZATI WHOLE_CMO		06/27/2022	PAYDOWN		8,143	(987)	(340)	(227)		8,370		8,370		8,143				40	09/25/2036	5.B FM
76113N-AC-7	RESIDENTIAL ASSET SECURITIZATI WHOLE_CMO		06/01/2022	PAYDOWN		17,452	17,175	16,273	16,153		1,300		1,300		17,452				516	07/25/2036	3.B FM
76114H-AM-7	RESIDENTIAL ASSET SECURITIZATI WHOLE_CMO		06/01/2022	PAYDOWN			(2,114)	(1,826)	(1,510)		1,510		1,510						49	05/25/2037	2.B FM
76114H-AM-7	RESIDENTIAL ASSET SECURITIZATI WHOLE_CMO		05/01/2022	PAYDOWN		6,591	4,199	3,627	2,999		3,591		3,591		6,591				179	05/25/2037	3.B FM
772739-AQ-1	WESTROCK RKT CO SENIOR CORP_BND 4.000%		06/01/2022	CALL 0.0000		(311,614)													(20,114)	03/01/2023	2.B FE
776696-AE-6	ROPER TECHNOLOGIES INC SENIOR CORP_BND		06/21/2022	3RDPARTY		11,001,210	11,000,000	10,991,640	10,999,158		459		459		10,999,617		1,593	1,593	208,160	11/15/2022	2.A FE
778296-AA-1	ROSS STORES INC SENIOR CORP_BND 3.375%		06/07/2022	3RDPARTY		18,454,263	18,575,000	18,993,190	18,719,537		(26,827)		(26,827)		18,692,710		(238,448)	(238,448)	459,731	09/15/2024	2.A FE
78409V-AD-6	S&P GLOBAL INC SENIOR CORP_BND 4.000%		04/20/2022	VARIOUS		10,308,132	10,000,000	9,932,883	9,971,142		2,376		2,376		9,973,517		26,483	26,483	447,021	06/15/2025	1.G FE
78443C-CV-4	SLM PRIVATE CREDIT STUDENT LOA SUB ABS_A		06/15/2022	PAYDOWN		330,410	330,410	239,547	249,862		80,547		80,547		330,410				1,349	10/15/2039	1.B FE
78450M-AA-0	SMB PRIVATE EDUCATION LOAN TRU ABS_ABS _		06/15/2022	PAYDOWN		4,929,181	4,929,181	4,928,976	4,928,975		205		205		4,929,181				42,278	02/15/2051	1.A FE
78512*-AA-5	S&E REPLACEMENT POWER LLC SENIOR CORP_BN		06/30/2022	REDEMPTION 100.0000		319,632	319,632	319,632	319,632						319,632				5,479	05/31/2029	1.D PL
78662M-AB-2	SAGANAW RECEIVABLES LLC SAG_19 SENIOR AB		06/01/2022	PAYDOWN		94,993	94,993	94,993	94,993						94,993				2,434	12/01/2023	1.F PL
78662M-AB-2	SAGANAW RECEIVABLES LLC SAG_19 SENIOR AB		05/01/2022	PAYDOWN		206,142	206,142	206,142	206,142						206,142				3,926	12/01/2023	2.A PL
80282K-AE-6	SANTANDER HOLDINGS USA INC SENIOR CORP_B		06/17/2022	3RDPARTY		2,814,640	2,800,000	3,035,788	3,032,396		(26,283)		(26,283)		3,006,113		(191,473)	(191,473)	105,650	07/17/2025	2.A FE
81746F-AG-0	SEQUOIA MORTGAGE TRUST SEMT_17 SUPSEN WH		06/01/2022	PAYDOWN		119,486	119,486	122,254	120,437		(951)		(951)		119,486				1,741	09/25/2047	1.A
81746V-AG-5	SEQUOIA MORTGAGE TRUST SEMT_18 SUPSEN WH		04/01/2022	PAYDOWN		946,071	946,071	905,069	933,282		12,789		12,789		946,071				11,030	03/25/2048	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
81746V-AG-5	SEQUOIA MORTGAGE TRUST SEMT_18 SUPSEN WH		06/01/2022	PAYDOWN		332,423	332,423	318,016	327,929		4,494		4,494		332,423				5,006	03/25/2048	1.A
81747G-AG-7	SEQUOIA MORTGAGE TRUST SEMT_18 SUPSEN WH		04/01/2022	PAYDOWN		137,273	137,273	129,763	135,006		2,268		2,268		137,273				1,599	05/26/2048	1.A FM
81747G-AG-7	SEQUOIA MORTGAGE TRUST SEMT_18 SUPSEN WH		06/01/2022	PAYDOWN		265,532	265,532	251,003	261,145		4,387		4,387		265,532				4,060	05/26/2048	1.A
81748A-AA-2	SEQUOIA MORTGAGE TRUST SEMT_20 SUPSEN WH		06/01/2022	PAYDOWN		642,431	642,431	655,681	651,817		(9,385)		(9,385)		642,431				7,790	04/25/2050	1.A
81748K-AA-0	SEQUOIA MORTGAGE TRUST SEMT_20 WHOLE_CMO		06/01/2022	PAYDOWN		364,453	364,453	373,451	371,444		(6,990)		(6,990)		364,453				4,966	03/25/2050	1.A
817743-AA-5	SERVPRO MASTER ISSUER LLC SPRO SENIOR AB		04/25/2022	PAYDOWN		65,000	65,000	65,000	65,000						65,000				1,262	10/25/2049	2.C FE
817826-AC-4	7-ELEVEN INC SENIOR CORP_BND 144A 0.95		04/07/2022	3RDPARTY		2,717,400	3,000,000	2,900,510	2,901,469		6,264		6,264		2,907,733		(190,333)	(190,333)	18,842	02/10/2026	2.B FE
82281E-AA-5	SHELLPOINT CO-ORIGINATOR TRUST WHOLE_CMO		06/01/2022	PAYDOWN		89,110	89,110	86,673	87,774		1,336		1,336		89,110				1,331	11/25/2046	1.A
82652N-AC-2	SIERRA RECEIVABLES FUNDING COM SUB ABS_A		05/17/2022	3RDPARTY		1,965,970	2,043,064	2,042,869	2,042,891		1		1		2,042,892		(76,922)	(76,922)	25,368	07/15/2038	2.B FE
82652N-AC-2	SIERRA RECEIVABLES FUNDING COM SUB ABS_A		04/20/2022	PAYDOWN		98,979	98,979	98,970	98,971		8		8		98,979				990	07/15/2038	2.B FE
82653G-AC-6	SIERRA RECEIVABLES FUNDING CO SUB ABS_AB		05/17/2022	3RDPARTY		653,131	660,458	660,445	660,438		5		5		660,443		(7,312)	(7,312)	11,399	09/20/2035	2.B FE
82653G-AC-6	SIERRA RECEIVABLES FUNDING CO SUB ABS_AB		04/20/2022	PAYDOWN		28,743	28,743	28,742	28,742		1		1		28,743				400	09/20/2035	2.B FE
832696-AK-4	J M SMUCKER CO SENIOR CORP_BND 3.500%		06/24/2022	3RDPARTY		3,149,024	3,200,000	3,203,579	3,201,358		(199)		(199)		3,201,159		(52,135)	(52,135)	88,044	03/15/2025	2.B FE
833794-AA-8	SODEXO INC SENIOR CORP_BND 144A 1.634%		06/17/2022	3RDPARTY		4,559,248	4,946,000	4,904,957	2,926,717		2,947		2,947		4,908,124		(348,877)	(348,877)	41,926	04/16/2026	2.A FE
83416W-AA-1	SOLAR STAR FUNDING LLC SECURED CORP_BND		06/30/2022	VARIOUS		112,832	112,832	112,832	112,832						112,832				3,032	06/30/2035	2.B FE
83421#-AA-1	SOLGEN LLC CORP_BND 3.930% 09/30/36		06/30/2022	REDEMPTION 100.0000		93,123	93,123	93,123	93,123						93,123				1,830	09/30/2036	2.C PL
83887#-AB-8	COOPERATIVE ENERGY A MISSISSIP CORP_BND		06/09/2022	REDEMPTION 100.0000		143,930	143,930	143,930	143,930						143,930				3,886	12/09/2040	1.F
841504-AB-9	SOUTHEAST SUPPLY HEADER LLC SENIOR CORP_		06/02/2022	3RDPARTY		2,748,750	3,000,000	2,996,370	2,998,965		170		170		2,999,135		(250,385)	(250,385)	59,382	06/15/2024	4.B FE
842434-CP-5	SOUTHERN CALIFORNIA GAS COMPAN SECURED C		06/24/2022	3RDPARTY		2,444,525	2,500,000	2,494,075	2,497,732		308		308		2,498,039		(53,514)	(53,514)	42,889	06/15/2025	1.D FE
84314#-AB-7	SOUTHERN ILLINOIS POWER COOP SENIOR CORP		06/15/2022	REDEMPTION 100.0000		178,571	178,571	178,571	178,571						178,571				5,134	06/15/2040	2.B
844895-AV-4	SOUTHWEST GAS CORP SENIOR CORP_BND 3.8		04/01/2022	VARIOUS		18,626,000	18,626,000	19,485,776	18,626,000						18,626,000				360,879	04/01/2022	2.A FE
84858D-AA-6	SPIRIT AIRLINES CLASS A PASS T SECURED C		04/01/2022	VARIOUS		603,571	603,571	605,834	605,073		(1,502)		(1,502)		603,571				12,373	10/01/2029	2.B FE
85045@-AA-4	SPRINGFIELD CLINIC LLP CORP_BND 6.090%		06/21/2022	REDEMPTION 100.0000		65,221	65,221	65,221	65,221						65,221				1,647	12/21/2026	2.B
85208N-AD-2	SPRINT SPECTRUM CO I II III SECURED CO		06/21/2022	REDEMPTION 100.0000		437,500	437,500	458,719	457,136		(19,636)		(19,636)		437,500				10,422	09/20/2029	2.A FE
85236#-AA-1	SUNNOVA RAYS 1 SENIOR CORP_BND 4.950%		04/30/2022			44,809	44,809	44,809	44,809						44,809				1,131	04/30/2044	1.G PL
854502-AP-6	STANLEY BLACK & DECKER INC SENIOR CORP_B		04/07/2022	3RDPARTY		709,625	723,000	722,024			39		39		722,063		(12,438)	(12,438)	2,032	02/24/2025	1.G FE
857477-AL-7	STATE STREET CORP SRSUB CORP_BND 3.100		06/23/2022	3RDPARTY		3,992,000	4,000,000	3,993,520	3,998,988		356		356		3,999,344		(7,344)	(7,344)	76,467	05/15/2023	1.G FE
85917A-AB-6	WEBSTER FINANCIAL CORPORATION SUB CORP B		05/04/2022	3RDPARTY		988,250	1,000,000	988,250			26		26		988,276		(26)	(26)	13,778	12/30/2029	2.A FE
863579-RT-7	STRUCTURED ADJUSTABLE RATE MOR SENIOR WH		06/01/2022	PAYDOWN		100,810	100,812	92,758	90,454		10,356		10,356		100,810				925	05/25/2035	1.D FM
86359B-JV-4	STRUCTURED ASSET SECURITIES CO WHOLE_CMO		06/01/2022	PAYDOWN																03/25/2034	1.A FM
86361W-AA-9	STRUCTURED ASSET MORTGAGE INVE SUPSEN WH		06/27/2022	PAYDOWN		120,726	120,726	99,599	90,650		30,076		30,076		120,726				356	10/25/2036	1.A FM
86364C-AF-9	STRUCTURED ADJUSTABLE RATE MOR WHOLE_CMO		06/01/2022	PAYDOWN		68,035	58,024	42,597	34,158		33,877		33,877		68,035				991	07/25/2037	1.D FM
863667-AN-1	STRYKER CORPORATION SENIOR CORP_BND 3.		06/17/2022	3RDPARTY		1,463,490	1,500,000	1,604,070			(11,803)		(11,803)		1,592,267		(128,777)	(128,777)	40,250	03/15/2026	2.A FE
86668#-AA-8	SUN COUNTRY AIRLINES HOLDINGS CORP_BND		06/15/2022	REDEMPTION 100.0000		357,595	357,595	357,595	357,595						357,595				7,484	06/15/2029	1.G PL
86789M-AQ-0	SUNTRUST ALTERNATIVE LOAN TRUS WHOLE_CMO		06/01/2022	PAYDOWN		21,883	22,963	18,051	19,256		2,627		2,627		21,883				573	12/25/2035	1.D FM
86789M-AQ-0	SUNTRUST ALTERNATIVE LOAN TRUS WHOLE_CMO		06/01/2022	PAYDOWN		27,846	28,552	27,973	28,197		(351)		(351)		27,846				746	12/25/2035	3.B FM
87162W-AC-4	TD SYNNEX CORP SENIOR CORP_BND 144A 1.		05/04/2022	3RDPARTY		1,604,613	1,700,000	1,682,575	1,682,882		2,248		2,248		1,685,129		(80,516)	(80,516)	15,760	08/09/2024	2.C FE
871829-BN-6	SYSCO CORPORATION SENIOR CORP_BND 6.60		04/06/2022	3RDPARTY		7,220,328	5,550,000	8,249,519	78,457		(10,705)		(10,705)		8,238,772		(1,018,444)	(1,018,444)	190,273	04/01/2050	2.B FE
87236Y-AF-5	TD AMERITRADE HOLDING CORPORAT SENIOR CO		05/01/2022	TAX FREE EXCHANGE		18,065											18,065	18,065		04/01/2027	1.F FE
87264A-CM-5	T-MOBILEUSAINC SECURED CORP_BND 144A 3		06/22/2022	TAX FREE EXCHANGE		4,846,818	5,000,000	4,844,400	4,845,113		1,705		1,705		4,846,818				149,222	10/15/2052	2.C FE
87267T-AA-9	VENTURE CDO LTD VENTR_14-18A SENIOR WHOL		06/25/2022	PAYDOWN		125,790	125,790	125,398	124,068		1,722		1,722		125,790				985	11/25/2056	1.A FE
87342R-AC-8	TACO BELL FUNDING BELL_16-1A SENIOR ABS_		05/25/2022	PAYDOWN		21,450	21,450	21,450	21,450						21,450				533	05/25/2046	2.B FE
88031V-AA-7	TENASKA GATEWAY PARTNERS LTD SECURED COR		06/30/2022	REDEMPTION 100.0000		112,542	112,542	118,732	115,922		(3,380)		(3,380)		112,542				3,406	12/30/2023	2.B FE
88307*-AA-3	TEXOMA WIND LLC SECURED CORP_BND 4.120		06/30/2022	REDEMPTION 100.0000		797,784	797,784	797,784	797,784						797,784				16,434	06/30/2034	2.C PL
88606W-AA-0	THUNDERBOLT AIRCRAFT LEASE LTD SENIOR AB		06/15/2022	PAYDOWN		24,645	24,645	24,644	24,785		(139)		(139)		24,645				424	05/17/2032	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
88708L-AA-1	TIMBR-A TIMBR-A 1.923% 06/30/36		05/28/2022	PAYDOWN		222,450	222,450	214,031			8,419		8,419		222,450				334	06/30/2036	3.B FE
89413G-AG-3	TRAPEZA CDO LLC TRAP_07-12A ABS P_12-B 1		04/06/2022	PAYDOWN																04/06/2042	2.C FE
902494-BJ-1	TYSON FOODS INC SENIOR CORP_BND 4.000%		05/04/2022	3RDPARTY		2,815,876	2,800,000	3,030,804	3,027,621		(19,068)		(19,068)		3,008,553		(192,677)	(192,677)	76,222	03/01/2026	2.B FE
90261A-AB-8	UBS AG STAMFORD BRANCH SUB CORP_BND 7		05/26/2022	3RDPARTY		1,010,170	1,000,000	1,077,319	1,021,837		(13,979)		(13,979)		1,007,858		2,312	2,312	59,094	08/17/2022	2.A FE
90269G-AF-8	UBS COMMERCIAL MORTGAGE TRUST SUB SUB_CM		04/01/2022	PAYDOWN		6,459,669	6,459,669	7,078,595	6,473,683		(14,014)		(14,014)		6,459,669				103,828	05/10/2045	1.A FM
90349D-AJ-1	UBS-BARCLAYS COMMERCIAL MORTGA SENIOR_CM		06/01/2022	PAYDOWN				6,658,650	311,851		(311,851)		(311,851)						404,349	08/10/2049	1.A FE
				REDEMPTION 100.0000																	
90931G-AA-7	UNITED AIRLINES 2020-1 CLASS A SECURED C		04/15/2022			141,146	141,146	141,146	141,146						141,146				4,146	10/15/2027	1.G FE
				REDEMPTION 100.0000																	
90932D-AA-3	UNITED AIRLINES 2016-2 PASS TH SECURED C		04/07/2022			634,343	634,343	634,343	634,343						634,343				9,832	04/07/2030	2.B FE
91533B-AD-2	VIATRIS INC SENIOR CORP_BND 144A 2.700		05/01/2022	TAX FREE EXCHANGE		30,553											30,553	30,553		06/22/2030	2.C FE
91679R-AA-7	UPSTART PASS-THROUGH TRUST UPS ABS_ABS _		06/20/2022	PAYDOWN		59,900	59,900	59,900	59,900						59,900				822	04/20/2028	2.B FE
				REDEMPTION 100.0000																	
91752*-AA-7	UTAH SOLAR HOLDINGS LLC CORP_BND 3.590		06/30/2022			377,867	377,867	377,867	377,867						377,867				6,783	12/31/2036	2.C PL
				REDEMPTION 100.0000																	
91927#-AA-3	VALLEY 2016 LEASE-BACKED PT TR CORP_BND		06/15/2022			37,030	37,030	37,030	37,030						37,030				617	01/15/2043	1.E
92211M-AE-3	VANTAGE DATA CENTERS ISSUER LL SENIOR AB		06/15/2022	PAYDOWN		26,879	26,875	26,875	26,875		4		4		26,879				470	11/16/2043	1.G FE
92212K-AA-4	VANTAGE DATA CENTERS ISSUER LL SENIOR AB		06/15/2022	PAYDOWN		8,751	8,750	8,750	8,750		1		1		8,751				116	07/15/2044	1.G FE
925524-AX-8	PARAMOUNT GLOBAL SENIOR CORP_BND 6.875		06/09/2022	VARIOUS		1,476,941	1,350,000	1,549,179	1,494,805		(2,980)		(2,980)		1,491,825		(14,884)	(14,884)	57,492	04/30/2036	2.B FE
92553P-AC-6	PARAMOUNT GLOBAL SENIOR CORP_BND 6.750		06/09/2022	3RDPARTY		1,004,520	1,000,000	1,081,000	1,062,355		(1,080)		(1,080)		1,061,274		(56,754)	(56,754)	46,500	10/05/2037	2.B FE
				REDEMPTION 100.0000																	
92783#-AA-4	VIRGINIA INTERNATIONAL GATEWAY CORP_BND		06/30/2022			40,965	40,965	40,965	40,965						40,965				805	06/30/2030	1.F PL
929227-2G-0	WAMU MORTGAGE PASS-THROUGH CER SUPSEN WH		06/01/2022	PAYDOWN		35,844	35,844	29,975	31,982		3,862		3,862		35,844				823	06/25/2033	1.A FM
92922F-4D-7	WAMU MORTGAGE PASS-THROUGH CER SUPSEN WH		06/01/2022	PAYDOWN		7,526	7,526	6,905	7,239		287		287		7,526				77	12/25/2035	1.D FM
92922F-TJ-7	WAMU MORTGAGE PASS-THROUGH CER SENIOR WH		06/25/2022	PAYDOWN		50,757	50,757	47,077	48,092		2,665		2,665		50,757				209	06/25/2044	1.A FM
92930R-AF-9	WF-RBS COMMERCIAL MORTGAGE TRU SENIOR_CM		06/01/2022	PAYDOWN				1,734,382	97,949		(97,949)		(97,949)						99,018	11/17/2045	1.A FE
92936J-AN-4	WF-RBS COMMERCIAL MORTGAGE TRU SUB SUB_C		06/01/2022	PAYDOWN		96,042	96,042	104,645	96,255		(213)		(213)		96,042				2,198	11/15/2044	1.A FM
92936Y-AK-7	WF-RBS COMMERCIAL MORTGAGE TRU SENIOR SE		06/01/2022	PAYDOWN				8,086,438	295,303		(295,303)		(295,303)						426,588	08/15/2045	1.A FE
92937E-AJ-3	WF-RBS COMMERCIAL MORTGAGE TRU SUB SUB_C		05/09/2022	3RDPARTY		7,284,916	7,481,000	7,129,261	7,393,867		15,241		15,241		7,409,108		(124,192)	(124,192)	140,799	03/15/2045	1.D
92938C-AG-2	WF-RBS COMMERCIAL MORTGAGE TRU SENIOR_CM		06/01/2022	PAYDOWN				178,469	20,586		(20,586)		(20,586)						7,297	08/15/2046	1.A FE
92939V-AG-9	WP GLIMCHER MALL TRUST JPMDB_1 SUB_CMBS		05/18/2022	3RDPARTY		10,773,750	13,000,000	10,979,280	11,355,898		93,703	470,321	(376,618)		10,979,280		(205,530)	(205,530)	178,557	06/05/2035	1.D
931427-AQ-1	WALGREENS BOOTS ALLIANCE INC SENIOR CORP		04/07/2022	3RDPARTY		4,999,650	5,000,000	5,317,700	5,314,064		(19,596)		(19,596)		5,294,467		(294,817)	(294,817)	60,854	06/01/2026	2.B FE
933634-AJ-6	WAMU MORTGAGE PASS-THROUGH CER SUPSEN WH		06/01/2022	PAYDOWN		10,019	10,030	7,815	8,460		1,558		1,558		10,019				116	08/25/2036	1.D FM
933635-AA-2	WAMU MORTGAGE PASS-THROUGH CER SUPSEN WH		06/01/2022	PAYDOWN		62,453	55,138	26,565	29,527		32,925		32,925		62,453				208	03/25/2047	1.D FM
93363C-AB-5	WAMU MORTGAGE PASS-THROUGH CER SUPSEN WH		06/01/2022	PAYDOWN		23,748	22,478	18,909	19,895		3,853		3,853		23,748				102	07/25/2046	1.D FM
939336-T2-9	WASHINGTON MUTUAL MSC MORTGAGE SENIOR WH		06/01/2022	PAYDOWN		47,507	47,507	44,449	45,277		2,230		2,230		47,507				1,113	08/25/2038	1.A FM
93934F-BC-5	WASHINGTON MUTUAL ALTERNATIVE WHOLE_CMO		06/01/2022	PAYDOWN		82,209	84,855	76,785	73,099		9,110		9,110		82,209				1,927	09/25/2035	1.D FM
93934F-HC-9	WMALT_05-AR1 WHOLE CMO AR1-A1A 2.144%		06/25/2022	PAYDOWN		66,089	66,089	63,366			2,723		2,723		66,089				262	12/25/2035	1.D FM
93934F-HC-9	WMALT_05-AR1 WHOLE CMO AR1-A1A 2.144%		04/25/2022	PAYDOWN		14,860	14,860	14,247			612		612		14,860				29	12/25/2035	5.A FE
93934F-JQ-6	WASHINGTON MUTUAL MORTGAGE PAS SUPSEN WH		06/25/2022	PAYDOWN		21,731	19,356	16,634	16,540		5,192		5,192		21,731				83	02/25/2036	1.D FM
93934F-MN-9	WASHINGTON MUTUAL MORTGAGE PAS WHOLE_CMO		06/01/2022	PAYDOWN		31,000	27,348	23,109	23,086		7,913		7,913		31,000				146	04/25/2046	1.D FM
93935L-AB-4	WMALT MORTGAGE PASS-THROUGH CE SENIOR WH		06/01/2022	PAYDOWN		71,565	69,141	60,326	60,217		11,348		11,348		71,565				260	10/25/2046	2.B FM
94106L-AY-5	WASTE MANAGEMENT INC SENIOR CORP_BND 2		06/15/2022	VARIOUS		21,000,000	21,000,000	19,244,390	20,837,546		104,558		104,558		20,942,104		57,896	57,896	456,750	09/15/2022	2.A FE
				REDEMPTION 100.0000																	
94684B-AA-2	WELLS DAIRY INC CORP_BND 6.420% 01/18/		06/30/2022			164,328	164,328	164,328	164,328						164,328				4,386	01/18/2027	4.A
949831-AA-9	WELLS FARGO MORTGAGE BACKED SE WHOLE_CMO		06/01/2022	PAYDOWN		540,366	540,366	547,965	552,038		(11,672)		(11,672)		540,366				7,677	07/26/2049	1.A
949831-AF-8	WELLS FARGO MORTGAGE BACKED SE WHOLE_CMO		04/01/2022	PAYDOWN		200,283	200,283	199,274	200,020		263		263		200,283				2,003	07/26/2049	1.A FM
949831-AF-8	WELLS FARGO MORTGAGE BACKED SE WHOLE_CMO		06/01/2022	PAYDOWN		295,791	295,791	294,301	295,402		389		389		295,791				4,038	07/26/2049	1.A
94985J-BQ-2	WELLS FARGO MORTGAGE BACKED SE WHOLE_CMO		06/01/2022	PAYDOWN		74,512	79,845	70,859	75,409		(897)		(897)		74,512				2,055	06/25/2037	1.D FM
94987F-AJ-5	WELLS FARGO MORTGAGE LOAN TRUS WHOLE_CMO		06/01/2022	PAYDOWN		113,396	113,396	112,557	112,958		438		438		113,396				1,214	08/27/2035	1.A FM
94989T-BE-3	WELLS FARGO COMMERCIAL MORTGAG SUB SUB_C		05/09/2022	3RDPARTY		6,685,928	6,750,000	6,942,058	6,798,871		(8,812)		(8,812)		6,790,059		(104,131)	(104,131)	136,685	09/15/2058	1.A
95001R-AY-5	WELLS FARGO COMMERCIAL MORTGAG SENIOR SE		06/01/2022	PAYDOWN				8,378	7,412		(7,412)		(7,412)						480	01/15/2052	1.A FE
95001T-AA-3	WELLS FARGO MORTGAGE BACKED SE SUPSEN WH		06/01/2022	PAYDOWN		92,468	92,468	94,697	93,971		(1,504)		(1,504)		92,468				1,440	11/25/2048	1.A
95002F-AE-4	WELLS FARGO MORTGAGE BACKED SE WHOLE_CMO		04/01/2022	PAYDOWN		249,516	249,516	255,892	253,228		(3,713)		(3,713)		249,516				2,911	09/25/2049	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
95002F-AE-4	WELLS FARGO MORTGAGE BACKED SE WHOLE_CMO		06/01/2022	PAYDOWN		1,175,949	1,175,949	1,206,000	1,193,447		(17,498)		(17,498)		1,175,949				18,877	09/25/2049	1.A
95002M-AY-5	WELLS FARGO COMMERCIAL MORTGAG SENIOR SE		06/01/2022	PAYDOWN				17,192	26,474		(26,474)		(26,474)						952	08/15/2052	1.A FE
95058X-AE-8	WENDYS FUNDING LLC WEN_18-1A SENIOR ABS_		06/15/2022	PAYDOWN		2,500	2,500	2,500	2,500						2,500				49	03/15/2048	2.B FE
95058X-AH-1	WENDYS FUNDING LLC WEN_19-1A SENIOR ABS_		06/15/2022	PAYDOWN		3,750	3,750	3,750	3,750						3,750				77	06/15/2049	2.B FE
958102-AM-7	WESTERN DIGITAL CORPORATION SENIOR CORP_		05/04/2022	3RDPARTY		4,015,860	4,000,000	4,387,200	4,383,006		(28,687)		(28,687)		4,354,318		(338,458)	(338,458)	129,042	02/15/2026	2.C FE
96332H-CE-7	WHIRLPOOL CORPORATION SENIOR CORP_BND		06/01/2022	VARIOUS		12,500,000	12,500,000	12,481,250	12,499,034		966		966		12,500,000				293,750	06/01/2022	2.B FE
				REDEMPTION 100.0000																	
96928*-FV-4	WILLIAM BLAIR & COMPANY LLC CORP_BND 4		06/15/2022			89,858	89,858	89,858	89,858						89,858				1,529	09/15/2044	1.E
96950F-AJ-3	WILLIAMS COMPANIES INC SENIOR CORP_BND		05/15/2022	VARIOUS		8,000,000	8,000,000	7,430,980	7,952,203		28,513		28,513		7,980,715		19,285	19,285	201,000	08/15/2022	2.B FE
97651L-AC-5	WINWATER MORTGAGE LOAN TRUST W WHOLE_CMO		06/01/2022	PAYDOWN		120,379	120,379	117,331	118,911		1,467		1,467		120,379				1,675	06/20/2045	1.A
97654D-AG-1	WINWATER MORTGAGE LOAN TRUST W WHOLE_CMO		04/01/2022	PAYDOWN		476,089	476,089	457,529	471,299		4,790		4,790		476,089				5,554	08/20/2045	1.A FM
97654D-AG-1	WINWATER MORTGAGE LOAN TRUST W WHOLE_CMO		06/01/2022	PAYDOWN		820,447	820,447	788,462	812,191		8,255		8,255		820,447				14,205	08/20/2045	1.A
97988L-AE-5	WOODMONT WDMNT_18-5 SENIOR ABS_ABS _18-5		04/25/2022	PAYDOWN		1,000,000	1,000,000	990,000	991,381		8,619		8,619		1,000,000				10,661	07/25/2030	1.C FE
98956P-AS-1	ZIMMER BIOMET HOLDINGS INC SENIOR CORP_B		04/07/2022	3RDPARTY		4,916,500	5,000,000	5,250,300	5,246,823		(16,284)		(16,284)		5,230,539		(314,039)	(314,039)	111,410	01/15/2026	2.B FE
98978V-AB-9	ZOETIS INC SENIOR CORP_BND 3.250% 02/0		06/23/2022	VARIOUS		19,968,665	20,000,000	20,175,179	20,019,163		(10,607)		(10,607)		20,008,556		(39,891)	(39,891)	582,653	02/01/2023	2.A FE
BANOHN-QA-3	ICON BRAND HOLDINGS LLC ICONX ABS_ABS _1		05/01/2022	SECURITY WITHDRAW		518,016	518,016	284,909	284,909						284,909		233,107	233,107		01/20/2043	2.B Z
BANOJQ-MC-4	CRG ISSUER CRG_17-1 ABS_ABS 4.500% 01/		05/01/2022	SECURITY WITHDRAW		720,582	720,582	720,582	720,582						720,582				10,827	01/10/2024	1.D Z
				REDEMPTION 100.0000																	
BANOVU-VQ-0	TIDEWATER AUTO RECEIVABLES TRU ABS_ABS _		06/30/2022			260,498	260,498	260,498	179,755						260,498				2,214	01/01/2025	1.G Z
				REDEMPTION 100.0000																	
BANOVU-VR-8	TIDEWATER AUTO RECEIVABLES TRU ABS_ABS _		06/30/2022			50,418	50,418	50,418	34,445						50,418				467	01/01/2025	2.C Z
				REDEMPTION 100.0000																	
BANOVU-VS-6	TIDEWATER AUTO RECEIVABLES TRU ABS_ABS _		06/30/2022			25,209	25,209	25,209	17,376						25,209				242	01/01/2025	3.C Z
BANOVX-YF-5	PK AIR FINANCE 2019 ABS_ABS _D 0.000%		03/30/2022	3RDPARTY		33,869,834	35,425,604	35,425,604	35,425,604						35,425,604		(1,555,770)	(1,555,770)		12/31/2049	3.B Z
G2950*-AA-7	AA INFRASTRUCTURE DEBT FUND 1 ABS_ABS		06/01/2022	PAYDOWN		2,679,028	2,679,028	2,696,098	2,692,832		(13,804)		(13,804)		2,679,028				34,121	11/01/2034	1.G PL
G4301U-AF-1	HARBOUR AIRCRAFT INVESTMENTS L ABS_ABS _		06/15/2022	PAYDOWN		56,996	56,996	58,356	57,479		(483)		(483)		56,996				992	11/15/2037	3.C FE
				REDEMPTION 100.0000																	
G5814#-AA-2	MARI BOYLE LTD CORP_BND 5.580% 06/30/3		06/30/2022			161,943	161,943	161,943	161,943						161,943				4,518	06/30/2031	3.A PL
				REDEMPTION 100.0000																	
G5814#-AB-0	MARI BOYLE LTD CORP_BND 5.580% 06/30/3		06/30/2022			161,943	161,943	161,943	161,943						161,943				4,518	06/30/2031	3.A PL
				REDEMPTION 100.0000																	
G6365#-AA-7	COLIDIM SA SECURED CORP_BND 8.000% 06/		06/15/2022			165,815	165,815	165,815	165,815						165,815				6,706	06/30/2033	3.B FE
				REDEMPTION 100.0000																	
P0606*-AA-9	AES MEXICO GENERATION HOLDINGS CORP_BND		06/30/2022			55,814	55,814	55,814	55,814						55,814				1,985	11/26/2027	2.C PL
				REDEMPTION 100.0000																	
R9836#-AA-6	WELCO ECO SHIP AS SENIOR CORP_BND 5.30		06/30/2022			77,776	77,776	77,001	76,949		542		542		77,776				2,563	04/30/2031	1.G PL
				REDEMPTION 100.0000																	
R9836#-AB-4	WELCO ECO SHIP AS SENIOR CORP_BND 5.36		06/30/2022			151,576	151,576	150,060	150,504		1,072		1,072		151,576				2,592	04/30/2031	1.G PL
T50113-17-4	HARBOURVIEW DEBT ABS_ABS 5.000% 12/13/		05/13/2022	PAYDOWN		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				76,023	12/13/2051	2.C FE
T50113-17-8	HARBOURVIEW DEBT ABS_ABS 3.250% 12/13/		05/13/2022	PAYDOWN		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				92,433	12/13/2051	2.B FE
				REDEMPTION 100.0000																	
V6179#-AA-2	MESTAMO MARINE LTD CORP_BND 4.650% 06/		06/30/2022			714,286	714,286	714,286	714,286						714,286				16,607	06/25/2024	2.C
009088-AA-3	AIR CANADA 2015-2 PASS THROUGH SECURED C	A	06/15/2022	VARIOUS		241,093	241,093	241,093	241,093						241,093				4,521	06/15/2029	1.G FE
009088-AB-1	AIR CANADA 2015-2 PASS THROUGH SECURED C	A	06/15/2022	VARIOUS		289,327	289,327	290,744	290,258		(931)		(931)		289,327				5,967	06/15/2029	2.B FE
06368F-AE-9	BANK OF MONTREAL SENIOR CORP_BND 1.500	A	04/04/2022	3RDPARTY		2,872,650	3,000,000	2,998,410			124		124		2,998,534		(125,884)	(125,884)	10,750	01/10/2025	1.F FE
06417X-AH-4	BANK OF NOVA SCOTIA SENIOR CORP BND MTN	A	05/04/2022	3RDPARTY		892,602	900,000	898,983			22		22		899,005		(6,403)	(6,403)	2,070	04/11/2025	1.F FE
12532H-AD-6	CGI INC SENIOR CORP_BND 144A 2.300% 09	A	06/09/2022	TAX FREE EXCHANGE		40,364	50,000	48,447	48,456		65		65		48,522		(8,158)	(8,158)	869	09/14/2031	2.A FE
29250N-AH-8	ENBRIDGE INC SENIOR CORP_BND 3.500% 06	A	05/04/2022	3RDPARTY		600,888	600,000	628,530	627,799		(4,354)		(4,354)		623,445		(22,557)	(22,557)	8,517	06/10/2024	2.A FE
				REDEMPTION 100.0000																	
292766-A#-9	ENERPLUS CORP CORP_BND 4.400% 05/15/24	A	05/16/2022			3,600,000	3,600,000	3,600,000	3,600,000						3,600,000				79,200	05/15/2024	3.A
31745#-AA-9	SHELL ABS_ABS 5.500% 11/15/30		06/01/2022	PAYDOWN		139,959	139,959	139,959	139,221		739		739		139,959				11,796	11/15/2030	1.E PL
775109-AW-1	ROGERS COMMUNICATIONS INC SENIOR CORP_BN	A	06/23/2022	3RDPARTY		2,490,875	2,500,000	2,496,125	2,499,472		212		212		2,499,684		(8,809)	(8,809)	58,750	03/15/2023	2.A FE
775109-CA-7	ROGERS COMMUNICATIONS INC SENIOR CORP_BN	A	04/07/2022	3RDPARTY		4,453,965	4,500,000	4,493,865			139		139		4,494,004		(40,039)	(40,039)	9,956	03/15/2025	2.A FE
87425E-AK-9	REPSOL OIL & GAS CANADA INC SENIOR CORP_	A	06/28/2022	VARIOUS		16,885,180	13,000,000	13,233,490	13,176,020		(924)		(924)		13,175,096		(175,096)	(175,096)	4,623,201	02/01/2038	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
878742-AE-5	TECK RESOURCES LTD SENIOR CORP_BND 6.1	A	06/16/2022	CALL 107.5910		3,227,731	3,000,000	2,835,225	2,885,973		2,388		2,388		2,888,361		111,639	111,639	319,606	10/01/2035	2.C FE
878742-AW-5	TECK RESOURCES LTD SENIOR CORP_BND 6.2	A	06/16/2022	CALL 108.5495		705,572	650,000	720,103	707,243		(798)		(798)		706,445		(56,445)	(56,445)	75,884	07/15/2041	2.C FE
893526-DM-2	TRANSCANADA PIPELINES LTD SENIOR CORP_BN	A	06/21/2022	3RDPARTY		12,745,410	12,750,000	11,963,603	12,692,051		47,438		47,438		12,739,489		5,921	5,921	285,104	08/01/2022	2.A FE
00163H-AD-7	ALM LOAN FUNDING ALM_12-7A SUB ABS_ABS _	D	04/01/2022	3RDPARTY		2,568,676	31,600,000	22,670,282	12,133,378		(256,056)		(256,056)		11,877,322		(9,308,646)	(9,308,646)	808,635	10/15/2028	4.B Z
001746-AU-0	AMERICAN MONEY MANAGEMENT CORP SUB ABS_A	D	05/16/2022	3RDPARTY		860,500	1,000,000	1,000,000	1,000,000						1,000,000		(139,500)	(139,500)	16,242	05/27/2031	2.C FE
00900P-AJ-4	AIMCO_18-BA MEZZANIN ABS_ABS _18-B 144A	D	06/03/2022	3RDPARTY		4,878,500	5,000,000	5,000,000	5,000,000						5,000,000		(121,500)	(121,500)	110,152	01/15/2032	2.C FE
03330A-AA-0	ANCHORAGE CAPITAL CLO LTD ANCH SENIOR AB	D	04/28/2022	PAYDOWN		642	642	642	642						642				4	01/28/2031	1.A FE
052528-AK-2	AUSTRALIA AND NEW ZEALAND BANK SUB CORP_	D	06/17/2022	3RDPARTY		9,791,564	9,800,000	10,728,354	10,718,339		(65,448)		(65,448)		10,652,891		(861,327)	(861,327)	191,168	05/19/2026	2.A FE
05565Q-CJ-5	BP CAPITAL MARKETS PLC SENIOR CORP_BND	D	06/30/2022	VARIOUS		15,143,415	15,000,000	15,533,100	15,128,752		(36,168)		(36,168)		15,092,584		(92,584)	(92,584)	599,397	09/26/2023	1.F FE
05565Q-CS-5	BP CAPITAL MARKETS PLC SENIOR CORP_BND	D	06/30/2022	CALL 100.4072		5,020,360	5,000,000	5,074,500	5,025,945		(4,366)		(4,366)		5,021,578		(21,578)	(21,578)	136,230	11/04/2024	1.F FE
05581K-AA-9	BNP PARIBAS SA SUB CORP_BND 144A 4.375	D	05/04/2022	3RDPARTY		1,797,282	1,800,000	1,956,204	1,954,222		(13,813)		(13,813)		1,940,409		(143,127)	(143,127)	47,688	09/28/2025	2.A FE
05583B-AA-7	BRF GMBH SENIOR CORP_BND 144A 4.350% 0	D	06/23/2022	3RDPARTY		7,274,500	8,000,000	6,940,000	7,339,608		58,644		58,644		7,398,252		(123,752)	(123,752)	257,133	09/29/2026	3.B FE
05964H-AH-8	BANCO SANTANDER SA SENIOR CORP_BND 2.1	D	06/07/2022	3RDPARTY		1,004,375	1,000,000	1,000,000	1,000,000						1,000,000		4,375	4,375	9,882	04/12/2023	1.G FE
06738E-AP-0	BARCLAYS PLC SUB CORP_BND 5.200% 05/12	D	06/17/2022	3RDPARTY		8,144,535	8,000,000	8,974,720	8,964,191		(71,670)		(71,670)		8,892,521		(747,986)	(747,986)	198,106	05/12/2026	2.B FE
09626Q-BG-1	BLUEMOUNTAIN CLO LTD BLUEM_14 ABS_ABS _1	D	05/04/2022	DIRECT		927,500	1,000,000	1,000,000	1,000,000						1,000,000		(72,500)	(72,500)	18,493	10/21/2030	2.C FE
10949Y-AB-4	BRIGHTWOOD CAPITAL FUND III HO ABS_ABS _	D	06/01/2022	PAYDOWN		744,421					744,421		744,421		744,421				22,513	04/15/2028	1.C FE
11043H-AA-6	BRITISH AIRWAYS PASS THRU TRUS SECURED C	D	06/20/2022	VARIOUS		186,353	186,353	186,353	186,353						186,353				3,844	03/20/2033	2.B FE
111013-AK-4	SKY LTD SENIOR CORP_BND 144A 3.125% 11	D	04/21/2022	3RDPARTY		7,351,602	7,344,000	7,405,781	7,353,493		(3,192)		(3,192)		7,350,301		1,301	1,301	92,438	11/26/2022	1.G FE
15033E-AJ-7	CEDAR FUNDING LTD CEDF_18-9A MEZZANIN AB	D	06/02/2022	3RDPARTY		4,779,050	5,000,000	5,000,000	5,000,000						5,000,000		(220,950)	(220,950)	94,487	04/20/2031	2.C FE
23636T-AA-8	DANONE SA SENIOR CORP_BND 144A 3.000%	D	06/15/2022	VARIOUS		25,914,000	25,914,000	25,649,063	25,885,325		28,675		28,675		25,914,000				388,710	06/15/2022	2.A FE
26244G-AJ-4	DRYDEN SENIOR LOAN FUND DRSLF MEZZANIN A	D	06/29/2022	3RDPARTY		1,209,882	1,280,000	1,280,000	1,280,000						1,280,000		(70,118)	(70,118)	21,458	08/15/2031	1.F FE
28622Q-AF-8	ELEVATION CLO LTD AWPT_14-2A SUB ABS_ABS	D	04/01/2022	3RDPARTY		8,421,750	8,550,000	8,550,000	8,550,000						8,550,000		(128,250)	(128,250)	137,925	10/15/2029	2.C FE
29082A-AA-5	EMBRAER SA SENIOR CORP_BND 5.150% 06/1	D	06/15/2022	MATURITY		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				128,750	06/15/2022	3.B FE
33883G-AG-2	FLATIRON CLO LTD FLAT_18-1A MEZZANIN ABS	D	06/02/2022	3RDPARTY		13,931,745	14,500,000	14,500,000	14,500,000						14,500,000		(568,255)	(568,255)	275,795	04/17/2031	2.C FE
33938E-AS-6	FLEX LTD SENIOR CORP_BND 5.000% 02/15/	D	06/22/2022	3RDPARTY		8,555,675	8,500,000	9,202,950	8,633,077		(56,392)		(56,392)		8,576,685		(21,010)	(21,010)	364,792	02/15/2023	2.C FE
36321B-AD-3	GALAXY CLO LTD GALXY_17-24A MEZZANIN ABS	D	06/03/2022	3RDPARTY		4,248,000	4,500,000	4,500,000	4,500,000						4,500,000		(252,000)	(252,000)	82,981	01/15/2031	2.C FE
38175L-AE-2	GOLUB CAPITAL PARTNERS CLO LTD MEZZANIN	D	04/25/2022	PAYDOWN		1,000,000	1,000,000	997,000	995,745		4,255		4,255		1,000,000				13,771	10/25/2029	1.F FE
43133J-AA-6	HITR_19-2A ABS -2A-A1 144A 3.265% 05/2	D	05/23/2022	PAYDOWN		579,618	579,618	579,256			362		362		579,618				3,245	05/23/2039	1.C FE
45082#-AA-0	IBERIA LINEAS AEREAS DE ESPANA CORP_BND	D	06/21/2022	REDEMPTION 100.0000		114,585	114,585	114,585	114,585						114,585				3,228	05/20/2033	1.F PL
45323#-AA-9	IMPULSORA PIPELINE/MIDSTREAM D SECURED C	D	06/30/2022	REDEMPTION 100.0000		542,835	542,835	542,835	542,835						542,835				16,423	01/01/2043	2.C PL
46131N-AD-6	INVERSIONES CMPC SA CAYMAN IS SENIOR CO	D	04/25/2022	MATURITY		5,000,000	5,000,000	4,981,250	4,999,273		727		727		5,000,000				112,500	04/25/2022	2.C FE
53566T-AA-9	LINE ONE PERU METRO EXPANSION SECURED CO	D	04/10/2022	REDEMPTION 100.0000		354,896	354,896	354,896	354,896						354,896				8,406	01/10/2033	2.C FE
53566T-AB-7	LINE ONE PERU METRO EXPANSION SECURED CO	D	04/10/2022	REDEMPTION 100.0000		265,151	265,151	265,151	265,151						265,151				6,280	04/10/2033	2.C FE
53944Y-AB-9	LLOYDS BANKING GROUP PLC SUB CORP_BND	D	06/17/2022	3RDPARTY		8,778,989	8,700,000	9,633,027	9,621,824		(62,926)		(62,926)		9,558,898		(779,909)	(779,909)	230,808	03/24/2026	2.A FE
62947Q-AY-4	NXP BV SENIOR CORP_BND 144A 5.550% 12/	D	05/12/2022	VARIOUS		30,031,648	30,000,000	30,045,650	30,033,271		(1,624)		(1,624)		30,031,648				777,000	12/01/2028	2.B FE
62954H-AF-5	NXP BV SENIOR CORP_BND 144A 3.250% 05/	D	05/12/2022	VARIOUS		29,785,594	30,000,000	29,777,400	29,782,495		3,099		3,099		29,785,594				509,167	05/11/2041	2.B FE
64130X-AG-1	NEUBERGER BERMAN CLO LTD NEUB MEZZANIN A	D	04/21/2022	3RDPARTY		5,953,980	6,000,000	6,000,000	6,000,000						6,000,000		(46,020)	(46,020)	103,793	10/19/2031	2.C FE
64131Q-AG-5	NEUBERGER BERMAN CLO LTD NEUB MEZZANIN A	D	04/04/2022	3RDPARTY		6,174,125	6,250,000	6,250,000	6,250,000						6,250,000		(75,875)	(75,875)	83,432	10/18/2030	2.C FE
67502#-AA-6	OCEAN SPRAY CHILE SPA CORP_BND 3.390%	C	06/15/2022	REDEMPTION 100.0000		56,507	56,507	56,507	56,507						56,507				792	08/15/2036	2.C
67707B-AD-2	OAK HILL CREDIT PARTNERS OAKC MEZZANIN A	D	06/03/2022	3RDPARTY		4,775,500	5,000,000	5,000,000	5,000,000						5,000,000		(224,500)	(224,500)	90,204	01/20/2030	2.C FE
74042E-AA-2	PRETSL_17 ABS SL_17-A1 144A 2.430% 06/	D	06/23/2022	PAYDOWN																06/23/2035	1.B FE
74042H-AA-5	PREFERRED TERM SECURITIES XIX SENIOR ABS	D	06/22/2022	PAYDOWN		236,148	236,148	212,976	213,592		22,556		22,556		236,148				1,036	12/22/2035	1.A FE
75884B-AG-3	REG10_17-3A MEZZANIN ABS_ABS _17-3A 144A	D	06/02/2022	3RDPARTY		17,648,445	18,500,000	18,500,000	18,500,000						18,500,000		(851,555)	(851,555)	369,683	01/17/2031	2.C FE
75888K-AG-9	REGATTA VIII FUNDING LTD REGT8 MEZZANIN	D	04/21/2022	3RDPARTY		6,983,200	7,000,000	7,000,000	7,000,000						7,000,000		(16,800)	(16,800)	125,431	10/17/2030	2.C FE
77879R-AB-2	ROTOR ENGINES SECURITIZATION L ABS_ABS _	D	05/16/2022	PAYDOWN		134,389	134,399	100,638	127,260		33,751	26,622	7,129		134,389				3,156	06/15/2046	5.A FE
80306A-AA-8	SAPPHIRE AVIATION FINANCE I LI SENIOR AB	D	06/15/2022	PAYDOWN		33,477	33,477	33,461	33,579		(102)		(102)		33,477				581	03/15/2040	2.B FE
806854-AD-7	SCHLUMBERGER INVESTMENT SA SENIOR CORP_B	D	05/02/2022	VARIOUS		15,000,000	15,000,000	14,002,350	14,926,985		42,000		42,000		14,968,985		31,015	31,015	271,000	08/01/2022	1.F FE
81881J-AJ-1	SHACKLETON CLO LTD SHACK_14-5R MEZZANIN	D	06/07/2022	3RDPARTY		736,478	825,000	825,000	825,000						825,000		(88,523)	(88,523)	17,308	05/07/2031	2.C FE
83367T-BR-9	SOCIETE GENERALE SA SUB CORP_BND 144A	D	05/04/2022	3RDPARTY		1,397,382	1,400,000	1,527,526	1,525,722		(10,736)		(10,736)		1,514,986		(117,604)	(117,604)	29,925	11/24/2025	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
853254-AL-4	STANDARD CHARTERED PLC SUB CORP_BND 144A	D	05/04/2022	3RDPARTY		2,141,118	2,100,000	2,250,591	2,246,554		(24,237)		(24,237)		2,222,317		(81,199)	(81,199)	84,933	01/26/2024	2.B FE
87165Y-AJ-2	SYMPHONY CLO LTD SYMP_18-19A MEZZANIN AB	D	06/03/2022	3RDPARTY		3,980,665	4,262,821	4,262,821	4,262,821						4,262,821		(282,156)	(282,156)	80,166	04/16/2031	2.C FE
89820X-AA-6	TFINS_20-2A ABS 0-2A-A1 144A 3.584% 07	D	06/21/2022	3RDPARTY		23,803,496	23,893,095	23,952,828			(537)		(537)		23,952,291		(148,795)	(148,795)	340,074	07/15/2041	1.C FE
89820X-AA-6	TFINS_20-2A ABS 0-2A-A1 144A 3.584% 07	D	04/15/2022	PAYDOWN		1,914,511	1,914,511	1,919,297			(4,786)		(4,786)		1,914,511				12,868	07/15/2041	1.C FE
89822P-AA-1	TFINS_20-1A ABS 0-1A-A1 144A 4.044% 04	D	04/15/2022	PAYDOWN		115,277	115,277	115,421			(144)		(144)		115,277				311	04/15/2040	1.C FE
92917A-AE-6	VOYA CLO LTD VOYA_18-1A SUB ABS_ABS _18-	D	04/28/2022	3RDPARTY		6,791,120	7,000,000	7,000,000	7,000,000						7,000,000		(208,880)	(208,880)	77,441	04/19/2031	1.F FE
92917J-AN-7	VOYA CLO LTD VOYA_18-2A MEZZANIN ABS_ABS	D	05/18/2022	3RDPARTY		611,177	700,000	700,000	700,000						700,000		(88,823)	(88,823)	12,951	07/15/2031	2.C FE
G1981*-AA-2	CAYMAN UNIVERSE HOLDINGS LLC SENIOR CORP	D	06/30/2022	VARIOUS		1,130,049	1,130,049	1,115,924	1,116,549		13,500		13,500		1,130,049				16,363	09/30/2045	1.D PL
G4588#-BD-2	INTERMEDIATE CAPITAL GROUP PLC CORP_BND	D	05/11/2022	MATURITY		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				123,750	05/11/2022	2.C
				REDEMPTION 100.0000																	
L8038*-AA-4	SBM BALEIA AZUL SARL SECURED CORP_BND	D	06/15/2022			295,200	295,200	295,200	295,200						295,200				8,118	09/15/2027	3.C
P7003*-AA-3	LA BUFA WIND SAPI DE CV CORP_BND 5.770	D	06/30/2022	VARIOUS		114,825	114,825	114,825	114,825						114,825				6,089	09/30/2037	3.B PL
				BRS CONVERSION																	
000000-00-0	BRS CONVERSION ADJUSTMENT		05/01/2022	ADJUSTMENT		113,993,662	113,993,662	113,993,662	113,993,662						113,993,662					06/30/2022	1.A
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,961,646,164	2,006,875,697	2,021,825,141	1,910,744,525		7,245,550	2,770,532	4,475,018		1,993,353,343		(37,825,971)	(37,825,971)	46,412,324	XXX	XXX
				REDEMPTION 100.0000																	
04327#-YY-4	ASCENTIUM EQUIPMENT RECEIVABLE TERM_LOAN		06/10/2022			64,028	64,028	64,028	64,028						64,028				955	03/20/2029	2.B Z
				REDEMPTION 100.0000																	
04327#-ZZ-0	ASCENTIUM EQUIPMENT RECEIVABLE TERM_LOAN		06/10/2022			1,408,611	1,408,611	1,408,611	1,408,611						1,408,611				18,295	03/20/2029	1.F Z
				REDEMPTION 99.7654																	
46500Q-AA-8	ISQ GLOBAL INFRASTRUCTURE CRED SENIOR RE		05/23/2022			26,539,088	26,601,488	26,601,488	26,601,488		(62,400)		(62,400)		26,539,088				248,018	09/30/2029	2.C FE
46500Q-AA-8	ISQ GLOBAL INFRASTRUCTURE CRED SENIOR RE		05/16/2022	LCGERTHTI9		108,367,166	108,367,166	108,367,166	108,367,166						108,367,166				1,155,916	09/30/2029	2.C FE
				REDEMPTION 99.7654																	
46500Q-AB-6	ISQ GLOBAL INFRASTRUCTURE CRED SENIOR RE		05/23/2022			2,488,039	2,493,890	2,493,890	2,493,890		(5,851)		(5,851)		2,488,039				13,249	09/30/2029	3.B FE
61034#-AA-6	MONROE CAPITAL PRIVATE CREDIT SECURED RE		05/16/2022	LCGERTHTI9		217,000,000	217,000,000	217,000,000							217,000,000				2,512,955	01/14/2031	2.B FE
61034#-AB-4	MONROE CAPITAL PRIVATE CREDIT SUB REVOLV		05/16/2022	LCGERTHTI9		45,500,000	45,500,000	45,500,000							45,500,000				1,222,061	01/14/2031	3.B FE
ASPSUM-MB-1	ASP SUMMA 1 LLC TERM_LOAN 3.203% 03/15		06/01/2022	VARIOUS		86,862	86,862	86,862	84,814						86,862				2,164	03/15/2023	2.A Z
ASPSUM-MB-2	ASP SUMMA 2 LLC TERM_LOAN 3.203% 03/15		06/01/2022	VARIOUS		110,396	110,396	110,396	97,849						110,396				2,497	03/15/2023	2.A Z
ASPSUM-MB-3	ASP SUMMA 3 LLC TERM_LOAN 3.203% 03/15		06/01/2022	VARIOUS		89,961	89,961	89,961	80,915						89,961				1,976	03/15/2023	2.A Z
ASPSUM-MB-4	ASP SUMMA 4 LLC TERM_LOAN 3.203% 03/15		06/01/2022	VARIOUS		242,066	242,066	242,066	209,549						242,066				5,057	03/15/2023	2.A Z
BAN118-0F-8	LASER EYE CARE OF CALIFORNIA L TERM_LOAN		06/30/2022	VARIOUS		25,000	25,000	24,875	24,896		104		104		25,000				419	11/12/2026	4.B Z
				REDEMPTION 100.0000																	
BAN11G-8E-5	X-CHEM INC TERM_LOAN 5.750% 12/11/27		03/31/2022			67,500	67,500	66,488	66,614		886		886		67,500				1,668	12/11/2027	4.B Z
BENJLK-QW-7	ASP SUMMA 5 LLC TERM_LOAN 5.300% 03/15		06/01/2022	VARIOUS		168,646	168,646	168,646	120,576						168,646				2,982	03/15/2023	2.A Z
BENJLK-QX-5	ASP SUMMA 6 LLC TERM_LOAN 5.300% 03/15		06/01/2022	VARIOUS		103,476	103,476	103,476	76,714						103,476				1,970	03/15/2023	2.A Z
BENJLK-QY-3	ASP SUMMA 7 LLC TERM_LOAN 5.300% 03/15		06/01/2022	VARIOUS		100,799	100,799	100,799	74,330						100,799				1,971	03/15/2023	2.A Z
BENJLK-QZ-0	ASP SUMMA 8 LLC TERM_LOAN 5.300% 03/15		06/01/2022	VARIOUS		109,495	109,495	109,495	78,127						109,495				1,993	03/15/2023	2.A Z
				REDEMPTION 100.0000																	
BMS18S-G5-1	SVF II FINCO CAYMAN LP SECURED TERM LO	D	06/16/2022			251,812	251,812	251,812							251,812				350	12/18/2023	1.F FE
				REDEMPTION 100.0000																	
R6237#-AA-7	NORSPAN LNG IV AS SECURED TERM_LOAN 5.	D	05/31/2022			1,157,438	1,157,438	1,157,438	1,157,438						1,157,438				31,007	12/17/2032	2.C PL
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						403,880,383	403,948,634	403,947,497	141,007,005		(67,261)		(67,261)		403,880,383				5,225,503	XXX	XXX
2509999997. Total - Bonds - Part 4						2,479,985,113	2,525,268,375	2,538,691,760	2,165,567,904		1,698,007	2,770,532	(1,072,525)		2,511,553,819		(37,687,498)	(37,687,498)	54,023,256	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						2,479,985,113	2,525,268,375	2,538,691,760	2,165,567,904		1,698,007	2,770,532	(1,072,525)		2,511,553,819		(37,687,498)	(37,687,498)	54,023,256	XXX	XXX
G2950*-12-5	SHELL SHELL:AAINFRASTRUCTUREFD1		04/01/2022	DIRECT	55,707,736.240	7,528,096	0.00	7,431,812	6,551,696	118,767	761,349		880,116		7,431,812		96,283	96,283	593,534		5.B Z
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						7,528,096	XXX	7,431,812	6,551,696	118,767	761,349		880,116		7,431,812		96,283	96,283	593,534	XXX	XXX
86311Q-20-4	STRATS TRUST US CELLULAR STRATSSMUNTDSTA		05/31/2022	SECURITY WITHDRAW	378,000.000	340,238	0.00	340,238	340,238						340,238						3.B FE
4029999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						340,238	XXX	340,238	340,238						340,238					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
4509999997. Total - Preferred Stocks - Part 4						7,868,334	XXX	7,772,050	6,891,934	118,767	761,349		880,116		7,772,050		96,283	96,283	593,534	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						7,868,334	XXX	7,772,050	6,891,934	118,767	761,349		880,116		7,772,050		96,283	96,283	593,534	XXX	XXX
02567B-10-9	AMERICAN EQUITY INVESTMENT LIF AMERICANE		06/01/2022	SECURITY WITHDRAW	2,000,000.000	30,000,000		30,000,000	43,365,214	(13,365,214)			(13,365,214)		30,000,000						
26968*-10-5	EAGLE LIFE INSURANCE CO EAGLELIFEINSURAN		06/01/2022	SECURITY WITHDRAW	2,500,000.000	211,855,527		211,855,527	280,581,731	1,843,358	(70,569,562)		(68,726,204)		211,855,527						
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						241,855,527	XXX	241,855,527	323,946,945	(11,521,856)	(70,569,562)		(82,091,418)		241,855,527					XXX	XXX
BMSQW6-BN-0	AMERICAN EQUITY INVESTMENT LIF INVESTMEN		06/01/2022	SECURITY WITHDRAW	5,000.000	90,000,000		90,000,000							90,000,000						
BMS11L-T7-5	FEDERAL HOME LOAN BANK OF DESM FHLBDESMO		06/15/2022	DIRECT	8,000,000.000	8,000,000		8,000,000							8,000,000				3,655		
BRW8WN-F4-8	ADNOC INFRASTRUCTURE LLC ADNOCINFRASTRUC	D	04/01/2022	SECURITY WITHDRAW	7,000.000	896,000		896,000	1,593,126	(697,126)			(697,126)		896,000						
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						98,896,000	XXX	98,896,000	1,593,126	(697,126)			(697,126)		98,896,000				3,655	XXX	XXX
5989999997. Total - Common Stocks - Part 4						340,751,527	XXX	340,751,527	325,540,071	(12,218,982)	(70,569,562)		(82,788,544)		340,751,527				3,655	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						340,751,527	XXX	340,751,527	325,540,071	(12,218,982)	(70,569,562)		(82,788,544)		340,751,527				3,655	XXX	XXX
5999999999. Total - Preferred and Common Stocks						348,619,861	XXX	348,523,577	332,432,005	(12,100,215)	(69,808,213)		(81,908,428)		348,523,577		96,283	96,283	597,189	XXX	XXX
6009999999 - Totals						2,828,604,974	XXX	2,887,215,337	2,497,999,909	(12,100,215)	(68,110,206)	2,770,532	(82,980,953)		2,860,077,396		(37,591,215)	(37,591,215)	54,620,445	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
UST 1.625% 05/15/31 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	06/30/2021	07/01/2022	122,400	12,240,000	100	167,000								(76,542)				
UST 1.625% 05/15/31 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/07/2021	07/08/2022	65,571	6,426,000	98	83,000			3,458		189,142			(41,500)				
UST 1.625% 05/15/31 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/07/2021	07/08/2022	116,810	11,681,000	100	166,000			6,917					(83,000)				
UST 1.625% 05/15/31 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/14/2021	07/15/2022	78,429	7,686,000	98	93,000			3,875		224,202			(46,500)				
UST 1.625% 05/15/31 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/14/2021	07/15/2022	151,290	15,129,000	100	202,000			8,417					(101,000)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/16/2021	07/16/2022	1,742	7,538,179	4327.16	139,498			5,812		30,041			(69,749)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/16/2021	07/17/2022	1,755	7,595,958	4327.16	139,677			5,820		24,287			(69,839)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/16/2021	07/18/2022	1,625	7,033,576	4327.16	126,170			5,257		5,053			(63,085)				
UST 1.625% 05/15/31 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/21/2021	07/22/2022	80,082	7,848,000	98	97,000			4,042		228,338			(48,500)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/23/2021	07/22/2022	861	3,797,392	4411.79	56,201			2,342		169			(28,101)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/23/2021	07/25/2022	418	1,842,161	4411.79	27,264			1,136		136			(13,632)				
UST 1.625% 05/15/31 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/28/2021	07/29/2022	76,469	7,494,000	98	92,000			3,833		214,011			(46,000)				
UST 1.625% 05/15/31 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/28/2021	07/29/2022	133,130	13,313,000	100	190,000			7,917		2			(95,000)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/03/2021	08/03/2022	488	2,159,052	4423.15	31,738			3,967		392			(15,869)				
UST 1.625% 05/15/31 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/04/2021	08/05/2022	72,582	7,113,000	98	89,000			11,125		206,872			(44,500)				
UST 1.625% 05/15/31 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/04/2021	08/05/2022	146,630	14,663,000	100	207,000			25,875		5			(103,500)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/12/2021	08/12/2022	463	2,063,417	4460.83	30,539			3,817		471			(15,269)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/13/2021	08/13/2022	2,196	9,813,001	4468	201,465			25,183					(100,733)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/13/2021	08/14/2022	1,773	7,921,896	4468	149,830			18,729					(74,915)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/13/2021	08/15/2022	1,546	6,906,797	4468	125,469			15,684					(62,734)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/16/2021	08/16/2022	1,586	7,106,247	4479.71	147,276			18,409					(73,638)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/19/2021	08/19/2022	439	1,936,268	4405.8	28,463			3,558		906			(14,232)				
Dow Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/20/2021	08/19/2022	173	6,092,109	35120.08	93,007			11,626		2,010			(46,503)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/20/2021	08/20/2022	1,868	8,295,542	4441.67	151,396			18,925					(75,698)				
Dow Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/20/2021	08/20/2022	34	1,179,646	35120.08	17,780			2,223					(8,890)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/20/2021	08/21/2022	2,263	10,052,243	4441.67	188,253			23,532					(94,126)				
Dow Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/20/2021	08/21/2022	80	2,824,057	35120.08	45,734			5,717					(22,867)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/20/2021	08/22/2022	1,958	8,694,678	4441.67	159,504			19,938					(79,752)				
Dow Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/20/2021	08/22/2022	101	3,551,517	35120.08	50,407			6,301		939			(25,203)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/25/2021	08/25/2022	2,721	12,235,534	4496.19	241,920			30,240					(120,960)				
UST 1.25% 08/15/31 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/25/2021	08/26/2022	77,041	7,550,000	98	87,000			10,875		217,196			(43,500)				

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/27/2021	08/26/2022	16,485	74,337,573	4509.37	1,824,196			228,025		22,000			(912,098)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/27/2021	08/27/2022	2,692	12,137,916	4509.37	233,555			29,194					(116,777)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/27/2021	08/28/2022	1,939	8,743,057	4509.37	160,463			20,058					(80,231)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/27/2021	08/29/2022	9,343	42,131,736	4509.37	1,019,278			127,410		11,720			(509,639)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/30/2021	08/30/2022	456	2,064,966	4528.79	30,768			3,846		635			(15,384)				
UST 1.25% 08/15/31 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	09/01/2021	09/02/2022	67,898	6,654,000	98	76,000			15,833		190,926			(38,000)				
UST 1.25% 08/15/31 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	09/01/2021	09/02/2022	121,760	12,176,000	100	171,000			35,625		295			(85,500)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	09/03/2021	09/02/2022	884	4,009,623	4535.43	59,743			12,447		1,315			(29,872)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	09/03/2021	09/03/2022	1,958	8,880,040	4535.43	170,035			35,424					(85,018)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	09/03/2021	09/04/2022	1,919	8,705,546	4535.43	155,437			32,383					(77,719)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	09/03/2021	09/05/2022	1,441	6,534,460	4535.43	115,489			24,060					(57,745)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	09/03/2021	09/06/2022	1,770	8,026,437	4535.43	142,951			29,781		776			(71,475)				
UST 1.25% 08/15/31 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	09/08/2021	09/09/2022	71,806	7,037,000	98	83,000			17,292		201,483			(41,500)				
UST 1.25% 08/15/31 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	09/08/2021	09/09/2022	111,190	11,119,000	100	164,000			34,167		621			(82,000)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	09/09/2021	09/09/2022	520	2,337,991	4493.28	34,836			7,258		1,240			(17,418)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	09/13/2021	09/13/2022	409	1,827,515	4468.73	27,047			5,635		1,256			(13,524)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	09/17/2021	09/16/2022	665	2,949,684	4432.99	43,360			9,033		2,706			(21,680)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	09/17/2021	09/19/2022	383	1,695,730	4432.99	24,927			5,193		1,666			(12,464)				
UST 1.25% 08/15/31 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	09/22/2021	09/23/2022	82,724	8,107,000	98	92,000			19,167		224,588			(46,000)				
UST 1.25% 08/15/31 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	09/22/2021	09/23/2022	145,150	14,515,000	100	203,000			42,292		1,327			(101,500)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	09/23/2021	09/23/2022	10,575	47,046,125	4448.98	1,055,052			219,802		35,770			(527,526)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	09/24/2021	09/23/2022	17,126	76,305,082	4455.48	1,894,638			394,716		74,110			(947,319)				
Dow Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	09/23/2021	09/23/2022	130	4,522,907	34764.82	75,563			15,742		3,872			(37,781)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	09/24/2021	09/26/2022	7,717	34,384,903	4455.48	941,570			196,160		37,578			(470,785)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	10/01/2021	09/30/2022	489	2,132,749	4357.04	31,351			9,144		3,940			(15,676)				
Dow Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	10/01/2021	09/30/2022	154	5,284,239	34326.46	88,066			25,686		12,295			(44,033)				
Dow Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	10/01/2021	10/01/2022	70	2,410,389	34326.46	46,018			13,422		182			(23,009)				
Dow Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	10/01/2021	10/02/2022	54	1,845,157	34326.46	31,146			9,084		390			(15,573)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	10/01/2021	10/03/2022	347	1,512,384	4357.04	22,232			6,484		2,924			(11,116)				
Dow Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	10/01/2021	10/03/2022	103	3,518,662	34326.46	59,299			17,295		5,715			(29,649)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	10/04/2021	10/04/2022	8,836	37,998,225	4300.46	980,642			286,020		112,691			(490,321)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	10/05/2021	10/05/2022	9,395	40,829,542	4345.72	1,016,214			296,396		96,597			(508,107)				
Dow Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	10/06/2021	10/06/2022	232	8,000,221	34416.99	160,410			46,786		18,424			(80,205)				
UST 1.25% 08/15/31 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	10/06/2021	10/07/2022	83,082	8,142,000	98	89,000			25,958		220,023			(44,500)				
UST 1.25% 08/15/31 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	10/06/2021	10/07/2022	156,060	15,606,000	100	219,000			63,875		6,274			(109,500)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	10/08/2021	10/07/2022	15,930	69,954,511	4391.34	1,794,245			523,321		129,934			(897,122)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	10/07/2021	10/07/2022	11,170	49,145,741	4399.76	1,067,214			311,271		63,119			(533,607)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	10/08/2021	10/08/2022	2,309	10,141,754	4391.34	186,914			54,517		1,573			(93,457)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	10/08/2021	10/09/2022	1,684	7,395,454	4391.34	133,740			39,008		984			(66,870)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	10/08/2021	10/10/2022	10,362	45,504,573	4391.34	1,140,675			332,697		77,655			(570,337)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	10/11/2021	10/11/2022	3,233	14,101,029	4361.19	281,937			82,231		1,720			(140,968)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	10/14/2021	10/14/2022	2,372	10,529,193	4438.26	199,959			58,321		230			(99,980)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	10/15/2021	10/15/2022	2,301	10,286,668	4471.37	172,625			50,349		165			(86,312)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	10/15/2021	10/16/2022	1,970	8,807,040	4471.37	146,350			42,685		144			(73,175)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	10/15/2021	10/17/2022	1,856	8,300,104	4471.37	158,143			46,125		157			(79,071)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	10/22/2021	10/21/2022	648	2,943,773	4544.9	43,568			12,707		2,932			(21,784)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	10/21/2021	10/21/2022	449	2,042,202	4549.78	30,633			8,935		1,984			(15,317)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	10/22/2021	10/24/2022	428	1,943,336	4544.9	28,761			8,389		2,034			(14,381)				
UST 1.25% 08/15/31 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	10/27/2021	10/28/2022	69,367	6,798,000	98	87,000			25,375		177,552			(43,500)				
UST 1.25% 08/15/31 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	10/27/2021	10/28/2022	127,130	12,713,000	100	180,000			52,500		9,991			(90,000)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	11/03/2021	11/03/2022	3,116	14,520,645	4660.57	281,028			105,385		1,237			(140,514)				
UST 1.25% 08/15/31 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	11/03/2021	11/04/2022	73,776	7,230,000	98	90,000			33,750		188,094			(45,000)				
UST 1.25% 08/15/31 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	11/03/2021	11/04/2022	130,840	13,084,000	100	190,000			71,250		11,632			(95,000)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	11/04/2021	11/04/2022	10,024	46,911,254	4680.06	986,178			369,817		25,424			(493,089)				
Dow Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	11/04/2021	11/04/2022	116	4,191,634	36124.23	77,684			29,132		2,797			(38,842)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	11/05/2021	11/05/2022	2,040	9,583,404	4697.53	166,468			62,426					(83,234)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	11/05/2021	11/06/2022	1,950	9,162,038	4697.53	152,855			57,321					(76,427)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	11/05/2021	11/07/2022	1,421	6,673,495	4697.53	112,093			42,035					(56,047)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	11/10/2021	11/10/2022	445	2,067,083	4646.71	31,006			11,627		1,714			(15,503)				
UST 1.25% 08/15/31 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	11/10/2021	11/11/2022	88,286	8,652,000	98	104,000			39,000		225,932			(52,000)				
UST 1.25% 08/15/31 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	11/10/2021	11/11/2022	139,890	13,989,000	100	202,000			75,750		11,116			(101,000)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	11/11/2021	11/11/2022	8,056	37,452,716	4649.27	771,939			289,477		31,876			(385,970)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	11/12/2021	11/11/2022	15,638	73,232,591	4682.85	1,734,722			650,521		56,442			(867,361)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	11/12/2021	11/14/2022	5,808	27,198,359	4682.85	687,073			257,652		22,970			(343,537)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	11/15/2021	11/15/2022	7,025	32,897,310	4682.8	841,361			315,510		28,884			(420,680)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	11/16/2021	11/16/2022	1,672	7,858,046	4700.9	144,619			54,232					(72,309)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	11/17/2021	11/17/2022	532	2,495,267	4688.67	37,179			13,942		1,882			(18,590)				
Dow Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	11/17/2021	11/17/2022	250	8,973,151	35931.05	167,129			62,674		8,721			(83,565)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	11/19/2021	11/18/2022	18,176	85,389,278	4697.96	2,213,241			829,965		71,576			(1,106,620)				

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Dow Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	11/18/2021	11/18/2022	149	5,360,761	35870.95	88,882			33,331		5,399			(44,441)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	11/19/2021	11/21/2022	6,169	28,980,291	4697.96	791,543			296,828		26,128			(395,771)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	11/22/2021	11/22/2022	390	1,826,161	4682.94	27,301			10,238		1,516			(13,651)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	11/23/2021	11/23/2022	403	1,890,031	4690.7	28,161			10,561		1,535			(14,081)				
UST 1.375% 11/15/31 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	11/24/2021	11/25/2022	84,918	8,322,000	98	107,000			40,125		217,714			(53,500)				
UST 1.375% 11/15/31 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	11/24/2021	11/25/2022	147,230	14,723,000	100	213,000			79,875		11,565			(106,500)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	11/26/2021	11/25/2022	347	1,592,100	4594.62	23,722			8,896		2,048			(11,861)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	11/26/2021	11/28/2022	169	777,178	4594.62	11,580			4,342		1,035			(5,790)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	11/30/2021	11/30/2022	452	2,065,358	4567	30,567			11,463		3,170			(15,284)				
UST 1.375% 11/15/31 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	12/01/2021	12/02/2022	81,214	7,959,000	98	102,000			46,750		216,996			(51,000)				
UST 1.375% 11/15/31 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	12/01/2021	12/02/2022	135,910	13,591,000	100	203,000			93,042		6,306			(101,500)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	12/07/2021	12/07/2022	383	1,794,261	4686.75	26,914			12,336		1,767			(13,457)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	12/09/2021	12/09/2022	327	1,527,611	4667.45	22,914			10,502		1,674			(11,457)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	12/10/2021	12/09/2022	565	2,660,127	4712.02	39,902			18,288		2,402			(19,951)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	12/10/2021	12/12/2022	369	1,739,545	4712.02	26,093			11,959		1,626			(13,047)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	12/13/2021	12/13/2022	7,867	36,732,090	4668.97	934,266			428,205		48,238			(467,133)				
UST 1.375% 11/15/31 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	12/15/2021	12/16/2022	90,092	8,829,000	98	111,000			50,875		239,128			(55,500)				
UST 1.375% 11/15/31 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	12/15/2021	12/16/2022	156,740	15,674,000	100	211,000			96,708		8,056			(105,500)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	12/16/2021	12/16/2022	511	2,383,818	4668.67	35,519			16,279		2,802			(17,759)				
UST 1.375% 11/15/31 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	12/22/2021	12/23/2022	91,898	9,006,000	98	112,000			51,333		242,376			(56,000)				
UST 1.375% 11/15/31 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	12/22/2021	12/23/2022	140,160	14,016,000	100	179,000			82,042		8,398			(89,500)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	12/23/2021	12/23/2022	17,285	81,686,984	4725.79	2,063,441			945,744		93,293			(1,031,721)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	12/27/2021	12/27/2022	9,282	44,473,168	4791.19	1,244,124			570,224		37,944			(622,062)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	12/28/2021	12/28/2022	688	3,291,128	4786.35	49,367			22,627		2,682			(24,683)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	12/29/2021	12/29/2022	9,767	46,811,770	4793.06	1,161,949			532,560		44,008			(580,975)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	12/30/2021	12/30/2022	2,459	11,748,930	4778.73	212,680			97,478					(106,340)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	01/03/2022	01/03/2023	5,445	26,115,627	4796.56			746,904	404,573		27,723			(342,331)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	01/05/2022	01/05/2023	498	2,340,145	4700.58			34,868	18,887		2,934			(15,981)				
UST 1.375% 11/15/31 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	01/05/2022	01/06/2023	79,071	7,749,000	98			98,000	53,083		190,230			(44,917)				
UST 1.375% 11/15/31 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	01/05/2022	01/06/2023	121,690	12,169,000	100			160,500	86,938		16,882			(73,563)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	01/07/2022	01/06/2023	14,570	68,142,551	4677.03			1,754,613	950,415		114,180			(804,198)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	01/06/2022	01/06/2023	6,170	28,974,107	4696.05			635,998	344,499		40,973			(291,499)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	01/07/2022	01/09/2023	4,847	22,671,559	4677.03			638,811	346,022		41,346			(292,788)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	01/10/2022	01/10/2023	397	1,852,705	4670.29			27,605	14,953		2,748			(12,652)				
UST 1.375% 11/15/31 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	01/12/2022	01/13/2023	62,898	6,164,000	98			81,000	43,875		148,813			(37,125)				
UST 1.375% 11/15/31 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	01/12/2022	01/13/2023	102,680	10,268,000	100			143,000	77,458		16,990			(65,542)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	01/14/2022	01/13/2023	21,806	101,678,709	4662.85			2,820,236	1,527,628		200,722			(1,292,608)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	01/14/2022	01/17/2023	5,823	27,149,881	4662.85			658,931	356,921		50,363			(302,010)				

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	01/18/2022	01/18/2023	8,045	36,822,340	4577.11		1,031,704		558,840		112,290			(472,864)				
UST 1.375% 11/15/31 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	01/19/2022	01/20/2023	106,560	10,656,000	100		146,000		79,083		24,766			(66,917)				
UST 1.375% 11/15/31 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	01/26/2022	01/27/2023	70,000	6,860,000	98		86,000		46,583		147,367			(39,417)				
UST 1.375% 11/15/31 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	01/26/2022	01/27/2023	102,820	10,282,000	100		144,000		78,000		21,880			(66,000)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/02/2022	02/02/2023	296	1,356,839	4589.38		20,217		12,636		3,236			(7,581)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/04/2022	02/03/2023	561	2,523,739	4500.53		37,351		23,345		8,150			(14,007)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/04/2022	02/06/2023	248	1,116,920	4500.53		16,530		10,332		3,663			(6,199)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/07/2022	02/07/2023	6,193	27,768,546	4483.87		732,690		457,931		125,894			(274,759)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/08/2022	02/08/2023	307	1,388,227	4521.54		20,685		12,928		4,302			(7,757)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/09/2022	02/09/2023	302	1,387,307	4587.18		20,671		12,919		3,481			(7,752)				
UST 1.375% 11/15/31 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/09/2022	02/10/2023	61,806	6,057,000	98		77,000		48,125		118,737			(28,875)				
UST 1.375% 11/15/31 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/09/2022	02/10/2023	116,160	11,616,000	100		157,000		98,125		36,495			(58,875)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/11/2022	02/10/2023	628	2,773,780	4418.64		40,567		25,354		11,860			(15,212)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/11/2022	02/13/2023	286	1,263,937	4418.64		18,485		11,553		5,469			(6,932)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/14/2022	02/14/2023	6,421	28,264,228	4401.67		769,500		480,938		172,837			(288,563)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/15/2022	02/15/2023	214	954,676	4471.07		14,129		8,831		3,578			(5,298)				
UST 1.875% 02/15/32 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/16/2022	02/17/2023	106,510	10,651,000	100		153,000		95,625		57,358			(57,375)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/18/2022	02/17/2023	20,282	88,201,781	4348.87		2,549,968		1,593,730		670,272			(956,238)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/18/2022	02/21/2023	5,623	24,452,576	4348.87		626,694		391,684		171,982			(235,010)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/22/2022	02/22/2023	8,281	35,648,973	4304.76		1,021,410		638,381		325,619			(383,029)				
UST 1.875% 02/15/32 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/23/2022	02/24/2023	64,422	6,313,354	98		78,000		48,750		122,576			(29,250)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/24/2022	02/24/2023	7,849	33,661,578	4288.7		727,321		454,576		263,331			(272,746)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/25/2022	02/24/2023	16,559	72,604,221	4384.65		1,985,219		1,240,762		505,401			(744,457)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/25/2022	02/27/2023	7,006	30,720,637	4384.65		887,723		554,827		220,986			(332,896)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/01/2022	03/01/2023	11,073	47,683,843	4306.26		1,307,417		926,087		422,422			(381,330)				
UST 1.875% 02/15/32 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/02/2022	03/03/2023	92,297	9,045,074	98		114,000		80,750		188,593			(33,250)				
UST 1.875% 02/15/32 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/02/2022	03/03/2023	102,328	10,232,841	100		157,000		111,208		39,845			(45,792)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/04/2022	03/03/2023	500	2,163,437	4328.87		30,937		21,914		12,506			(9,023)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/03/2022	03/03/2023	7,829	34,160,419	4363.49		923,405		654,079		257,665			(269,326)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/04/2022	03/06/2023	344	1,488,835	4328.87		21,290		15,081		8,673			(6,210)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/07/2022	03/07/2023	7,185	30,186,916	4201.09		883,289		625,663		365,443			(257,626)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/09/2022	03/09/2023	7,339	31,394,887	4277.88		857,399		607,325		309,344			(250,075)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/11/2022	03/10/2023	503	2,113,658	4204.31		30,225		21,410		16,140			(8,816)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/11/2022	03/13/2023	286	1,200,661	4204.31		17,169		12,162		9,212			(5,008)				
UST 1.875% 02/15/32 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/16/2022	03/17/2023	71,937	7,049,792	98		95,000		67,292		120,672			(27,708)				
UST 1.875% 02/15/32 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/16/2022	03/17/2023	97,059	9,705,886	100		144,000		102,000		64,578			(42,000)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/17/2022	03/17/2023	7,527	33,207,861	4411.67		875,021		619,807		223,822			(255,215)				

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/18/2022	03/17/2023	16,011	71,459,955	4463.12		2,345,822		1,661,624		476,541			(684,198)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/18/2022	03/20/2023	7,618	34,001,639	4463.12		1,107,263		784,311		227,115			(322,952)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/21/2022	03/21/2023	7,759	34,615,297	4461.18		1,051,172		744,580		226,256			(306,592)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/22/2022	03/22/2023	337	1,519,825	4511.61		22,493		15,933		5,847			(6,561)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/23/2022	03/23/2023	9,049	40,325,734	4456.24		1,214,653		860,379		277,094			(354,274)				
UST 1.875% 02/15/32 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/23/2022	03/24/2023	81,996	8,035,621	98		104,000		73,667		121,209			(30,333)				
UST 1.875% 02/15/32 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/23/2022	03/24/2023	96,008	9,600,795	100		157,000		111,208		92,526			(45,792)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/24/2022	03/24/2023	281	1,269,216	4520.16		18,911		13,396		4,804			(5,516)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/25/2022	03/24/2023	491	2,230,575	4543.06		32,789		23,226		7,917			(9,564)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/25/2022	03/27/2023	208	945,528	4543.06		13,899		9,845		3,396			(4,054)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/29/2022	03/29/2023	1,592	7,373,423	4631.6		168,363		119,257		1,324			(49,106)				
UST 1.875% 02/15/32 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/30/2022	03/31/2023	106,113	10,399,035	98		122,000		86,417		154,580			(35,583)				
UST 1.875% 02/15/32 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/30/2022	03/31/2023	90,618	9,061,822	100		160,000		113,333		85,011			(46,667)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	04/01/2022	03/31/2023	17,794	80,887,749	4545.86		2,392,578		1,894,124		419,191			(498,454)				
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		814,957		176,060			(214,462)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	04/04/2022	04/04/2023	403	1,847,413	4582.64		27,526		21,792		6,125			(5,735)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	04/05/2022	04/05/2023	575	2,600,582	4525.12		38,489		30,470		10,144			(8,018)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	04/06/2022	04/06/2023	280	1,254,452	4481.15		18,566		14,698		5,511			(3,868)				
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		1,921,617		527,645			(505,689)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	04/07/2022	04/06/2023	470	2,116,233	4500.21		31,109		24,628		8,849			(6,481)				
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		96,583		121,709			(25,417)				
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		125,875		111,495			(33,125)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	04/08/2022	04/10/2023	6,009	26,970,276	4488.28		781,202		618,452		169,054			(162,750)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	04/11/2022	04/11/2023	371	1,637,207	4412.53		24,067		19,053		8,621			(5,014)				
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		986,144		353,549			(259,511)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	04/13/2022	04/13/2023	379	1,685,063	4446.59		24,939		19,743		8,232			(5,196)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	04/14/2022	04/14/2023	1,173	5,151,413	4392.59		75,211		59,542		28,594			(15,669)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	04/14/2022	04/17/2023	520	2,285,960	4392.59		33,375		26,422		12,779			(6,953)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	04/19/2022	04/19/2023	7,591	33,874,414	4462.21		990,856		784,427		246,924			(206,428)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	04/20/2022	04/20/2023	335	1,491,814	4459.45		22,079		17,479		7,205			(4,600)				
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		144,083		169,346			(37,917)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	04/22/2022	04/21/2023	497	2,123,816	4271.78		30,795		24,380		15,282			(6,416)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	04/21/2022	04/21/2023	506	2,224,204	4393.66		32,473		25,708		12,520			(6,765)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	04/22/2022	04/24/2023	317	1,353,455	4271.78		19,625		15,537		9,784			(4,089)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	04/27/2022	04/27/2023	373	1,559,485	4183.96		22,457		17,778		13,141			(4,678)				
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		114,000		122,845			(30,000)				
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		127,458		130,790			(33,542)				
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		112,875		86,592			(16,125)				
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		1,796,617		1,132,272			(256,660)				
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		1,006,388		616,953			(143,770)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	05/10/2022	05/10/2023	429	1,718,303	4001.05		24,228		21,200		18,573			(3,029)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	05/13/2022	05/12/2023	888	3,573,724	4023.89		50,032		43,778		37,713			(6,254)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	05/13/2022	05/15/2023	442	1,778,877	4023.89		24,904		21,791		18,797			(3,113)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	05/16/2022	05/16/2023	358	1,435,749	4008.01		20,244		17,714		15,441			(2,531)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	05/18/2022	05/18/2023	381	1,492,984	3923.68		21,051		18,420		17,444			(2,631)				
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		137,375		114,900			(19,625)				
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		138,250		136,795			(19,750)				
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		1,865,934		1,734,819			(266,562)				
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		890,353		814,734			(127,193)				
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		186,752		131,125			(26,679)				
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		160,125		167,639			(22,875)				
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		134,750		114,526			(19,250)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	06/01/2022	06/01/2023	542	2,223,994	4101.23		31,358		30,052		21,667			(1,307)				
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		137,042		121,852			(5,958)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	06/03/2022	06/02/2023	583	2,393,599	4108.54		33,750		32,344		23,124			(1,406)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	06/02/2022	06/02/2023	495	2,069,171	4176.82		29,382		28,158		18,255			(1,224)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	06/03/2022	06/05/2023	334	1,371,995	4108.54		19,345		18,539		13,280			(806)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	06/08/2022	06/08/2023	409	1,682,171	4115.77		23,887		22,892		16,168			(995)				
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		174,417		132,197			(7,583)				
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		163,875		154,005			(7,125)				
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		1,004,955		732,690			(43,694)				
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		172,500		205,312			(7,500)				
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		943,498		1,086,771			(41,022)				
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		171,542		119,390			(7,458)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	06/24/2022	06/23/2023	978	3,824,904	3911.74		53,549		51,317		45,422			(2,231)				
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		151,552		120,549			(6,589)				
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		178,283		145,938			(7,751)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	06/24/2022	06/26/2023	2,401	9,392,441	3911.74		184,042		176,373		141,055			(7,668)				
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		171,446		142,163			(7,454)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	06/29/2022	06/29/2023	494	1,885,063	3818.83		26,391		25,291		23,984			(1,100)				
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			2,567		73			(1,141)				
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			6,902		2,084			(2,366)				
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		22,706		12,015			(3,877)				
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		13,132		7,082			(2,242)				
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			8,786		4,993			(985)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/01/2021	07/01/2022	2,140	485,455	226.85	11,214			467					(5,607)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/02/2021	07/01/2022	2,926	666,713	227.88	15,374			641					(7,687)				

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/02/2021	07/01/2022	6,573	11,919,913	1813.597	286,845			11,952					(143,423)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/02/2021	07/05/2022	1,911	3,465,219	1813.597	85,994			3,583		1			(42,997)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/06/2021	07/06/2022	4,248	971,345	228.68	22,438			935					(11,219)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/06/2021	07/06/2022	983	1,778,144	1808.576	47,103			1,963		9			(23,552)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/07/2021	07/07/2022	2,425	557,717	229.95	12,883			537					(6,442)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/08/2021	07/08/2022	2,452	563,947	229.97	13,010			542					(6,505)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/08/2020	07/08/2022	1,052	247,520	235.24	8,044			168					(2,011)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/09/2021	07/09/2022	283	1,236,526	4369.55	48,173			2,007					(24,087)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/12/2021	07/12/2022	2,380	547,027	229.88	12,636			527					(6,318)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/13/2021	07/13/2022	3,535	809,090	228.89	18,690			779					(9,345)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/14/2021	07/14/2022	3,160	726,860	230.02	16,790			700					(8,395)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/15/2021	07/15/2022	1,583	365,544	230.95	8,444			352					(4,222)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/16/2021	07/15/2022	4,219	975,350	231.2	22,501			938					(11,251)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/15/2020	07/15/2022	2,590	610,533	235.71	19,842			413					(4,961)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/20/2021	07/20/2022	4,212	977,811	232.15	22,587			941					(11,294)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/21/2021	07/21/2022	3,971	917,499	231.06	21,194			883					(10,597)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/21/2020	07/21/2022	365	613,273	1680.67	19,563			408		35,026			(4,891)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/21/2021	07/21/2022	3,750	6,808,570	1815.66	157,495			6,562		1,133			(78,748)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/21/2021	07/21/2022	9,416	41,039,325	4358.69	977,994			40,750		2,048			(488,997)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/22/2021	07/22/2022	1,802	417,196	231.46	9,637			402					(4,819)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/23/2021	07/22/2022	2,797	649,470	232.22	14,983			624					(7,492)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/22/2020	07/22/2022	2,032	481,164	236.75	15,643			326					(3,911)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/22/2021	07/22/2022	3,900	7,068,746	1812.625	181,476			7,562		1,868			(90,738)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/22/2021	07/22/2022	214	934,672	4367.48	28,264			1,178					(14,132)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/23/2021	07/23/2022	8,045	35,491,290	4411.79	414,708			17,279					(207,354)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/23/2021	07/24/2022	7,753	34,204,439	4411.79	392,321			16,347					(196,160)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/23/2021	07/25/2022	5,637	24,870,295	4411.79	288,529			12,022					(144,264)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/26/2021	07/26/2022	178	789,142	4422.3	24,230			1,010					(12,115)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/27/2021	07/27/2022	6,576	1,533,209	233.15	35,417			1,476					(17,709)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/27/2021	07/27/2022	9,497	41,800,783	4401.46	1,053,334			43,889		3,763			(526,667)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/28/2021	07/28/2022	2,588	600,955	232.19	13,882			578					(6,941)				

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/28/2020	07/28/2022	419	704,060	1681.718	22,741			474		39,785			(5,685)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/28/2021	07/28/2022	96	420,732	4400.64	13,863			578					(6,931)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/29/2021	07/29/2022	1,668	387,925	232.55	8,961			373					(4,481)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/30/2021	07/29/2022	2,693	626,830	232.73	14,461			603					(7,230)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/29/2020	07/29/2022	1,081	257,080	237.89	8,358			174					(2,089)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/10/2020	07/29/2022	956	228,000	238.51	4,317			308					(1,234)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/31/2020	07/29/2022	807	1,356,914	1681.218	44,100			919		77,112			(11,025)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/29/2021	07/29/2022	2,569	4,691,683	1826.565	126,629			5,276		621			(63,314)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/29/2021	07/29/2022	6,671	29,480,671	4419.15	336,297			14,012					(168,148)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/31/2020	08/01/2022	296	497,115	1681.218	16,305			340		28,260			(4,076)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/02/2021	08/02/2022	2,563	598,443	233.53	13,824			1,728					(6,912)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/03/2021	08/03/2022	3,592	841,169	234.16	19,431			2,429					(9,716)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/04/2021	08/04/2022	4,655	1,085,575	233.21	25,077			3,135					(12,538)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/04/2020	08/04/2022	5,765	1,380,075	239.37	44,866			2,804					(11,217)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/04/2021	08/04/2022	421	1,854,362	4402.66	61,806			7,726					(30,903)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/06/2021	08/05/2022	1,889	438,982	232.37	10,127			1,266					(5,064)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/05/2021	08/05/2022	4,695	1,094,045	233.03	25,272			3,159					(12,636)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/05/2020	08/05/2022	741	1,248,252	1684.826	40,693			2,543		68,175			(10,173)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/05/2021	08/05/2022	2,940	5,360,302	1823.267	130,198			16,275		1,764			(65,099)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/05/2021	08/05/2022	4,079	12,717,404	3117.48	159,498			19,937		121			(79,749)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/09/2021	08/09/2022	2,263	525,156	232.03	12,131			1,516					(6,066)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/10/2021	08/10/2022	3,692	855,805	231.79	19,769			2,471					(9,885)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/10/2020	08/10/2022	4,497	1,074,172	238.89	34,911			2,182					(8,728)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/10/2021	08/10/2022	4,759	14,908,171	3132.79	201,588			25,198		85			(100,794)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/11/2021	08/11/2022	4,191	973,118	232.18	22,479			2,810					(11,240)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/11/2021	08/11/2022	8,452	37,594,117	4447.7	477,290			59,661					(238,645)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/12/2021	08/12/2022	2,863	664,269	231.98	15,345			1,918					(7,672)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/13/2021	08/12/2022	5,360	1,250,322	233.26	28,845			3,606					(14,422)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/14/2020	08/12/2022	4,530	1,072,367	236.72	34,798			2,175					(8,700)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/10/2020	08/12/2022	2,111	500,000	236.82	10,974			784					(3,135)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/13/2020	08/12/2022	572	968,621	1691.938	31,480			1,968		48,672			(7,870)				

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/14/2020	08/12/2022	922	1,559,665	1692.215	51,469			3,217		78,104			(12,867)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/13/2021	08/12/2022	5,438	10,010,007	1840.783	240,728			30,091		1,239			(120,364)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/13/2021	08/13/2022	577	2,577,450	4468	95,830			11,979					(47,915)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/13/2021	08/15/2022	1,139	2,096,343	1840.783	56,601			7,075		326			(28,301)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/16/2021	08/16/2022	4,497	1,055,224	234.64	24,376			3,047					(12,188)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/14/2020	08/16/2022	252	426,299	1692.215	14,068			879		21,363			(3,517)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/16/2021	08/16/2022	7,062	31,637,668	4479.71	375,312			46,914					(187,656)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/17/2021	08/17/2022	5,459	1,280,722	234.62	29,585			3,698					(14,792)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/18/2021	08/18/2022	4,764	1,111,638	233.32	25,679			3,210					(12,839)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/20/2021	08/19/2022	7,311	1,712,939	234.29	39,518			4,940					(19,759)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/19/2020	08/19/2022	2,861	678,865	237.3	22,063			1,379					(5,516)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/21/2020	08/19/2022	1,990	472,402	237.35	15,329			958					(3,832)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/19/2020	08/19/2022	768	1,298,838	1690.183	42,732			2,671		66,751			(10,683)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/23/2021	08/23/2022	113	508,051	4479.53	19,916			2,489					(9,958)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/24/2021	08/24/2022	8,393	1,957,411	233.23	45,216			5,652		1			(22,608)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/25/2021	08/25/2022	2,662	619,331	232.68	14,307			1,788					(7,153)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/25/2020	08/25/2022	245	414,395	1692.044	14,048			878		20,844			(3,512)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/25/2021	08/25/2022	3,831	7,039,479	1837.323	179,128			22,391		2,495			(89,564)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/25/2021	08/25/2022	5,537	17,394,875	3141.85	226,852			28,356		250			(113,426)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/25/2021	08/25/2022	210	944,150	4496.19	33,706			4,213					(16,853)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/26/2021	08/26/2022	5,135	1,193,016	232.35	27,559			3,445		1			(13,779)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/27/2021	08/26/2022	3,168	738,190	233.05	17,045			2,131					(8,522)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/27/2020	08/26/2022	2,267	535,710	236.3	17,400			1,087					(4,350)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/26/2020	08/26/2022	4,912	1,164,551	237.1	37,836			2,365					(9,459)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/27/2021	08/27/2022	389	1,755,379	4509.37	59,898			7,487					(29,949)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/30/2021	08/30/2022	3,366	786,958	233.77	18,179			2,272					(9,089)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/30/2021	08/30/2022	2,148	3,948,877	1838.738	100,722			12,590		1,590			(50,361)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/30/2021	08/30/2022	3,823	12,021,295	3144.37	167,964			20,996		260			(83,982)				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/31/2021	08/31/2022	4,279	999,848	233.68	23,096			2,887		1			(11,548)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/01/2021	09/01/2022	5,016	1,173,918	234.02	27,118			5,649		1			(13,559)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/01/2020	09/01/2022	2,946	700,746	237.87	22,767			2,372					(5,692)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/03/2021	09/02/2022	2,537	594,239	234.2	13,709			2,856					(6,855)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/02/2021	09/02/2022	3,444	807,891	234.61	18,662			3,888					(9,331)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/04/2020	09/02/2022	3,530	834,535	236.4	27,081			2,821					(6,770)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/02/2020	09/02/2022	2,063	490,989	238.02	15,942			1,661					(3,986)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/03/2020	09/02/2022	326	551,988	1693.71	18,105			1,886		27,248			(4,526)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/02/2021	09/02/2022	5,705	25,882,570	4536.95	552,432			115,090		8,070			(276,216)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/03/2021	09/03/2022	248	1,126,734	4535.43	27,380			5,704					(13,690)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/07/2021	09/07/2022	2,876	668,401	232.44	15,440			3,217		3			(7,720)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/08/2021	09/08/2022	5,898	1,378,320	233.7	31,839			6,633		2			(15,920)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/10/2021	09/09/2022	3,888	903,690	232.45	20,848			4,343		4			(10,424)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/09/2021	09/09/2022	3,092	721,622	233.41	16,669			3,473		2			(8,335)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/10/2020	09/09/2022	4,394	1,041,493	237.05	29,351			3,149					(7,557)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/11/2020	09/09/2022	16,075	3,815,591	237.36	123,816			12,897					(30,954)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/13/2021	09/13/2022	4,223	982,279	232.6	22,691			4,727		6			(11,345)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/14/2021	09/14/2022	5,445	1,268,068	232.89	29,292			6,103		6			(14,646)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/14/2021	09/14/2022	9,417	41,841,087	4443.05	1,043,831			217,465		35,989			(521,916)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/15/2021	09/15/2022	3,890	905,661	232.81	20,921			4,358		5			(10,460)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/15/2020	09/15/2022	2,762	655,941	237.52	21,312			2,220					(5,328)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/17/2021	09/16/2022	4,010	925,952	230.89	21,362			4,450		20			(10,681)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/16/2021	09/16/2022	3,713	861,658	232.07	19,904			4,147		9			(9,952)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/18/2020	09/16/2022	3,221	763,562	237.07	24,778			2,581					(6,194)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/16/2020	09/16/2022	2,812	667,647	237.41	21,692			2,260					(5,423)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/16/2020	09/16/2022	224	379,989	1695.908	12,578			1,310		18,318			(3,144)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/17/2021	09/17/2022	423	1,877,369	4432.99	76,221			15,879					(38,111)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/20/2021	09/20/2022	3,992	922,557	231.13	21,311			4,440		22			(10,656)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/21/2021	09/21/2022	3,841	886,687	230.84	20,482			4,267		26			(10,241)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/22/2021	09/22/2022	4,773	1,101,607	230.82	25,447			5,301		35			(12,724)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/22/2020	09/22/2022	15,508	3,675,881	237.03	119,429			12,441		2			(29,857)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/22/2021	09/22/2022	302	1,326,244	4395.64	44,222			9,213					(22,111)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/24/2021	09/23/2022	5,204	1,194,228	229.47	27,563			5,742		83			(13,781)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/23/2021	09/23/2022	2,075	477,371	230.11	11,027			2,297		24			(5,513)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/23/2020	09/23/2022	1,455	343,607	236.13	11,164			1,163					(2,791)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/24/2020	09/23/2022	2,848	673,318	236.39	21,863			2,277		1			(5,466)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/25/2020	09/23/2022	553	930,037	1681.762	30,691			3,197		52,953			(7,673)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/24/2021	09/24/2022	496	2,211,907	4455.48	86,933			18,111					(43,466)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/27/2021	09/27/2022	2,917	666,311	228.44	15,392			3,207		94			(7,696)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/28/2021	09/28/2022	4,496	1,020,474	226.95	23,573			4,911		299			(11,786)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/29/2021	09/29/2022	5,498	1,251,917	227.69	28,919			6,025		270			(14,460)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/29/2020	09/29/2022	3,479	826,055	237.42	26,839			2,796		1			(6,710)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/29/2021	09/29/2022	256	1,114,359	4359.46	39,403			8,209					(19,701)				

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/30/2021	09/30/2022	3,780	857,610	226.86	19,811			4,127		278			(9,905)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/01/2021	09/30/2022	5,465	1,246,028	227.99	28,746			8,384		242			(14,373)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/02/2020	09/30/2022	2,246	531,780	236.79	17,256			2,517		1			(4,314)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/30/2020	09/30/2022	328	553,639	1687.208	18,768			1,955		29,712			(4,692)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/01/2021	10/01/2022	6,410	27,930,552	4357.04	402,571			117,416					(201,285)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/01/2021	10/02/2022	6,796	29,608,879	4357.04	359,767			104,932					(179,884)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/01/2021	10/03/2022	6,626	28,867,609	4357.04	346,621			101,098					(173,311)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/04/2021	10/04/2022	1,489	339,094	227.78	7,833			2,285		83			(3,917)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/05/2021	10/05/2022	6,172	1,404,960	227.65	32,455			9,466		375			(16,227)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/06/2021	10/06/2022	4,392	1,002,563	228.26	23,159			6,755		211			(11,580)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/06/2020	10/06/2022	9,546	2,253,189	236.04	73,184			10,673		8			(18,296)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/08/2021	10/07/2022	7,085	1,610,754	227.36	37,144			10,834		518			(18,572)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/07/2021	10/07/2022	3,579	816,289	228.05	18,856			5,500		195			(9,428)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/10/2020	10/07/2022	1,699	400,000	235.4	10,291			1,566		2			(2,685)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/08/2020	10/07/2022	3,244	765,665	236.02	24,853			3,624		3			(6,213)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/07/2021	10/07/2022	7,175	31,566,740	4399.76	397,672			115,988					(198,836)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/08/2021	10/08/2022	321	1,409,710	4391.34	55,965			16,323					(27,983)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/11/2021	10/11/2022	4,134	12,724,980	3078.12	183,400			53,492		16,331			(91,700)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/12/2021	10/12/2022	6,631	1,505,571	227.05	34,764			10,139		630			(17,382)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/12/2020	10/12/2022	5,479	1,296,555	236.63	42,099			6,139		5			(10,525)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/13/2021	10/13/2022	3,951	898,808	227.51	20,753			6,053		320			(10,377)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/13/2020	10/13/2022	5,409	1,281,713	236.95	41,630			6,071		4			(10,408)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/13/2020	10/13/2022	347	590,569	1703.649	20,020			2,920		26,048			(5,005)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/13/2021	10/13/2022	438	1,910,585	4363.8	69,215			20,188					(34,607)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/15/2021	10/14/2022	2,622	598,596	228.27	13,804			4,026		160			(6,902)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/14/2021	10/14/2022	4,654	1,065,947	229.04	24,613			7,179		205			(12,306)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/16/2020	10/14/2022	2,292	542,240	236.61	17,590			2,565		2			(4,398)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/15/2020	10/14/2022	1,546	365,927	236.73	11,878			1,732		1			(2,969)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/10/2020	10/14/2022	6,820	1,616,153	236.97	48,350			7,115		5			(12,198)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/14/2021	10/14/2022	1,951	3,542,247	1815.521	83,210			24,270		11,134			(41,605)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/14/2021	10/14/2022	6,241	27,698,208	4438.26	346,902			101,180					(173,451)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/18/2021	10/18/2022	17,597	78,947,750	4486.46	1,569,722			457,836		67,317			(784,861)				
Dow Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/18/2021	10/18/2022	183	6,448,376	35258.61	121,611			35,470		6,714			(60,805)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/19/2021	10/19/2022	6,941	1,582,342	227.97	36,536			10,656		547			(18,268)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/19/2021	10/19/2022	9,051	40,907,564	4519.63	999,103			291,405		50,170			(499,552)				
Dow Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/19/2021	10/19/2022	186	6,593,657	35457.31	117,448			34,256		5,933			(58,724)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/20/2021	10/20/2022	5,273	1,205,813	228.68	27,842			8,121		321			(13,921)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/20/2020	10/20/2022	5,572	1,312,611	235.59	42,634			6,217		13			(10,658)				

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/20/2021	10/20/2022	2,301	10,436,660	4536.19	199,690			58,243		80			(99,845)				
Dow Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/20/2021	10/20/2022	125	4,448,957	35609.34	77,740			22,674		3,344			(38,870)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/21/2021	10/21/2022	2,802	639,632	228.24	14,763			4,306		209			(7,381)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/22/2021	10/21/2022	4,366	999,502	228.94	23,039			6,720		246			(11,519)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/23/2020	10/21/2022	3,808	894,188	234.79	28,999			4,229		15			(7,250)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/22/2021	10/21/2022	7,104	12,979,975	1827.027	311,374			90,817		29,653			(155,687)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/22/2021	10/24/2022	827	1,510,360	1827.027	40,780			11,894		3,763			(20,390)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/25/2021	10/25/2022	3,826	876,374	229.05	20,227			5,899		229			(10,113)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/25/2021	10/25/2022	2,738	5,009,115	1829.717	127,252			37,115		10,985			(63,626)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/25/2021	10/25/2022	5,744	26,230,906	4566.48	385,707			112,498					(192,853)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/26/2021	10/26/2022	4,586	1,050,881	229.16	24,254			7,074		270			(12,127)				
Dow Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/26/2021	10/26/2022	137	4,896,810	35756.88	86,133			25,122		4,348			(43,067)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/27/2021	10/27/2022	5,294	1,213,889	229.3	28,004			8,168		303			(14,002)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/27/2020	10/27/2022	2,898	682,883	235.65	22,180			3,235		10			(5,545)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/29/2021	10/28/2022	6,290	1,440,311	228.98	33,185			9,679		419			(16,592)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/28/2021	10/28/2022	4,660	1,067,430	229.05	24,626			7,182		302			(12,313)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/29/2020	10/28/2022	2,324	543,119	233.65	17,630			2,571		21			(4,407)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/28/2020	10/28/2022	2,655	622,968	234.67	20,234			2,951		15			(5,059)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/28/2020	10/28/2022	382	638,973	1674.884	22,236			3,243		39,330			(5,559)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/29/2021	10/29/2022	626	2,881,318	4605.38	112,763			32,889					(56,381)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/01/2021	11/01/2022	5,847	26,976,892	4613.67	387,079			145,155					(193,539)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/02/2021	11/02/2022	7,611	1,750,204	229.95	40,395			15,148		394			(20,197)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/02/2020	11/02/2022	3,445	805,500	233.79	26,163			4,905		35			(6,541)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/03/2021	11/03/2022	6,585	1,512,804	229.73	34,900			13,088		381			(17,450)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/03/2020	11/03/2022	1,685	393,892	233.71	12,790			2,398		19			(3,197)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/03/2021	11/03/2022	5,748	18,140,554	3156.11	242,339			90,877		4,888			(121,170)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/03/2021	11/03/2022	431	2,008,727	4660.57	76,258			28,597					(38,129)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/04/2021	11/04/2022	2,124	489,380	230.36	11,295			4,236		99			(5,647)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/05/2021	11/04/2022	1,563	361,687	231.4	8,337			3,126		48			(4,168)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/06/2020	11/04/2022	3,083	726,272	235.54	23,553			4,416		15			(5,888)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/04/2020	11/04/2022	2,149	507,017	235.88	16,468			3,088		9			(4,117)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/06/2020	11/04/2022	639	1,085,797	1699.681	38,329			7,187		50,849			(9,582)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/04/2021	11/04/2022	6,580	30,794,394	4680.06	428,234			160,588					(214,117)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/05/2021	11/05/2022	6,187	29,063,905	4697.53	443,669			166,376					(221,835)				

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/05/2021	11/06/2022	6,709	31,515,767	4697.53	455,959			170,985					(227,980)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/06/2020	11/07/2022	502	852,526	1699.681	30,094			5,643		39,976			(7,524)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/05/2021	11/07/2022	6,214	29,190,571	4697.53	412,289			154,608					(206,144)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/08/2021	11/08/2022	2,844	654,806	230.27	15,113			5,667		151			(7,556)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/06/2020	11/08/2022	232	393,484	1699.681	13,929			2,612		18,459			(3,482)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/08/2021	11/08/2022	3,559	11,251,383	3161.64	158,340			59,377		2,790			(79,170)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/09/2021	11/09/2022	6,035	1,396,171	231.36	32,224			12,084		215			(16,112)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/11/2021	11/10/2022	3,290	754,837	229.44	17,391			6,522		250			(8,696)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/10/2021	11/10/2022	3,590	827,183	230.4	19,083			7,156		191			(9,542)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/10/2020	11/10/2022	4,416	1,026,531	232.44	33,321			6,248		105			(8,330)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/10/2021	11/10/2022	5,754	18,178,330	3159.39	269,337			101,002		6,416			(134,669)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/12/2021	11/11/2022	2,834	652,238	230.18	15,028			5,635		167			(7,514)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/11/2020	11/11/2022	1,639	381,518	232.75	12,380			2,321		35			(3,095)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/12/2020	11/11/2022	2,358	551,000	233.65	17,874			3,351		35			(4,469)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/12/2021	11/11/2022	311	1,458,078	4682.85	54,824			20,559					(27,412)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/15/2021	11/15/2022	3,432	790,707	230.4	18,242			6,841		205			(9,121)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/16/2021	11/16/2022	4,573	1,053,074	230.28	24,294			9,110		292			(12,147)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/17/2021	11/17/2022	3,349	771,951	230.53	17,809			6,678		200			(8,904)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/17/2020	11/17/2022	5,603	1,311,528	234.09	42,572			7,982		83			(10,643)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/18/2021	11/18/2022	3,672	845,791	230.33	19,512			7,317		241			(9,756)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/19/2021	11/18/2022	5,821	1,342,276	230.61	30,926			11,597		345			(15,463)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/19/2020	11/18/2022	7,599	1,777,418	233.91	57,659			10,811		125			(14,415)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/19/2021	11/18/2022	8,630	15,941,950	1847.222	401,521			150,570		25,087			(200,760)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/18/2021	11/18/2022	6,663	31,345,647	4704.54	428,731			160,774					(214,366)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/19/2021	11/19/2022	6,062	28,479,403	4697.96	414,027			155,260					(207,013)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/19/2021	11/20/2022	6,728	31,606,267	4697.96	461,482			173,056					(230,741)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/19/2021	11/21/2022	1,582	2,922,294	1847.222	80,363			30,136		4,993			(40,182)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/19/2021	11/21/2022	5,279	24,800,474	4697.96	364,634			136,738					(182,317)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/24/2021	11/23/2022	9,841	2,264,872	230.14	52,195			19,573		766			(26,098)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/24/2020	11/23/2022	1,971	459,892	233.31	14,919			2,797		48			(3,730)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/23/2020	11/23/2022	3,923	916,352	233.59	29,745			5,577		85			(7,436)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/24/2021	11/24/2022	556	2,615,588	4701.46	109,721			41,145					(54,861)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/26/2021	11/25/2022	3,670	843,792	229.92	19,441			7,290		321			(9,720)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/25/2020	11/25/2022	4,413	1,029,583	233.33	33,431			6,268		111			(8,358)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/26/2021	11/26/2022	4,037	18,548,494	4594.62	259,299			97,237					(129,650)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/26/2021	11/27/2022	4,680	21,504,056	4594.62	320,062			120,023					(160,031)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/26/2021	11/28/2022	2,645	12,153,082	4594.62	180,190			67,571					(90,095)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/30/2021	11/30/2022	3,067	699,253	228.02	16,132			6,049		541			(8,066)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/30/2021	11/30/2022	6,032	27,550,323	4567	415,633			155,862					(207,816)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/01/2021	12/01/2022	6,515	1,484,207	227.8	34,226			15,687		1,249			(17,113)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/01/2020	12/01/2022	5,872	1,365,753	232.59	44,319			10,156		227			(11,080)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/02/2021	12/02/2022	2,598	594,745	228.92	13,715			6,286		357			(6,857)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/03/2021	12/02/2022	4,774	1,100,510	230.52	25,334			11,611		389			(12,667)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/02/2020	12/02/2022	6,803	1,581,800	232.51	51,345			11,767		277			(12,836)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/04/2020	12/02/2022	1,803	419,294	232.55	13,589			3,114		72			(3,397)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/03/2021	12/03/2022	5,850	26,550,097	4538.43	361,760			165,807					(180,880)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/03/2021	12/04/2022	6,397	29,033,213	4538.43	398,173			182,496					(199,086)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/03/2021	12/05/2022	4,955	22,487,528	4538.43	325,017			148,966					(162,509)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/07/2021	12/07/2022	5,172	1,194,814	231.02	27,540			12,623		392			(13,770)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/07/2021	12/07/2022	6,183	28,979,732	4686.75	463,634			212,499					(231,817)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/08/2021	12/08/2022	1,567	361,956	230.92	8,339			3,822		125			(4,170)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/08/2020	12/08/2022	3,590	839,018	233.73	27,226			6,239		108			(6,807)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/08/2021	12/08/2022	547	2,573,384	4701.21	108,458			49,710					(54,229)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/09/2021	12/09/2022	3,547	819,482	231.03	18,889			8,657		278			(9,445)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/10/2021	12/09/2022	3,321	769,937	231.82	17,724			8,123		200			(8,862)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/09/2020	12/09/2022	1,703	396,996	233.09	12,879			2,951		66			(3,220)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/11/2020	12/09/2022	1,612	377,477	234.12	12,238			2,804		43			(3,059)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/10/2021	12/10/2022	6,546	30,846,248	4712.02	459,125			210,432					(229,562)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/10/2021	12/11/2022	7,767	36,598,112	4712.02	598,269			274,207					(299,135)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/10/2021	12/12/2022	6,220	29,311,041	4712.02	441,493			202,351					(220,747)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/14/2021	12/14/2022	7,004	1,627,291	232.34	37,509			17,192		389			(18,755)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/15/2021	12/15/2022	5,039	1,175,293	233.22	27,079			12,411		211			(13,539)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/15/2020	12/15/2022	3,154	737,200	233.76	23,922			5,482		110			(5,981)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/15/2021	12/15/2022	346	1,629,323	4709.85	69,257			31,743					(34,629)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/17/2021	12/16/2022	3,697	864,088	233.72	19,883			9,113		133			(9,941)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/17/2020	12/16/2022	2,590	606,390	234.09	19,671			4,508		82			(4,918)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/16/2021	12/16/2022	3,010	706,100	234.62	16,269			7,456		79			(8,134)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/17/2021	12/17/2022	7,810	36,085,794	4620.64	583,025			267,220					(291,513)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/17/2021	12/18/2022	8,357	38,612,825	4620.64	558,837			256,133					(279,418)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/17/2021	12/19/2022	6,838	31,595,593	4620.64	461,237			211,400					(230,618)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/20/2021	12/20/2022	1,769	413,000	233.44	9,516			4,361		76			(4,758)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/21/2021	12/21/2022	7,225	1,682,872	232.93	38,757			17,763		377			(19,378)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/21/2020	12/21/2022	3,150	736,052	233.64	23,885			5,474		129			(5,971)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/22/2021	12/22/2022	5,391	1,259,639	233.67	29,009			13,296		224			(14,505)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/22/2020	12/22/2022	4,336	1,014,658	234.01	32,926			7,545		160			(8,231)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/22/2021	12/22/2022	487	2,285,117	4696.56	97,615			44,740					(48,808)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/23/2021	12/23/2022	3,502	818,242	233.66	18,844			8,637		149			(9,422)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/28/2021	12/28/2022	6,393	1,502,449	235.03	34,601			15,859		189			(17,301)				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	12/29/2020	12/29/2022	6,965	1,629,840	234.01	52,888			12,120		296			(13,222)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	12/29/2021	12/29/2022	3,721	874,478	235.03	20,130			9,226		112			(10,065)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	12/29/2021	12/29/2022	8,047	38,569,499	4793.06	672,495			308,227					(336,248)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	12/31/2020	12/30/2022	1,794	420,846	234.62	13,652			3,129		63			(3,413)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	12/30/2021	12/30/2022	4,641	1,091,272	235.13	25,121			11,514		138			(12,561)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	12/31/2021	12/30/2022	4,057	955,162	235.44	21,959			10,065		108			(10,980)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	12/31/2021	12/30/2022	6,998	22,226,540	3176.13	307,541			140,956		9,661			(153,770)				
Dow Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	12/30/2021	12/30/2022	156	5,666,303	36398.08	96,947			44,434		6,958			(48,473)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	12/31/2021	12/31/2022	96	458,420	4766.18	19,529			8,951					(9,764)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/04/2022	01/04/2023	1,976	461,030	233.3		10,613		5,749		118			(4,864)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/05/2022	01/05/2023	9,948	2,312,144	232.42		53,226		28,831		795			(24,395)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/05/2022	01/05/2023	480	2,254,985	4700.58		96,141		52,076					(44,065)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/08/2021	01/06/2023	1,489	344,194	231.21	11,155			3,021		174			(2,789)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/07/2022	01/06/2023	2,874	666,034	231.73		15,299		8,287		287			(7,012)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/06/2022	01/06/2023	3,168	735,023	232		16,913		9,161		292			(7,752)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/06/2021	01/06/2023	10,352	2,408,108	232.62	78,143			21,164		791			(19,536)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/06/2022	01/06/2023	5,519	25,916,567	4696.05		382,365		207,114					(175,250)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/07/2022	01/07/2023	171	798,819	4677.03		29,042		15,731					(13,311)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/11/2021	01/11/2023	2,353	542,670	230.63	17,610			4,769		347			(4,402)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/11/2022	01/11/2023	5,232	1,209,574	231.17		27,820		15,069		662			(12,751)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/11/2021	01/11/2023	526	913,740	1737.22	32,621			8,835		27,114			(8,155)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/12/2021	01/12/2023	3,867	891,127	230.44	28,908			7,829		610			(7,227)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/12/2022	01/12/2023	3,042	704,093	231.47		16,194		8,772		358			(7,422)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/14/2022	01/13/2023	3,930	904,957	230.27		20,778		11,255		658			(9,523)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/13/2022	01/13/2023	2,145	496,072	231.32		11,410		6,180		267			(5,229)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/13/2021	01/13/2023	2,416	558,938	231.38	18,138			4,912		296			(4,534)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/15/2021	01/13/2023	3,102	717,950	231.46	23,276			6,304		371			(5,819)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/14/2022	01/14/2023	126	589,201	4662.85		30,108		16,309					(13,800)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/14/2022	01/15/2023	295	1,374,098	4662.85		66,232		35,875					(30,356)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/18/2022	01/18/2023	2,948	673,235	228.38		15,471		8,380		861			(7,091)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/19/2022	01/19/2023	7,019	1,603,556	228.46		36,850		19,960		2,030			(16,889)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/19/2021	01/19/2023	3,791	878,528	231.74	28,517			7,723		455			(7,129)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/19/2022	01/19/2023	381	1,726,091	4532.76		65,896		35,694					(30,202)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/20/2022	01/20/2023	2,822	642,974	227.87		14,769		8,000		955			(6,769)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/21/2022	01/20/2023	5,379	1,227,596	228.23		28,173		15,261		1,665			(12,913)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/20/2021	01/20/2023	8,343	1,935,755	232.03	62,835			17,018		934			(15,709)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/22/2021	01/20/2023	1,832	425,197	232.05	13,785			3,733		204			(3,446)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/21/2022	01/21/2023	274	1,203,099	4397.94		56,185		30,433		34			(25,751)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/24/2022	01/23/2023	1,615	368,555	228.26		8,458		4,582		511			(3,877)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/25/2022	01/24/2023	3,352	761,335	227.15		17,473		9,464		1,400			(8,008)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/24/2022	01/24/2023	6,067	26,757,346	4410.13		391,730		212,187					(179,543)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/25/2021	01/25/2023	2,047	476,891	232.99	15,480			4,192		187			(3,870)				

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/25/2021	01/25/2023	447	774,604	1734.53	27,731			7,510		24,266			(6,933)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/26/2022	01/26/2023	3,901	879,903	225.53		20,211		10,948		2,401			(9,264)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/26/2021	01/26/2023	3,790	883,067	233.02	28,664			7,763		347			(7,166)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/26/2022	01/26/2023	4,509	13,967,345	3097.81		207,672		112,489		50,781			(95,183)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/26/2022	01/26/2023	497	2,161,910	4349.93		94,947		51,430		135			(43,517)				
Dow Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/26/2022	01/26/2023	228	7,791,614	34168.09		118,550		64,215		27,807			(54,336)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/27/2022	01/27/2023	2,763	623,676	225.71		14,307		7,750		1,646			(6,557)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/28/2022	01/27/2023	4,407	1,001,823	227.33		22,952		12,432		1,810			(10,520)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/29/2021	01/27/2023	2,027	469,422	231.55	15,219			4,122		284			(3,805)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/28/2021	01/27/2023	1,880	436,764	232.31	14,169			3,837		214			(3,542)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/27/2021	01/27/2023	1,987	463,098	233.01	15,032			4,071		185			(3,758)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/27/2022	01/27/2023	5,522	23,892,141	4326.51		337,271		182,688					(154,582)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/28/2022	01/28/2023	122	541,416	4431.85		25,284		13,696		6			(11,589)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/28/2022	01/29/2023	308	1,363,408	4431.85		63,671		34,489		20			(29,183)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/01/2022	02/01/2023	4,548	1,034,936	227.57		23,741		14,838		1,842			(8,903)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/02/2022	02/02/2023	4,026	920,252	228.6		21,111		13,194		1,287			(7,916)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/02/2021	02/02/2023	4,979	1,152,840	231.54	37,421			11,694		753			(9,355)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/02/2022	02/02/2023	2,489	4,567,605	1835.46		116,116		72,573		19,949			(43,544)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/02/2022	02/02/2023	587	2,691,777	4589.38		121,055		75,659		4			(45,396)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/04/2022	02/03/2023	3,132	709,358	226.51		16,230		10,144		1,643			(6,086)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/03/2022	02/03/2023	2,862	652,006	227.83		14,950		9,344		1,109			(5,606)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/05/2021	02/03/2023	3,462	799,914	231.05	25,933			8,104		603			(6,483)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/07/2022	02/07/2023	5,755	25,805,897	4483.87		378,361		236,476					(141,885)				
Dow Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/08/2022	02/07/2023	56	1,975,304	35462.78		41,313		25,821		9,065			(15,492)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/08/2022	02/08/2023	6,327	1,433,234	226.52		32,835		20,522		3,436			(12,313)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/08/2021	02/08/2023	2,508	579,712	231.19	18,812			5,879		445			(4,703)				
Dow Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/08/2022	02/08/2023	27	944,425	35462.78		14,270		8,919		107			(5,351)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/09/2022	02/09/2023	3,282	745,319	227.11		17,075		10,672		1,575			(6,403)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/09/2022	02/09/2023	307	1,408,242	4587.18		63,231		39,519		2			(23,712)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/10/2022	02/10/2023	2,995	673,836	225.01		15,417		9,636		2,276			(5,782)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/11/2022	02/10/2023	3,102	698,197	225.1		15,940		9,962		2,314			(5,977)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/11/2021	02/10/2023	1,823	422,059	231.53	13,687			4,277		303			(3,422)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/10/2021	02/10/2023	3,752	869,651	231.78	28,220			8,819		584			(7,055)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/11/2021	02/10/2023	724	1,259,519	1739.153	44,965			14,052		37,607			(11,241)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/10/2021	02/10/2023	261	453,855	1740.633	16,157			5,049		13,269			(4,039)				
Dow Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/10/2022	02/10/2023	109	3,849,201	35241.59		64,433		40,270		10,854			(24,162)				

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/15/2022	02/15/2023	3,827	858,824	224.39		19,633		12,270		3,397			(7,362)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/16/2022	02/16/2023	3,936	883,367	224.43		20,203		12,627		3,486			(7,576)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/16/2021	02/16/2023	3,603	824,405	228.82	26,744			8,357		1,237			(6,686)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/16/2022	02/16/2023	6,931	31,016,612	4475.01		587,492		367,183		41			(220,310)				
Dow Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/16/2022	02/16/2023	166	5,815,009	34934.27		99,933		62,458		13,840			(37,475)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/17/2022	02/17/2023	2,596	583,053	224.57		13,340		8,338		2,248			(5,003)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/18/2021	02/17/2023	2,960	678,046	229.06	21,989			6,872		969			(5,497)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/17/2021	02/17/2023	200	347,343	1739.192	12,470			3,897		10,445			(3,117)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/18/2022	02/18/2023	134	582,982	4348.87		28,275		17,672		17			(10,603)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/18/2022	02/19/2023	163	710,402	4348.87		38,717		24,198		59			(14,519)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/18/2022	02/20/2023	95	412,293	4348.87		19,996		12,498		18			(7,499)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/22/2022	02/22/2023	7,895	1,772,247	224.48		40,531		25,332		7,154			(15,199)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/22/2022	02/22/2023	7,496	32,270,245	4304.76		473,309		295,818					(177,491)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/23/2022	02/23/2023	4,549	1,017,375	223.64		23,257		14,536		4,870			(8,721)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/23/2021	02/23/2023	4,994	1,137,566	227.77	36,891			11,529		2,298			(9,223)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/23/2022	02/23/2023	245	1,035,446	4225.5		39,347		24,592		2			(14,755)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/26/2021	02/24/2023	1,740	388,600	223.3	12,583			3,932		1,995			(3,146)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/25/2021	02/24/2023	3,614	807,146	223.31	26,160			8,175		4,137			(6,540)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/24/2022	02/24/2023	1,998	446,809	223.65		10,223		6,389		2,145			(3,834)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/25/2022	02/24/2023	3,000	676,104	225.39		15,442		9,651		2,294			(5,791)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/24/2021	02/24/2023	2,141	486,125	227.1	15,765			4,927		1,148			(3,941)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/25/2022	02/26/2023	242	1,058,920	4384.65		49,346		30,841		47			(18,505)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/28/2022	02/28/2023	6,953	30,414,125	4373.94		421,248		263,280					(157,968)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/01/2022	03/01/2023	7,207	1,631,389	226.37		37,375		26,474		4,653			(10,901)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/01/2022	03/01/2023	7,186	30,945,972	4306.26		408,461		289,326					(119,134)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/03/2021	03/02/2023	1,864	417,158	223.76	13,520			4,788		2,019			(3,380)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/02/2021	03/02/2023	2,523	566,823	224.68	18,382			6,510		2,294			(4,596)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/02/2022	03/02/2023	5,288	1,196,199	226.21		27,393		19,403		3,550			(7,990)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/03/2022	03/03/2023	2,858	648,856	227.02		14,846		10,516		1,633			(4,330)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/04/2022	03/03/2023	3,686	842,122	228.45		19,259		13,642		1,550			(5,617)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/05/2021	03/03/2023	1,566	2,739,221	1748.625	99,982			35,410		73,216			(24,995)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/05/2021	03/06/2023	337	589,974	1748.625	21,534			7,627		15,829			(5,384)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/07/2022	03/07/2023	1,909	434,814	227.78		9,949		7,047		955			(2,902)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/05/2021	03/07/2023	562	982,567	1748.625	35,962			12,737		26,395			(8,990)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/08/2021	03/08/2023	2,178	483,965	222.21	15,690			5,557		3,196			(3,923)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/08/2022	03/08/2023	4,785	1,083,385	226.42		24,777		17,550		3,192			(7,227)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/08/2022	03/08/2023	7,203	30,039,640	4170.7		393,465		278,704		222			(114,761)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/09/2021	03/09/2023	1,987	442,889	222.91	14,358			5,085		2,590			(3,590)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/09/2022	03/09/2023	2,155	486,997	226		11,128		7,882		1,573			(3,246)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/09/2022	03/09/2023	424	1,812,647	4277.88		83,031		58,814		225			(24,217)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/12/2021	03/10/2023	2,758	613,242	222.33	19,863			7,035		3,996			(4,966)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/10/2021	03/10/2023	3,977	888,411	223.38	28,802			10,201		4,789			(7,201)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/11/2022	03/10/2023	4,563	1,027,806	225.23		23,444		16,606		3,893			(6,838)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/10/2022	03/10/2023	1,983	447,597	225.67		10,223		7,241		1,554			(2,982)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/11/2021	03/10/2023	599	1,054,052	1760.886	37,735			13,365		23,691			(9,434)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/10/2022	03/10/2023	7,985	34,010,478	4259.52		438,466		310,580		26			(127,886)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/15/2022	03/15/2023	10,092	2,269,373	224.87		51,810		36,699		9,459			(15,111)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/16/2021	03/16/2023	5,021	1,118,385	222.73	36,258			12,841		6,951			(9,065)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/16/2022	03/16/2023	5,442	1,222,132	224.57		27,889		19,755		5,421			(8,134)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/16/2022	03/16/2023	8,294	36,142,738	4357.86		496,403		351,619		24			(144,784)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/19/2021	03/17/2023	4,608	1,020,753	221.53	33,062			11,710		7,837			(8,266)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/18/2021	03/17/2023	4,116	911,959	221.57	29,557			10,468		6,955			(7,389)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/17/2021	03/17/2023	2,689	599,453	222.89	19,428			6,881		3,636			(4,857)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/17/2022	03/17/2023	2,844	640,764	225.3		14,616		10,353		2,483			(4,263)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/18/2022	03/17/2023	5,476	1,234,159	225.38		28,114		19,914		4,709			(8,200)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/18/2022	03/19/2023	158	704,648	4463.12		42,631		30,197		50			(12,434)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/18/2022	03/20/2023	246	1,097,638	4463.12		59,163		41,907		46			(17,256)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/21/2022	03/21/2023	1,901	426,954	224.58		9,730		6,892		1,935			(2,838)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/22/2022	03/22/2023	4,831	1,083,467	224.26		24,660		17,467		5,236			(7,192)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/23/2021	03/23/2023	4,416	983,403	222.71	31,882			11,292		6,302			(7,970)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/23/2022	03/23/2023	4,907	1,100,983	224.39		25,058		17,750		5,218			(7,309)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/23/2022	03/23/2023	4,067	12,648,385	3110.13		211,343		149,702		71,211			(61,642)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/23/2022	03/23/2023	810	3,609,764	4456.24		184,350		130,582		146			(53,769)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/26/2021	03/24/2023	2,335	520,291	222.82	16,852			5,968		3,283			(4,213)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/24/2021	03/24/2023	2,224	495,712	222.91	16,071			5,692		3,080			(4,018)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/25/2021	03/24/2023	8,886	1,982,499	223.1	64,253			22,756		11,912			(16,063)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/25/2022	03/24/2023	6,896	1,547,829	224.46		35,151		24,899		7,274			(10,252)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/24/2022	03/24/2023	4,529	1,018,481	224.89		23,170		16,412		4,418			(6,758)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/25/2021	03/24/2023	1,143	2,019,865	1767.614	72,917			25,825		41,840			(18,229)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/25/2022	03/25/2023	307	1,393,926	4543.06		84,389		59,775		95			(24,613)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/25/2022	03/26/2023	238	1,081,909	4543.06		59,830		42,379		42			(17,450)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/28/2022	03/28/2023	1,175	2,148,458	1828.37		47,793		33,854		14,019			(13,940)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/29/2022	03/29/2023	3,866	871,849	225.52		19,817		14,037		3,440			(5,780)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/30/2021	03/30/2023	3,585	795,264	221.84	25,767			9,126		6,058			(6,442)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/30/2022	03/30/2023	6,470	1,462,978	226.12		33,253		23,555		5,172			(9,699)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/30/2021	03/30/2023	750	1,333,200	1776.576	48,262			17,093		24,210			(12,065)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/01/2021	03/31/2023	2,818	626,318	222.29	20,293			8,033		4,441			(5,073)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/01/2022	03/31/2023	3,944	891,219	225.99		20,213		16,002		3,247			(4,211)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/01/2021	03/31/2023	2,387	4,242,391	1777.153	154,847			61,294		76,468			(38,712)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/31/2022	03/31/2023	7,064	32,003,593	4530.41		467,008		330,797					(136,211)				
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		110,282		114			(29,022)				
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			32,013		40,165			(20,219)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/04/2022	04/04/2023	3,157	712,266	225.59		16,176		12,806		2,855			(3,370)				
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			17,747		22,246			(11,208)				
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		27,387		9,698			(7,207)				
Dow Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/04/2022	04/04/2023	104	3,646,995	34921.88		67,902		53,756		16,006			(14,146)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/05/2022	04/05/2023	4,947	1,111,882	224.78		25,240		19,981		5,199			(5,258)				
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		1,361,636		330,364			(358,325)				
Dow Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/05/2022	04/05/2023	132	4,558,892	34641.18		99,406		78,697		30,131			(20,710)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/06/2021	04/06/2023	1,588	354,074	222.99	11,472			4,541		2,278			(2,868)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/07/2021	04/06/2023	1,832	408,745	223.09	13,247			5,244		2,585			(3,312)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/09/2021	04/06/2023	4,749	1,059,817	223.16	34,296			13,575		6,623			(8,574)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/06/2022	04/06/2023	3,916	883,184	225.51		20,039		15,865		3,627			(4,175)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/08/2022	04/06/2023	4,292	969,078	225.8		21,930		17,361		3,770			(4,569)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/07/2022	04/06/2023	4,073	919,702	225.83		20,850		16,506		3,558			(4,344)				
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		154,633		279			(40,693)				
Dow Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/06/2022	04/06/2023	162	5,593,565	34496.51		102,595		81,221		25,807			(21,374)				
Dow Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/11/2022	04/11/2023	86	2,935,513	34308.08		49,782		39,411		17,583			(10,371)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/12/2021	04/12/2023	8,188	1,827,242	223.15	59,203			23,434		11,693			(14,801)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/12/2022	04/12/2023	6,578	1,485,769	225.88		33,727		26,701		5,859			(7,026)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/13/2021	04/13/2023	3,797	850,554	224	27,558			10,908		4,722			(6,889)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/13/2022	04/13/2023	3,330	753,604	226.33		17,114		13,549		2,746			(3,565)				
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		159,286		300			(41,917)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/14/2021	04/14/2023	2,841	635,264	223.57	20,583			8,147		3,813			(5,146)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/16/2021	04/14/2023	1,947	438,337	225.11	14,193			5,618		2,008			(3,548)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/15/2021	04/14/2023	3,283	739,747	225.31	23,968			9,487		3,268			(5,992)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/14/2022	04/14/2023	8,351	1,882,900	225.46		42,723		33,822		8,096			(8,901)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/16/2021	04/14/2023	1,532	2,746,761	1792.589	101,081			40,011		39,430			(25,270)				
Dow Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/14/2022	04/14/2023	324	11,146,538	34451.23		209,142		165,571		74,990			(43,571)				
Dow Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/14/2022	04/15/2023	79	2,717,777	34451.23		50,005		39,587		4,418			(10,418)				
Dow Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/14/2022	04/16/2023	36	1,235,523	34451.23		18,609		14,732		1,615			(3,877)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/16/2021	04/17/2023	1,036	1,856,875	1792.589	68,519			27,122		26,836			(17,130)				
Dow Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/14/2022	04/17/2023	115	3,962,402	34451.23		62,312		49,331		18,170			(12,982)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/16/2021	04/18/2023	495	887,365	1792.589	32,744			12,961		12,853			(8,186)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/19/2021	04/19/2023	4,243	953,685	224.78	30,899			12,231		4,732			(7,725)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/19/2022	04/19/2023	5,299	1,192,396	225.04		27,032		21,400		5,650			(5,632)				
Dow Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/19/2022	04/19/2023	123	4,296,415	34911.2		85,125		67,390		21,437			(17,734)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/20/2021	04/20/2023	5,343	1,204,369	225.42	39,022			15,446		5,355			(9,755)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/20/2022	04/20/2023	6,771	1,531,248	226.15		34,698		27,469		5,964			(7,229)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/20/2022	04/20/2023	230	1,027,388	4459.45		55,914		44,265		26			(11,649)				
Dow Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/20/2022	04/20/2023	196	6,882,174	35160.79		116,159		91,959		22,535			(24,200)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/22/2022	04/21/2023	6,002	1,342,093	223.62		30,304		23,991		8,195			(6,313)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/21/2022	04/21/2023	4,787	1,077,804	225.17		24,401		19,318		5,033			(5,084)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/23/2021	04/21/2023	2,568	578,621	225.33	18,736			7,416		2,626			(4,684)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/21/2021	04/21/2023	2,416	545,085	225.58	17,661			6,991		2,365			(4,415)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/23/2021	04/21/2023	1,325	2,384,799	1799.826	88,261			34,937		30,717			(22,065)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/21/2022	04/21/2023	10,373	45,575,757	4393.66		681,773		539,737		10,796			(142,036)				
Dow Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/22/2022	04/21/2023	113	3,816,526	33811.4		68,328		54,093		34,323			(14,235)				
Dow Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/22/2022	04/22/2023	12	405,044	33811.4		4,334		3,431		816			(903)				
Dow Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/22/2022	04/23/2023	99	3,359,036	33811.4		51,744		40,964		9,414			(10,780)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/23/2021	04/24/2023	966	1,737,799	1799.826	64,385			25,486		22,547			(16,096)				
Dow Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/22/2022	04/24/2023	129	4,360,288	33811.4		75,849		60,047		30,916			(15,802)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/25/2022	04/25/2023	3,496	781,288	223.49		17,681		13,997		4,946			(3,683)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/23/2021	04/25/2023	341	614,200	1799.826	22,775			9,015		7,988			(5,694)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/25/2022	04/25/2023	5,802	24,927,769	4296.12		318,094		251,824		1,356			(66,270)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/26/2022	04/26/2023	5,712	1,274,140	223.08		28,847		22,837		8,660			(6,010)				
Dow Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/26/2022	04/26/2023	100	3,336,720	33240.18		69,380		54,926		32,099			(14,454)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/27/2022	04/27/2023	6,775	1,509,369	222.8		34,172		27,053		10,773			(7,119)				

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/27/2021	04/27/2023	2,913	653,509	224.37	21,167			8,379		3,593			(5,292)				
Franklin Global Trends Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/27/2022	04/27/2023	214	53,946	251.69		1,300		1,029		522			(271)				
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			14,424		13,404			(9,110)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/27/2022	04/27/2023	106	283,193	2675.666		6,400		5,067		3,569			(1,333)				
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		542,825		33,974			(142,849)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/29/2022	04/28/2023	3,908	864,558	221.22		19,513		15,448		7,935			(4,065)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/28/2022	04/28/2023	3,278	731,537	223.19		16,547		13,100		4,916			(3,447)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/28/2021	04/28/2023	2,317	519,757	224.37	16,835			6,664		2,868			(4,209)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/30/2021	04/28/2023	2,167	486,464	224.53	15,747			6,233		2,612			(3,937)				
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		214,617		137,409			(56,478)				
Dow Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/28/2022	04/28/2023	136	4,616,001	33916.39		82,967		65,683		32,225			(17,285)				
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		76,617		49,258			(20,162)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/02/2022	05/02/2023	1,696	371,924	219.26		8,405		7,355		4,598			(1,051)				
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		306,435		6,416			(43,776)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/03/2022	05/03/2023	6,108	1,341,428	219.62		30,316		26,527		15,791			(3,790)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/03/2021	05/03/2023	2,751	620,428	225.5	20,102			8,795		2,873			(5,025)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/04/2022	05/04/2023	5,279	1,166,155	220.92		26,355		23,061		11,380			(3,294)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/04/2021	05/04/2023	2,960	667,793	225.58	21,636			9,466		3,062			(5,409)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/04/2022	05/04/2023	53	142,210	2698.866		3,200		2,800		1,392			(400)				
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		107,554		484			(15,365)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/06/2022	05/05/2023	5,198	1,141,046	219.51		25,753		22,534		13,704			(3,219)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/05/2022	05/05/2023	3,148	691,190	219.56		15,614		13,662		8,243			(1,952)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/06/2021	05/05/2023	2,583	585,251	226.59	18,962			8,296		2,253			(4,741)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/07/2021	05/05/2023	1,604	364,150	226.96	11,795			5,160		1,311			(2,949)				
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			43,647		23,670			(24,941)				
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			35,244		19,271			(20,139)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/09/2022	05/09/2023	1,967	431,085	219.14		9,747		8,528		5,500			(1,218)				
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			4,421		2,422			(2,526)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/10/2022	05/10/2023	4,211	921,963	218.93		20,846		18,240		12,133			(2,606)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/10/2021	05/10/2023	1,881	426,978	227.05	13,843			6,056		1,547			(3,461)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/11/2022	05/11/2023	7,967	1,747,265	219.32		39,471		34,537		21,832			(4,934)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/11/2021	05/11/2023	5,449	1,231,297	225.97	39,906			17,459		5,428			(9,977)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/11/2022	05/11/2023	129	343,044	2661.704		7,753		6,784		5,197			(969)				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/13/2022	05/12/2023	4,358	955,509	219.26		21,566		18,870		12,064			(2,696)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/12/2022	05/12/2023	3,333	731,254	219.42		16,534		14,467		9,029			(2,067)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/12/2021	05/12/2023	1,463	327,424	223.86	10,605			4,640		2,068			(2,651)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/14/2021	05/12/2023	1,667	376,628	225.91	12,195			5,335		1,685			(3,049)				
Dow Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/13/2022	05/12/2023	179	5,778,533	32196.66		99,138		86,746		70,935			(12,392)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/13/2022	05/13/2023	7,597	30,570,325	4023.89		386,976		338,604		35,962			(48,372)				
Dow Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/13/2022	05/13/2023	65	2,079,934	32196.66		32,368		28,322		18,889			(4,046)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/13/2022	05/14/2023	7,906	31,814,827	4023.89		386,513		338,199		26,872			(48,314)				
Dow Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/13/2022	05/14/2023	68	2,199,194	32196.66		30,886		27,025		18,048			(3,861)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/13/2022	05/15/2023	9,374	37,718,944	4023.89		461,673		403,964		58,233			(57,709)				
Dow Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/13/2022	05/15/2023	88	2,848,388	32196.66		50,059		43,801		33,356			(6,257)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/16/2022	05/16/2023	1,714	376,374	219.65		8,506		7,443		4,539			(1,063)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/16/2022	05/16/2023	171	457,366	2676.655		10,336		9,044		5,958			(1,292)				
SPXDSUN Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/16/2022	05/16/2023	4,511	13,945,882	3091.75		241,817		211,590		124,880			(30,227)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/17/2022	05/17/2023	4,912	1,078,325	219.51		24,359		21,314		13,288			(3,045)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/17/2022	05/17/2023	213	569,356	2677.011		12,811		11,209		7,404			(1,601)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/18/2022	05/18/2023	4,233	924,046	218.29		20,865		18,257		13,462			(2,608)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/18/2021	05/18/2023	5,080	1,144,829	225.36	37,092			16,228		5,760			(9,273)				
Franklin Global Trends Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/18/2022	05/18/2023	877	219,108	249.7		5,259		4,601		2,852			(657)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/18/2022	05/18/2023	62	166,904	2675.437		3,755		3,286		2,213			(469)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/18/2022	05/18/2023	4,372	17,152,548	3923.68		473,045		413,915		215,392			(59,131)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/19/2022	05/19/2023	1,924	420,128	218.39		9,491		8,304		6,051			(1,186)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/20/2022	05/19/2023	4,720	1,032,610	218.76		23,296		20,384		14,154			(2,912)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/20/2021	05/19/2023	3,459	781,560	225.92	25,323			11,079		3,589			(6,331)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/20/2022	05/19/2023	190	510,005	2681.544		11,475		10,041		6,337			(1,434)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/19/2022	05/19/2023	9,300	36,277,880	3900.79		439,586		384,638		71,369			(54,948)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/20/2022	05/21/2023	282	1,098,757	3901.36		68,233		59,704		16,387			(8,529)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/24/2022	05/24/2023	5,889	1,297,119	220.28		29,315		25,651		14,571			(3,664)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/24/2021	05/24/2023	1,726	390,314	226.13	12,650			5,534		1,764			(3,163)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/24/2022	05/24/2023	1,028	2,760,404	2685.368		62,385		54,587		33,261			(7,798)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/25/2022	05/25/2023	6,860	1,510,631	220.2		34,140		29,873		17,199			(4,268)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/25/2021	05/25/2023	3,901	883,371	226.42	28,630			12,526		3,814			(7,158)				
Franklin Global Trends Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/25/2022	05/25/2023	1,107	278,454	251.58		6,711		5,872		2,912			(839)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/25/2022	05/25/2023	300	806,968	2693.571		18,237		15,958		8,889			(2,280)				
SPXDSUN Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/25/2022	05/25/2023	2,453	7,556,109	3080.43		150,930		132,064		96,820			(18,866)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/25/2022	05/25/2023	288	1,144,463	3978.73		61,374		53,702		12,177			(7,672)				
Dow Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/25/2022	05/25/2023	197	6,334,592	32120.28		108,779		95,182		76,437			(13,597)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/26/2022	05/26/2023	3,053	672,871	220.42		15,207		13,306		7,444			(1,901)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/27/2022	05/26/2023	4,671	1,032,371	221.04		23,301		20,388		10,454			(2,913)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/28/2021	05/26/2023	3,526	797,313	226.15	25,817			11,295		3,619			(6,454)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/26/2021	05/26/2023	2,578	583,252	226.23	18,903			8,270		2,612			(4,726)				
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		230,784		63,680			(32,969)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/27/2022	05/27/2023	149	619,545	4158.24		36,181		31,659		2,124			(4,523)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/27/2022	05/29/2023	221	920,094	4158.24		55,114		48,224		2,113			(6,889)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/31/2022	05/26/2023	2,609	574,307	220.11		12,968		11,347		6,707			(1,621)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/01/2022	06/01/2023	5,422	1,188,924	219.26		26,834		25,716		15,622			(1,118)				
Franklin Global Trends Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/01/2022	06/01/2023	579	144,298	249.18		3,463		3,319		2,046			(144)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/01/2022	06/01/2023	139	372,942	2680.835		8,391		8,042		4,810			(350)				
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		268,982		161,030			(11,695)				
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		54,549		3,224			(2,372)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/03/2022	06/02/2023	3,248	711,844	219.16		16,038		15,370		9,497			(668)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/02/2022	06/02/2023	4,906	1,078,824	219.89		24,338		23,324		13,041			(1,014)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/02/2021	06/02/2023	4,182	945,673	226.12	30,640			14,682		4,432			(7,660)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/04/2021	06/02/2023	2,658	603,423	227.05	19,539			9,362		2,415			(4,885)				
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			33,007		17,718			(17,221)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/02/2022	06/02/2023	211	568,707	2689.673		12,796		12,263		6,673			(533)				
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		388,226		9,108			(16,879)				
Dow Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/03/2022	06/02/2023	125	4,098,889	32899.7		73,526		70,462		49,168			(3,064)				
Dow Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/03/2022	06/03/2023	21	703,793	32899.7		14,780		14,164		6,764			(616)				
Dow Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/03/2022	06/04/2023	62	2,037,956	32899.7		35,141		33,677		16,087			(1,464)				
Dow Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/03/2022	06/05/2023	113	3,706,994	32899.7		49,498		47,436		29,540			(2,062)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/06/2022	06/06/2023	1,934	422,912	218.68		9,537		9,139		6,055			(397)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/07/2022	06/07/2023	11,355	2,492,037	219.46		56,195		53,854		32,249			(2,341)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/07/2021	06/07/2023	1,943	440,226	226.6	14,263			6,835		1,940			(3,566)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/07/2022	06/07/2023	221	594,439	2685.541		13,375		12,818		7,382			(557)				
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		317,374		23,758			(13,799)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/08/2022	06/08/2023	7,817	1,708,881	218.61		38,518		36,913		24,779			(1,605)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/08/2021	06/08/2023	2,385	540,840	226.8	17,529			8,399		2,313			(4,382)				
Franklin Global Trends Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/08/2022	06/08/2023	1,023	253,578	247.93		6,086		5,832		4,185			(254)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/08/2022	06/08/2023	5,586	17,258,410	3089.81		333,620		319,719		190,803			(13,901)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/08/2022	06/08/2023	566	2,329,265	4115.77		121,498		116,435		9,475			(5,062)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/10/2022	06/09/2023	6,975	1,510,963	216.63		33,951		32,537		28,106			(1,415)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/09/2022	06/09/2023	3,243	706,011	217.67		15,906		15,244		11,558			(663)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/09/2021	06/09/2023	1,582	359,444	227.26	11,650			5,582		1,427			(2,912)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/11/2021	06/09/2023	3,668	836,523	228.03	27,087			12,979		2,908			(6,772)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/10/2022	06/09/2023	191	504,380	2643.448		11,298		10,827		9,669			(471)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/10/2022	06/09/2023	7,579	23,210,174	3062.56		410,763		393,648		293,940			(17,115)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/10/2022	06/10/2023	270	1,051,586	3900.86		43,956		42,125		5,336			(1,832)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/10/2022	06/11/2023	211	824,502	3900.86		53,263		51,044		16,461			(2,219)				
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		254,869		191,564			(11,081)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/10/2022	06/12/2023	213	830,631	3900.86		53,659		51,423		16,868			(2,236)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/13/2022	06/13/2023	2,788	597,103	214.15		13,399		12,841		14,833			(558)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/14/2022	06/14/2023	3,847	819,072	212.93		18,339		17,575		23,192			(764)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/14/2021	06/14/2023	2,919	664,124	227.53	21,511			10,307		2,570			(5,378)				
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			27,360		16,203			(14,275)				
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		186,852		165,800			(8,124)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/15/2022	06/15/2023	3,415	728,980	213.48		16,315		15,635		19,499			(680)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/15/2021	06/15/2023	2,058	468,108	227.5	15,162			7,265		1,828			(3,791)				
Franklin Global Trends Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/15/2022	06/15/2023	876	214,011	244.3		5,093		4,881		5,184			(212)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/15/2022	06/15/2023	307	802,713	2610.844		17,900		17,155		20,877			(746)				
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		110,296		35,150			(4,795)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/16/2022	06/16/2023	4,139	883,805	213.55		19,788		18,964		23,486			(825)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/17/2022	06/16/2023	5,317	1,135,778	213.62		25,396		24,338		29,957			(1,058)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/18/2021	06/16/2023	4,851	1,092,772	225.26	35,329			16,929		6,192			(8,832)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/16/2021	06/16/2023	3,413	769,328	225.43	24,919			11,940		4,243			(6,230)				
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		710,670		711,407			(30,899)				
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		235,826		238,127			(10,253)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/21/2022	06/21/2023	8,439	1,805,523	213.96		40,426		38,741		46,131			(1,684)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/21/2021	06/21/2023	2,373	536,538	226.06	17,336			8,307		2,720			(4,334)				
Franklin Global Trends Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/21/2022	06/21/2023	1,881	459,587	244.39		10,938		10,482		11,093			(456)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/21/2022	06/21/2023	176	459,587	2608.866		20,231		19,388		12,237			(843)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/22/2022	06/22/2023	2,596	557,451	214.73		12,492		11,972		13,111			(521)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/22/2021	06/22/2023	3,950	893,926	226.31	28,945			13,870		4,368			(7,236)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/22/2022	06/22/2023	146	382,430	2615.319		8,566		8,209		9,643			(357)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/22/2022	06/22/2023	205	771,349	3759.89		33,631		32,230		7,571			(1,401)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/23/2022	06/23/2023	3,146	678,113	215.52		15,203		14,570		14,615			(633)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/24/2022	06/23/2023	7,149	1,544,038	215.98		34,571		33,131		31,572			(1,440)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/23/2021	06/23/2023	2,258	509,354	225.62	16,493			7,903		2,790			(4,123)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/24/2021	06/23/2023	3,068	692,884	225.83	22,415			10,740		3,670			(5,604)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/24/2022	06/23/2023	290	763,265	2627.888		17,097		16,385		17,244			(712)				
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		353,961		249,903			(15,390)				
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		407,574		291,526			(17,721)				
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		315,542		229,764			(13,719)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/27/2022	06/27/2023	1,676	361,676	215.74		8,105		7,767		7,638			(338)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/28/2022	06/28/2023	3,718	800,782	215.37		17,946		17,198		17,652			(748)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/29/2022	06/29/2023	5,973	1,289,492	215.9		28,898		27,693		26,801			(1,204)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/29/2021	06/29/2023	4,263	964,846	226.33	31,222			14,961		4,815			(7,806)				
Franklin Global Trends Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/29/2022	06/29/2023	876	215,894	246.39		5,138		4,924		4,305			(214)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/29/2022	06/29/2023	213	559,272	2627.714		12,528		12,006		12,751			(522)				
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		83,604		30,032			(3,635)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/30/2022	06/30/2023	3,558	770,203	216.47		17,268		16,548		15,009			(719)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/30/2021	06/30/2023	3,768	854,242	226.73	27,652			13,250		4,012			(6,913)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/02/2021	06/30/2023	2,083	474,767	227.88	15,344			7,992		1,845			(3,836)				
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			73,057		44,372			(35,068)				
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			32,881		20,084			(15,783)				
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			13,907		8,517			(6,675)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/06/2021	07/06/2023	3,297	753,946	228.68	24,413			12,715		2,624			(6,103)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/09/2021	07/07/2023	1,639	376,762	229.91	12,184			6,346		1,066			(3,046)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/07/2021	07/07/2023	1,447	332,629	229.95	10,771			5,610		935			(2,693)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/13/2021	07/13/2023	2,564	586,800	228.89	18,989			9,890		2,027			(4,747)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/14/2021	07/14/2023	3,424	787,685	230.02	25,497			13,280		2,255			(6,374)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/16/2021	07/14/2023	5,785	1,337,394	231.2	43,238			22,520		3,114			(10,809)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/20/2021	07/20/2023	3,201	743,133	232.15	24,070			12,536		1,503			(6,018)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/21/2021	07/21/2023	2,416	558,210	231.06	18,080			9,417		1,376			(4,520)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/22/2021	07/21/2023	1,355	2,456,616	1812.625	94,088			49,004		31,399			(23,522)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/21/2021	07/21/2023	391	709,082	1815.66	27,144			14,137		8,637			(6,786)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/26/2021	07/26/2023	1,946	451,794	232.2	14,634			7,622		933			(3,658)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/27/2021	07/27/2023	2,725	635,278	233.15	20,577			10,717		1,111			(5,144)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/28/2021	07/28/2023	964	223,780	232.19	7,248			3,775		467			(1,812)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/30/2021	07/28/2023	2,312	538,106	232.73	17,408			9,067		1,020			(4,352)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/29/2021	07/28/2023	1,456	2,658,845	1826.565	100,956			52,581		27,565			(25,239)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/03/2021	08/03/2023	3,049	713,938	234.16	23,139			13,016		1,077			(5,785)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/06/2021	08/04/2023	1,836	426,722	232.37	13,800			7,763		892			(3,450)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/04/2021	08/04/2023	3,503	816,973	233.21	26,470			14,889		1,471			(6,617)				
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			32,044		16,620			(14,242)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/10/2021	08/10/2023	4,270	989,829	231.79	32,041			18,023		2,353			(8,010)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/11/2021	08/11/2023	1,509	350,306	232.18	11,339			6,378		782			(2,835)				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/13/2021	08/11/2023	1,596	2,938,215	1840.783	113,063			63,598		24,865			(28,266)				
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			24,281		9,558			(10,792)				
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			19,025		7,503			(8,456)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/17/2021	08/17/2023	3,202	751,139	234.62	24,314			13,677		1,121			(6,079)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/18/2021	08/18/2023	5,133	1,197,588	233.32	38,754			21,799		2,264			(9,688)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/20/2021	08/18/2023	3,647	854,405	234.29	27,623			15,538		1,360			(6,906)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/23/2021	08/23/2023	1,542	360,882	234.08	11,682			6,571		611			(2,920)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/24/2021	08/24/2023	3,382	788,752	233.23	25,532			14,362		1,558			(6,383)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/26/2021	08/25/2023	2,193	509,628	232.35	16,481			9,271		1,176			(4,120)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/25/2021	08/25/2023	3,045	708,437	232.68	22,925			12,895		1,545			(5,731)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/25/2021	08/25/2023	531	975,568	1837.323	37,520			21,105		9,064			(9,380)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/30/2021	08/30/2023	4,135	966,723	233.77	31,302			17,608		1,788			(7,826)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/30/2021	08/30/2023	1,438	2,644,724	1838.738	101,690			57,200		24,302			(25,422)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/31/2021	08/31/2023	2,880	673,002	233.68	21,792			12,258		1,270			(5,448)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/01/2021	09/01/2023	2,127	497,777	234.02	16,118			9,738		890			(4,030)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/03/2021	09/01/2023	1,963	459,734	234.2	14,872			8,985		797			(3,718)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/09/2021	09/08/2023	1,769	412,990	233.41	13,364			8,074		847			(3,341)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/08/2021	09/08/2023	3,206	749,147	233.7	24,257			14,656		1,462			(6,064)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/13/2021	09/13/2023	3,536	822,542	232.6	26,634			16,091		1,972			(6,658)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/14/2021	09/14/2023	1,791	417,142	232.89	13,507			8,161		957			(3,377)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/17/2021	09/15/2023	3,372	778,496	230.89	25,161			15,201		2,480			(6,290)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/16/2021	09/15/2023	6,734	1,562,735	232.07	50,554			30,543		4,120			(12,639)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/15/2021	09/15/2023	2,123	494,202	232.81	15,997			9,665		1,154			(3,999)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/20/2021	09/20/2023	1,875	433,277	231.13	14,025			8,474		1,353			(3,506)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/21/2021	09/21/2023	2,521	581,963	230.84	18,838			11,381		1,909			(4,710)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/24/2021	09/22/2023	2,218	508,870	229.47	16,442			9,933		2,068			(4,110)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/22/2021	09/22/2023	1,300	300,057	230.82	9,713			5,868		991			(2,428)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/28/2021	09/28/2023	1,774	402,706	226.95	13,015			7,864		2,406			(3,254)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/29/2021	09/29/2023	1,843	419,658	227.69	13,568			8,197		2,264			(3,392)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/04/2021	10/04/2023	2,002	455,934	227.78	14,745			9,523		2,462			(3,686)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/08/2021	10/06/2023	1,536	349,142	227.36	11,270			7,279		2,011			(2,818)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/07/2021	10/06/2023	2,656	605,695	228.05	19,564			12,635		3,164			(4,891)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/06/2021	10/06/2023	4,587	1,046,944	228.26	33,848			21,860		5,306			(8,462)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/12/2021	10/12/2023	3,148	714,711	227.05	23,078			14,905		4,366			(5,770)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/13/2021	10/13/2023	2,756	627,059	227.51	20,235			13,069		3,603			(5,059)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/15/2021	10/13/2023	3,384	772,567	228.27	24,892			16,076		3,987			(6,223)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/14/2021	10/13/2023	1,702	389,752	229.04	12,573			8,120		1,801			(3,143)				
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			62,663		36,403			(24,257)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/19/2021	10/19/2023	3,711	845,895	227.97	27,238			17,591		4,629			(6,809)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/21/2021	10/20/2023	2,816	642,747	228.24	20,696			13,366		3,396			(5,174)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/20/2021	10/20/2023	7,354	1,681,727	228.68	54,236			35,027		8,347			(13,559)				

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/22/2021	10/20/2023	2,408	551,328	228.94	17,731			11,451		2,637			(4,433)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/22/2021	10/20/2023	1,296	2,368,718	1827.027	91,906			59,356		29,097			(22,977)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/22/2021	10/23/2023	517	944,275	1827.027	36,732			23,723		11,664			(9,183)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/22/2021	10/24/2023	306	559,973	1827.027	21,783			14,068		6,930			(5,446)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/25/2021	10/25/2023	1,362	2,492,778	1829.717	96,969			62,626		29,713			(24,242)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/26/2021	10/26/2023	4,565	1,046,110	229.16	33,674			21,748		4,931			(8,419)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/29/2021	10/27/2023	4,671	1,069,623	228.98	34,346			22,182		5,187			(8,586)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/27/2021	10/27/2023	2,112	484,173	229.3	15,576			10,059		2,243			(3,894)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/01/2021	11/01/2023	3,668	839,703	228.93	27,005			18,566		4,158			(6,751)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/02/2021	11/02/2023	2,766	635,983	229.95	20,472			14,075		2,731			(5,118)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/03/2021	11/03/2023	1,880	431,977	229.73	13,897			9,554		1,920			(3,474)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/04/2021	11/03/2023	5,472	1,260,566	230.36	40,578			27,897		5,116			(10,144)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/08/2021	11/08/2023	3,048	701,749	230.27	22,596			15,535		2,929			(5,649)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/09/2021	11/09/2023	1,960	453,503	231.36	14,607			10,043		1,620			(3,652)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/11/2021	11/10/2023	2,388	547,878	229.44	17,592			12,095		2,588			(4,398)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/10/2021	11/10/2023	3,177	732,018	230.4	23,542			16,185		3,016			(5,885)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/15/2021	11/15/2023	2,662	613,226	230.4	19,697			13,542		2,564			(4,924)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/16/2021	11/16/2023	2,047	471,299	230.28	15,138			10,407		2,010			(3,785)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/18/2021	11/17/2023	1,828	420,944	230.33	13,521			9,295		1,788			(3,380)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/17/2021	11/17/2023	1,261	290,700	230.53	9,340			6,421		1,200			(2,335)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/19/2021	11/17/2023	1,493	2,758,215	1847.222	109,225			75,092		26,509			(27,306)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/19/2021	11/20/2023	423	781,135	1847.222	30,933			21,266		7,555			(7,733)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/22/2021	11/22/2023	1,985	456,564	230	14,656			10,076		2,060			(3,664)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/23/2021	11/22/2023	3,158	726,673	230.14	23,297			16,017		3,215			(5,824)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/26/2021	11/24/2023	2,057	472,892	229.92	15,185			10,439		2,170			(3,796)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/24/2021	11/24/2023	3,878	892,407	230.14	28,619			19,676		3,971			(7,155)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/01/2021	12/01/2023	6,898	1,571,257	227.8	50,437			36,777		9,788			(12,609)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/02/2021	12/01/2023	2,735	625,993	228.92	20,094			14,652		3,357			(5,024)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/07/2021	12/07/2023	2,395	553,366	231.02	17,741			12,936		2,256			(4,435)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/08/2021	12/08/2023	999	230,790	230.92	7,397			5,394		957			(1,849)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/09/2021	12/08/2023	1,723	397,955	231.03	12,750			9,297		1,625			(3,188)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/10/2021	12/08/2023	3,697	857,046	231.82	27,451			20,016		3,128			(6,863)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/14/2021	12/14/2023	4,471	1,038,817	232.34	33,315			24,292		3,583			(8,329)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/15/2021	12/15/2023	3,266	761,652	233.22	24,426			17,811		2,320			(6,107)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/17/2021	12/15/2023	2,951	689,678	233.72	22,104			16,118		1,952			(5,526)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/21/2021	12/21/2023	3,736	870,295	232.93	27,902			20,345		2,817			(6,975)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/23/2021	12/22/2023	2,303	538,201	233.66	17,233			12,566		1,572			(4,308)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/28/2021	12/28/2023	5,819	1,367,626	235.03	43,805			31,941		3,330			(10,951)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/30/2021	12/29/2023	1,947	457,765	235.13	14,648			10,681		1,102			(3,662)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/31/2021	12/29/2023	1,252	294,811	235.44	9,431			6,877		678			(2,358)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	01/07/2022	01/05/2024	2,711	628,143	231.73		20,031		15,441		2,514			(4,591)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/05/2022	01/05/2024	7,451	1,731,843	232.42		55,402		42,705		6,299			(12,696)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/11/2022	01/11/2024	3,072	710,179	231.17		22,655		17,463		3,118			(5,192)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/13/2022	01/12/2024	2,032	470,080	231.32		14,996		11,559		2,028			(3,436)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/18/2022	01/18/2024	3,842	877,344	228.38		27,935		21,533		5,638			(6,402)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/20/2022	01/19/2024	9,440	2,151,063	227.87		68,447		52,761		14,768			(15,686)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/21/2022	01/19/2024	3,757	857,510	228.23		27,286		21,033		5,628			(6,253)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/19/2022	01/19/2024	2,747	627,514	228.46		19,993		15,411		4,001			(4,582)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/26/2022	01/26/2024	2,511	566,384	225.53		18,051		13,914		5,229			(4,137)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/28/2022	01/26/2024	2,497	567,629	227.33		18,005		13,879		4,224			(4,126)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/31/2022	01/31/2024	2,342	534,029	228		16,950		13,066		3,696			(3,884)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/02/2022	02/02/2024	2,609	596,332	228.6		18,945		15,393		3,847			(3,552)				
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		56,052		23,656			(12,935)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/07/2022	02/07/2024	1,692	383,293	226.48		12,139		9,863		3,230			(2,276)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/08/2022	02/08/2024	4,041	915,313	226.52		28,970		23,538		7,691			(5,432)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/11/2022	02/09/2024	2,166	487,501	225.1		15,347		12,469		4,841			(2,877)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/09/2022	02/09/2024	2,330	529,272	227.11		16,751		13,611		4,153			(3,141)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/15/2022	02/15/2024	2,815	631,666	224.39		19,891		16,162		6,860			(3,730)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/17/2022	02/16/2024	2,414	542,075	224.57		17,108		13,900		5,778			(3,208)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/16/2022	02/16/2024	1,978	444,609	224.82		14,019		11,390		4,608			(2,628)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/22/2022	02/22/2024	2,987	670,434	224.48		21,145		17,181		7,284			(3,965)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/23/2022	02/23/2024	2,395	535,681	223.64		16,879		13,714		6,393			(3,165)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/25/2022	02/23/2024	1,709	385,190	225.39		12,122		9,849		3,783			(2,273)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/01/2022	03/01/2024	1,566	354,547	226.37		11,243		9,603		3,148			(1,640)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/03/2022	03/01/2024	2,240	508,514	227.02		16,049		13,708		4,187			(2,340)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/07/2022	03/07/2024	2,777	632,609	227.78		19,990		17,075		4,815			(2,915)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/10/2022	03/08/2024	1,828	412,631	225.67		12,969		11,078		4,014			(1,891)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/08/2022	03/08/2024	2,156	488,197	226.42		15,407		13,161		4,361			(2,247)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/15/2022	03/15/2024	4,397	988,721	224.87		31,046		26,518		10,624			(4,528)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/17/2022	03/15/2024	2,097	472,538	225.3		14,790		12,634		4,842			(2,157)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/21/2022	03/21/2024	1,928	432,993	224.58		13,527		11,554		4,843			(1,973)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/22/2022	03/22/2024	2,739	614,213	224.26		19,127		16,337		7,122			(2,789)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/23/2022	03/22/2024	3,013	676,088	224.39		21,074		18,000		7,731			(3,073)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/29/2022	03/28/2024	2,364	533,105	225.52		16,548		14,134		5,435			(2,413)				
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		40,513		21,546			(6,917)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/01/2022	04/01/2024	2,837	641,142	225.99		19,863		17,794		6,243			(2,069)				
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		13,165		6,533			(1,531)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/05/2022	04/05/2024	3,628	815,491	224.78		25,239		22,610		9,114			(2,629)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/07/2022	04/05/2024	3,026	683,457	225.83		21,160		18,956		6,814			(2,204)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/12/2022	04/12/2024	1,926	435,066	225.88		13,478		12,074		4,358			(1,404)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/13/2022	04/12/2024	2,911	658,922	226.33		20,453		18,322		6,282			(2,131)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/19/2022	04/19/2024	2,188	492,304	225.04		15,222		13,636		5,454			(1,586)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/20/2022	04/19/2024	3,017	682,380	226.15		21,065		18,871		6,705			(2,194)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/25/2022	04/25/2024	2,284	510,479	223.49		15,758		14,117		6,703			(1,642)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/27/2022	04/26/2024	1,778	396,215	222.8		12,239		10,964		5,588			(1,275)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/26/2022	04/26/2024	1,943	433,376	223.08		13,391		11,996		5,941			(1,395)				
Franklin Global Trends Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/27/2022	04/26/2024	807	203,023	251.69		6,903		6,184		3,260			(719)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/27/2022	04/26/2024	148	395,998	2675.666		12,553		11,246		8,784			(1,308)				

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Franklin Global Trends Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/29/2022	04/29/2024	6,397	1,602,659	250.54		54,490		48,814		28,487			(5,676)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/29/2022	04/29/2024	553	1,000,009	1806.84		32,036		28,699		20,733			(3,337)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/29/2022	04/29/2024	987	2,638,960	2672.621		83,655		74,941		59,991			(8,714)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/29/2022	04/30/2024	1,111	2,007,592	1806.84		64,774		58,027		41,666			(6,747)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/29/2022	05/01/2024	500	903,647	1806.84		29,182		26,143		18,774			(3,040)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/02/2022	05/02/2024	2,098	459,961	219.26		14,158		13,273		9,191			(885)				
Franklin Global Trends Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/02/2022	05/02/2024	6,414	1,600,000	249.47		54,400		51,000		31,186			(3,400)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/02/2022	05/02/2024	998	2,667,000	2672.381		84,544		79,260		60,907			(5,284)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/03/2022	05/03/2024	1,865	409,652	219.62		12,605		11,817		7,923			(788)				
Franklin Global Trends Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/04/2022	05/03/2024	391	98,176	251.07		3,328		3,120		1,673			(208)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/04/2022	05/03/2024	152	409,019	2698.866		12,925		12,117		7,726			(808)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/06/2022	05/06/2024	2,094	459,637	219.51		14,148		13,263		9,005			(884)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/10/2022	05/10/2024	4,398	962,750	218.93		29,720		27,863		19,962			(1,858)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/12/2022	05/10/2024	2,401	526,856	219.42		16,243		15,228		10,443			(1,015)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/11/2022	05/10/2024	38	101,500	2661.704		3,218		3,016		2,515			(201)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/10/2022	05/10/2024	605	1,612,247	2665.772		51,108		47,914		38,844			(3,194)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/16/2022	05/16/2024	2,137	469,425	219.65		14,496		13,590		9,156			(906)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/16/2022	05/16/2024	293	783,431	2676.655		24,913		23,356		17,598			(1,557)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/18/2022	05/17/2024	2,997	654,257	218.29		20,145		18,886		14,452			(1,259)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/17/2022	05/17/2024	2,421	531,471	219.51		16,380		15,356		10,509			(1,024)				
Franklin Global Trends Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/18/2022	05/17/2024	529	132,157	249.7		4,493		4,213		2,554			(281)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/18/2022	05/17/2024	62	166,592	2675.437		5,281		4,951		3,778			(330)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/17/2022	05/17/2024	366	979,989	2677.011		31,066		29,124		21,979			(1,942)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/19/2022	05/17/2024	186	498,407	2677.94		15,800		14,812		11,106			(987)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/23/2022	05/23/2024	2,293	502,253	219.03		15,495		14,526		10,428			(968)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/23/2022	05/23/2024	788	2,111,257	2678.81		66,927		62,744		47,029			(4,183)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/25/2022	05/24/2024	4,193	923,215	220.2		28,537		26,753		17,229			(1,784)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/25/2022	05/24/2024	70	188,569	2693.571		5,996		5,622		3,787			(375)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/26/2022	05/24/2024	137	369,939	2700.963		11,764		11,029		7,044			(735)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/27/2022	05/24/2024	247	667,500	2707.837		21,227		19,900		12,086			(1,327)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/01/2022	05/31/2024	5,391	1,182,133	219.26		36,398		35,640		24,191			(758)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/02/2022	05/31/2024	1,926	423,536	219.89		13,024		12,752		8,183			(271)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Franklin Global Trends Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/01/2022	05/31/2024	1,376	342,753	249.18		11,654		11,411		6,977			(243)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/01/2022	05/31/2024	159	426,325	2680.835		13,515		13,233		9,436			(282)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/08/2022	06/07/2024	5,920	1,294,132	218.61		39,743		38,915		28,224			(828)				
Franklin Global Trends Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/08/2022	06/07/2024	454	112,552	247.93		3,816		3,736		2,542			(79)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/08/2022	06/07/2024	71	191,056	2675.578		6,037		5,912		4,414			(126)				
Franklin Global Trends Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/10/2022	06/10/2024	2,782	685,000	246.25		23,153		22,671		17,632			(482)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/10/2022	06/10/2024	798	2,109,250	2643.448		66,441		65,057		60,522			(1,384)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/14/2022	06/14/2024	3,745	797,413	212.93		24,194		23,689		27,942			(504)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/15/2022	06/14/2024	3,252	694,302	213.48		21,065		20,626		23,314			(439)				
Franklin Global Trends Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/15/2022	06/14/2024	419	102,360	244.3		3,429		3,358		3,048			(71)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/15/2022	06/14/2024	437	1,142,168	2610.844		35,636		34,893		40,305			(742)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/21/2022	06/21/2024	4,997	1,069,086	213.96		32,511		31,834		34,686			(677)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/23/2022	06/21/2024	1,875	404,114	215.52		12,338		12,081		11,570			(257)				
Franklin Global Trends Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/22/2022	06/21/2024	1,210	297,463	245.79		10,025		9,816		7,967			(209)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/21/2022	06/21/2024	782	2,040,793	2608.866		63,877		62,546		73,182			(1,331)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/22/2022	06/21/2024	262	684,250	2615.319		21,485		21,038		23,598			(448)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/23/2022	06/21/2024	352	921,760	2620.58		28,943		28,340		30,782			(603)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/24/2022	06/24/2024	2,660	574,406	215.98		17,548		17,183		15,864			(366)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/24/2022	06/24/2024	242	635,020	2627.888		19,940		19,524		20,309			(415)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/27/2022	06/27/2024	3,308	713,583	215.74		21,779		21,325		20,134			(454)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/27/2022	06/27/2024	148	387,813	2625.702		12,177		11,924		12,597			(254)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/29/2022	06/28/2024	2,024	437,011	215.9		13,333		13,055		12,177			(278)				
Franklin Global Trends Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/29/2022	06/28/2024	3,433	845,922	246.39		28,508		27,914		21,737			(594)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/28/2022	06/28/2024	231	604,732	2622.604		18,989		18,593		20,034			(396)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/29/2022	06/28/2024	1,390	3,651,928	2627.714		114,671		112,282		117,230			(2,389)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	07/02/2021	07/02/2022	1,915	8,336,354	4352.34	143,763			5,990		106,339			(71,881)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	07/02/2021	07/03/2022	1,403	6,106,440	4352.34	102,420			4,268		63,049			(51,210)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	07/02/2021	07/05/2022	1,271	5,530,457	4352.34	100,779			4,199		43,945			(50,389)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	07/06/2021	07/06/2022	2,715	11,790,955	4343.54	209,727			8,739		122,158			(104,864)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	07/07/2021	07/07/2022	158	5,470,107	34681.79	101,489			4,229					(50,744)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	07/08/2020	07/08/2022	38	121,885	3169.94	5,009			104		18,276			(1,252)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	07/09/2021	07/08/2022	17,188	75,105,817	4369.55	1,785,489			74,395		3			(892,745)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	07/09/2021	07/08/2022	194	6,778,815	34870.16	106,014			4,417					(53,007)				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	07/09/2021	07/09/2022	2,449	10,703,027	4369.55	181,369			7,557		17,678			(90,685)				
Dow Index Option MAV		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	07/09/2021	07/09/2022	59	2,052,920	34870.16	27,059			1,127					(13,529)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	07/09/2021	07/10/2022	1,539	6,724,880	4369.55	114,049			4,752		741			(57,025)				
Dow Index Option MAV		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	07/09/2021	07/10/2022	52	1,823,067	34870.16	34,544			1,439					(17,272)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	07/09/2021	07/11/2022	8,651	37,802,225	4369.55	888,253			37,011		110			(444,126)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	07/09/2021	07/11/2022	90	3,150,479	34870.16	52,717			2,197		1			(26,359)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	07/12/2021	07/12/2022	1,638	7,180,071	4384.63	121,942			5,081		62			(60,971)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	07/13/2021	07/13/2022	2,204	9,630,588	4369.21	188,553			7,856		107			(94,276)				
S&P Digital		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	07/14/2021	07/14/2022	586	2,563,079	4374.3	38,318			1,597		20			(19,159)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	07/15/2021	07/15/2022	1,614	7,037,956	4360.03	131,264			5,469		4,051			(65,632)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	07/20/2021	07/20/2022	1,892	8,181,363	4323.06	152,119			6,338		4,620			(76,060)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	07/21/2021	07/21/2022	2,375	10,353,110	4358.69	201,222			8,384		171			(100,611)				
UST 1.625% 05/15/31 Total Return Options		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	07/21/2021	07/22/2022	122,710	12,271,000	100	167,300			6,971					(83,650)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	07/22/2020	07/22/2022	52	170,396	3276.02	6,254			130		25,535			(1,563)				
S&P Digital		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	07/26/2021	07/26/2022	393	1,738,699	4422.3	25,733			1,072		133			(12,866)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	07/29/2021	07/29/2022	2,227	9,843,010	4419.15	191,685			7,987		80			(95,843)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	07/30/2021	07/30/2022	1,814	7,974,359	4395.26	149,469			6,228		95			(74,735)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	07/30/2021	07/31/2022	2,329	10,238,564	4395.26	174,875			7,286		110			(87,437)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	07/30/2021	08/01/2022	1,599	7,028,426	4395.26	138,731			5,780		79			(69,365)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	08/03/2021	08/03/2022	12,530	55,422,101	4423.15	1,304,048			163,006		7,731			(652,024)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	08/04/2021	08/04/2022	2,621	11,540,444	4402.66	229,303			28,663		423			(114,651)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	08/06/2021	08/06/2022	2,091	9,276,475	4436.52	176,212			22,027					(88,106)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	08/06/2021	08/07/2022	1,812	8,039,390	4436.52	143,842			17,980					(71,921)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	08/06/2021	08/08/2022	1,905	8,453,045	4436.52	167,007			20,876					(83,504)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	08/09/2021	08/09/2022	1,702	7,545,550	4432.35	145,569			18,196					(72,784)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	08/10/2021	08/10/2022	2,255	10,005,334	4436.75	198,777			24,847					(99,389)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	08/11/2021	08/11/2022	3,284	14,606,563	4447.7	288,244			36,031					(144,122)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	08/12/2021	08/12/2022	2,712	12,098,010	4460.83	228,040			28,505					(114,020)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	08/13/2021	08/12/2022	15,493	69,220,522	4468	1,648,314			206,039		14,084			(824,157)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	08/13/2021	08/15/2022	7,115	31,790,033	4468	770,287			96,286		7,659			(385,144)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	08/16/2021	08/16/2022	8,300	37,182,474	4479.71	951,693			118,962		9,177			(475,846)				

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
UST 1.25% 08/15/31 Total Return Options		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/18/2021	08/19/2022	117,500	11,750,000	100	171,000			21,375		55			(85,500)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/19/2020	08/19/2022	34	114,653	3374.85	4,185			262		17,104			(1,046)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/20/2021	08/19/2022	16,700	74,176,065	4441.67	1,798,387			224,798		25,141			(899,193)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/20/2021	08/22/2022	7,437	33,034,146	4441.67	830,054			103,757		13,122			(415,027)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/23/2021	08/23/2022	2,916	13,063,424	4479.53	233,483			29,185		692			(116,741)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/24/2021	08/24/2022	1,762	7,903,074	4486.23	157,332			19,667					(78,666)				
UST 1.25% 08/15/31 Total Return Options		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/25/2021	08/26/2022	119,470	11,947,000	100	167,500			20,938		206			(83,750)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/26/2021	08/26/2022	2,501	11,180,761	4470	214,558			26,820					(107,279)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/30/2021	08/30/2022	2,088	9,453,966	4528.79	191,178			23,897					(95,589)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	09/01/2021	09/01/2022	2,047	9,261,031	4524.09	173,111			36,065					(86,556)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	09/02/2021	09/02/2022	1,840	8,348,832	4536.95	158,422			33,005					(79,211)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	09/07/2021	09/07/2022	2,181	9,860,112	4520.03	208,552			43,448					(104,276)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	09/07/2021	09/07/2022	84	2,950,177	35100	58,102			12,105		1,585			(29,051)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	09/08/2021	09/08/2022	2,016	9,099,061	4514.07	186,865			38,930					(93,432)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	09/09/2021	09/09/2022	11,775	52,910,560	4493.28	1,154,905			240,605		21,181			(577,453)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	09/10/2021	09/10/2022	2,394	10,673,874	4458.58	218,748			45,573		20			(109,374)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	09/10/2021	09/11/2022	2,147	9,573,121	4458.58	166,051			34,594		103			(83,025)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	09/10/2021	09/12/2022	1,668	7,435,954	4458.58	153,276			31,933		86			(76,638)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	09/13/2021	09/13/2022	9,215	41,177,941	4468.73	1,055,409			219,877		24,841			(527,705)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	09/21/2021	09/21/2022	2,248	9,786,232	4354.19	205,753			42,865		922			(102,876)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	09/27/2021	09/27/2022	2,474	10,990,553	4443.11	221,875			46,224		334			(110,937)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	09/28/2021	09/28/2022	2,511	10,930,087	4352.63	229,807			47,877		6,308			(114,904)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	09/29/2021	09/29/2022	11,040	48,129,345	4359.46	1,211,461			252,388		95,693			(605,730)				
UST 1.25% 08/15/31 Total Return Options		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	09/29/2021	09/30/2022	145,350	14,535,000	100	199,600			41,583		4,786			(99,800)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/04/2021	10/04/2022	3,059	13,153,902	4300.46	265,154			77,337		42,357			(132,577)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/05/2021	10/05/2022	2,725	11,841,456	4345.72	232,698			67,870		6,524			(116,349)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/06/2021	10/06/2022	2,552	11,136,088	4363.55	226,881			66,174		3,672			(113,441)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/07/2021	10/07/2022	447	1,966,337	4399.76	28,905			8,431		3,251			(14,453)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/07/2021	10/07/2022	211	7,334,041	34754.94	138,549			40,410		8,539			(69,275)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/13/2021	10/13/2022	11,869	51,792,876	4363.8	1,178,088			343,609		98,537			(589,044)				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
UST 1.25% 08/15/31 Total Return Options		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/13/2021	10/14/2022	63,704	6,243,000	.98	79,500			23,188		167,050			(39,750)				
UST 1.25% 08/15/31 Total Return Options		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/13/2021	10/14/2022	120,870	12,087,000	.100	172,000			50,167		6,872			(86,000)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/18/2021	10/18/2022	2,858	12,820,671	4486.46	240,492			70,143		2,383			(120,246)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/19/2021	10/19/2022	2,710	12,250,326	4519.63	244,314			71,258		128			(122,157)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/21/2021	10/21/2022	2,654	12,072,922	4549.78	215,733			62,922		76			(107,866)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/22/2021	10/22/2022	2,289	10,403,040	4544.9	189,702			55,330		61			(94,851)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/22/2021	10/23/2022	2,072	9,417,622	4544.9	163,937			47,815		53			(81,969)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/22/2021	10/24/2022	1,885	8,568,489	4544.9	156,834			45,743		73			(78,417)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/25/2021	10/24/2022	1,172	5,351,647	4566.48	49,787			14,521		2,864			(24,893)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/25/2021	10/25/2022	11,969	54,658,194	4566.48	1,316,760			384,055		48,096			(658,380)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/26/2021	10/26/2022	2,800	12,807,583	4574.79	243,290			70,960		1,156			(121,645)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/27/2021	10/27/2022	2,909	13,240,063	4551.68	261,256			76,200		116			(130,628)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/28/2021	10/28/2022	2,239	10,292,497	4596.42	190,607			55,594		50			(95,304)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/29/2021	10/28/2022	644	2,967,111	4605.38	44,507			12,981		2,454			(22,253)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/29/2021	10/29/2022	2,162	9,956,784	4605.38	174,919			51,018		39			(87,459)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/29/2021	10/30/2022	2,158	9,938,157	4605.38	176,949			51,610		23			(88,474)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/29/2021	10/31/2022	2,164	9,965,819	4605.38	179,595			52,382		1,171			(89,797)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/01/2021	11/01/2022	10,941	50,477,662	4613.67	1,214,949			455,606		39,209			(607,475)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/02/2021	11/02/2022	2,831	13,108,797	4630.65	244,003			91,501		12			(122,002)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/04/2021	11/04/2022	365	1,706,491	4680.06	25,597			9,599		1,097			(12,799)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/05/2021	11/04/2022	716	3,363,995	4697.53	50,124			18,796		1,986			(25,062)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/05/2021	11/07/2022	438	2,059,534	4697.53	30,687			11,508		1,277			(15,344)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/08/2021	11/08/2022	2,338	10,994,814	4701.7	186,049			69,768		1,217			(93,025)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/09/2021	11/09/2022	10,633	49,819,316	4685.25	1,219,122			457,171		31,173			(609,561)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/10/2020	11/10/2022	288	495,930	1720.403	18,300			3,431		17,676			(4,575)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/10/2021	11/10/2022	3,581	16,638,281	4646.71	323,818			121,432					(161,909)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/11/2021	11/11/2022	2,124	9,872,843	4649.27	172,970			64,864					(86,485)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/15/2021	11/15/2022	2,613	12,234,174	4682.8	214,685			80,507		1,092			(107,342)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/16/2021	11/16/2022	69	2,499,849	36142.22	47,988			17,996		3,015			(23,994)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/17/2021	11/17/2022	2,931	13,744,257	4688.67	272,787			102,295					(136,394)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/19/2021	11/18/2022	554	2,600,623	4697.96	38,749			14,531		1,905			(19,375)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/18/2021	11/18/2022	10,391	48,883,581	4704.54	1,033,492			387,560		29,127			(516,746)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/19/2021	11/19/2022	1,917	9,006,590	4697.96	163,016			61,131					(81,508)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/19/2021	11/20/2022	2,116	9,940,465	4697.96	188,360			70,635					(94,180)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/19/2021	11/21/2022	1,861	8,743,363	4697.96	147,794			55,423		1,002			(73,897)				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/24/2021	11/23/2022	9,764	45,906,809	4701.46	1,110,274			416,353		41,142			(555,137)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/24/2021	11/23/2022	71	2,527,178	35804.38	43,716			16,394		4,513			(21,858)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/23/2021	11/23/2022	97	3,485,840	35813.8	64,524			24,196		4,508			(32,262)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/24/2021	11/24/2022	2,387	11,220,040	4701.46	213,048			79,893					(106,524)				
Dow Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/24/2021	11/24/2022	69	2,459,669	35804.38	40,317			15,119		13			(20,159)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/27/2020	11/25/2022	1,500	2,587,370	1725.129	95,215			17,853		87,246			(23,804)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/24/2021	11/25/2022	9,418	44,279,900	4701.46	897,767			336,663		29,765			(448,884)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/24/2021	11/25/2022	149	5,346,598	35804.38	89,161			33,436		5,994			(44,581)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/27/2020	11/29/2022	309	532,502	1725.129	19,649			3,684		18,025			(4,912)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/29/2021	11/29/2022	1,941	9,035,865	4655.27	173,342			65,003		1,642			(86,671)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/30/2021	11/30/2022	2,361	10,782,995	4567	220,162			82,561		243			(110,081)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/03/2021	12/02/2022	17,583	79,801,001	4538.43	2,162,408			991,103		164,488			(1,081,204)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/03/2021	12/03/2022	1,910	8,666,652	4538.43	172,254			78,950		274			(86,127)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/03/2021	12/04/2022	2,110	9,575,479	4538.43	171,540			78,623		379			(85,770)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/03/2021	12/05/2022	7,264	32,967,526	4538.43	728,976			334,114		50,797			(364,488)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/06/2021	12/06/2022	130	4,568,358	35227.03	83,040			38,060		6,713			(41,520)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/07/2021	12/07/2022	2,307	10,814,016	4686.75	226,818			103,958					(113,409)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/07/2021	12/07/2022	155	5,554,019	35719.43	108,566			49,759		8,934			(54,283)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/08/2021	12/08/2022	268	9,576,129	35754.75	175,180			80,291		11,203			(87,590)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/09/2020	12/09/2022	26	94,806	3672.82	3,100			710		7,934			(775)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/09/2021	12/09/2022	2,490	11,622,181	4667.45	206,777			94,773		20			(103,389)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/09/2021	12/09/2022	116	4,151,501	35754.69	72,402			33,184		6,015			(36,201)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/10/2021	12/10/2022	1,923	9,062,701	4712.02	169,896			77,869					(84,948)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/10/2021	12/11/2022	1,622	7,643,903	4712.02	143,296			65,678					(71,648)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/10/2021	12/12/2022	1,612	7,596,588	4712.02	135,079			61,911					(67,540)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/13/2021	12/13/2022	2,650	12,373,816	4668.97	231,029			105,888		1,346			(115,515)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/14/2021	12/14/2022	2,567	11,895,125	4634.09	222,110			101,800		10			(111,055)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/15/2021	12/15/2022	11,597	54,619,219	4709.85	1,306,560			598,840		61,521			(653,280)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/16/2021	12/16/2022	10,469	48,874,824	4668.67	1,068,910			489,917		48,680			(534,455)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/22/2021	12/22/2022	3,833	18,002,382	4696.56	372,715			170,828		3,148			(186,357)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/23/2021	12/23/2022	3,021	14,275,322	4725.79	251,607			115,320		4,592			(125,803)				

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/23/2021	12/24/2022	847	4,001,118	4725.79	71,520			32,780					(35,760)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/23/2021	12/26/2022	904	4,274,374	4725.79	77,051			35,315					(38,526)				
UST 1.375% 11/15/31 Total Return Options		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/29/2021	12/30/2022	120,340	12,034,000	100	157,500			72,188		10,495			(78,750)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/31/2021	12/30/2022	715	3,406,317	4766.18	51,095			23,418		3,080			(25,547)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/30/2021	12/30/2022	653	3,122,593	4778.73	46,839			21,468		2,681			(23,419)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/31/2021	12/31/2022	2,385	11,365,407	4766.18	199,920			91,630		10			(99,960)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/31/2021	01/02/2023	948	4,517,896	4766.18	79,303			36,347		14			(39,652)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	01/03/2022	01/03/2023	319	1,531,207	4796.56		22,968		12,441		1,274			(10,527)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	01/04/2022	01/04/2023	2,565	12,297,455	4793.54		238,365		129,114					(109,250)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	01/05/2022	01/05/2023	3,024	14,216,712	4700.58		282,077		152,792		145			(129,285)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	01/07/2022	01/06/2023	605	2,827,321	4677.03		42,410		22,972		3,932			(19,438)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	01/06/2022	01/06/2023	1,239	5,818,697	4696.05		108,713		58,886		62			(49,827)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	01/07/2022	01/07/2023	1,596	7,463,660	4677.03		140,413		76,057		98			(64,356)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	01/07/2022	01/08/2023	1,750	8,185,184	4677.03		145,647		78,892		97			(66,755)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	01/07/2022	01/09/2023	1,097	5,131,778	4677.03		100,194		54,272		1,687			(45,922)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	01/11/2022	01/11/2023	1,944	9,163,719	4713.07		169,128		91,611		2,699			(77,517)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	01/12/2022	01/12/2023	3,246	15,340,168	4726.35		298,730		161,812		3,169			(136,918)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	01/13/2022	01/13/2023	1,751	8,155,976	4659.03		151,776		82,212		2,510			(69,564)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	01/18/2022	01/18/2023	1,645	7,528,311	4577.11		157,638		85,387		232			(72,251)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	01/21/2022	01/21/2023	1,372	6,033,320	4397.94		110,005		59,586		1,598			(50,419)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	01/21/2022	01/22/2023	1,304	5,734,658	4397.94		95,713		51,845		1,389			(43,869)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	01/21/2022	01/23/2023	810	3,561,454	4397.94		78,738		42,650		982			(36,088)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	01/27/2022	01/27/2023	6,876	29,750,208	4326.51		678,224		367,372		193,716			(310,853)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	01/28/2022	01/27/2023	15,334	67,958,313	4431.85		1,919,563		1,039,763		353,339			(879,800)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	01/28/2022	01/30/2023	6,267	27,773,316	4431.85		831,040		450,147		153,299			(380,894)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	02/02/2022	02/02/2023	10,733	49,258,981	4589.38		1,175,508		734,692		113,759			(440,815)				
UST 1.375% 11/15/31 Total Return Options		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	02/02/2022	02/03/2023	102,670	10,267,000	100		140,500		87,813		21,081			(52,688)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	02/07/2022	02/07/2023	1,401	6,282,736	4483.87		120,140		75,087		1,146			(45,052)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	02/09/2022	02/09/2023	2,749	12,609,007	4587.18		237,999		148,749		758			(89,249)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	02/10/2022	02/10/2023	7,987	35,971,952	4504.08		751,825		469,891		109,774			(281,935)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	02/15/2022	02/15/2023	1,049	4,690,992	4471.07		106,274		66,421		949			(39,853)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	02/16/2022	02/16/2023	2,544	11,384,104	4475.01		216,203		135,127		1,937			(81,076)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	02/17/2022	02/17/2023	1,311	5,741,936	4380.26		113,438		70,899		3,079			(42,539)				

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
UST 1.875% 02/15/32 Total Return Options		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	02/23/2022	02/24/2023	100,138	10,013,756	100		145,500		90,938		48,475			(54,563)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	02/24/2022	02/24/2023	1,531	6,567,722	4288.7		127,825		79,890		9,697			(47,934)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	02/28/2022	02/28/2023	1,772	7,751,164	4373.94		169,658		106,036		7,530			(63,622)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/01/2022	03/01/2023	2,178	9,379,780	4306.26		172,797		122,398		13,138			(50,399)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/02/2022	03/02/2023	9,011	39,528,960	4386.54		1,096,246		776,508		287,583			(319,739)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/03/2022	03/03/2023	1,602	6,989,721	4363.49		173,469		122,874		7,671			(50,595)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/09/2022	03/09/2023	2,797	11,965,168	4277.88		259,777		184,008		23,404			(75,768)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/10/2021	03/10/2023	26	99,736	3898.81	3,361			1,190		2,623			(840)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/14/2022	03/14/2023	1,654	6,903,217	4173.11		155,819		110,372		26,218			(45,447)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/15/2022	03/15/2023	1,822	7,766,426	4262.45		175,337		124,197		16,552			(51,140)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/17/2022	03/17/2023	1,868	8,242,798	4411.67		173,724		123,055		5,132			(50,670)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/18/2022	03/18/2023	1,968	8,784,306	4463.12		192,264		136,187		3,581			(56,077)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/18/2022	03/19/2023	1,808	8,070,682	4463.12		146,415		103,711		3,052			(42,704)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/18/2022	03/20/2023	1,846	8,241,114	4463.12		166,918		118,233		3,426			(48,684)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/21/2022	03/21/2023	1,827	8,152,000	4461.18		174,360		123,505		3,673			(50,855)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/22/2022	03/22/2023	2,116	9,548,680	4511.61		198,641		140,704		2,771			(57,937)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/23/2021	03/23/2023	157	614,716	3910.52	19,425			6,880		14,058			(4,856)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/23/2022	03/23/2023	2,450	10,916,976	4456.24		240,009		170,007		5,598			(70,003)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/24/2022	03/24/2023	2,183	9,869,170	4520.16		224,131		158,760		3,594			(65,372)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/28/2022	03/28/2023	409	1,873,068	4575.52		28,002		19,835		6,159			(8,167)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/29/2022	03/29/2023	304	1,406,017	4631.6		20,950		14,839		3,949			(6,110)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/30/2022	03/30/2023	282	1,299,182	4602.45		19,358		13,712		3,988			(5,646)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/31/2021	03/31/2023	58	231,882	3972.89	6,562			2,324		3,668			(1,641)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/31/2022	03/31/2023	2,664	12,068,281	4530.41		249,932		177,035		10,947			(72,897)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	04/01/2022	03/31/2023	152	5,301,253	34818.27		91,502		72,439		31,300			(19,063)				
Dow Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	04/01/2022	04/01/2023	67	2,323,126	34818.27		34,245		27,110		2,011			(7,134)				
Dow Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	04/01/2022	04/02/2023	40	1,400,421	34818.27		21,846		17,294		1,342			(4,551)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	04/01/2022	04/03/2023	124	4,318,755	34818.27		76,319		60,419		16,493			(15,900)				
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		154,976		4,291			(40,783)				
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		932,988		230,001			(245,523)				
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		137,671		4,458			(36,229)				
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		170,434		6,207			(44,851)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	04/08/2022	04/09/2023	2,830	12,701,975	4488.28		233,098		184,536		6,131			(48,562)				
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		104,933		3,353			(27,614)				
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		137,395		6,730			(36,157)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	04/12/2022	04/12/2023	97	3,303,489	34220.36		69,818		55,273		22,282			(14,545)				
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		127,538		129,693			(33,563)				
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			2,593		580			(1,638)				
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		165,032		9,579			(43,430)				
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		191,635		12,119			(50,430)				
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		191,465		10,720			(50,386)				
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		147,391		9,543			(38,787)				
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		125,704		7,262			(33,080)				
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		147,382		5,624			(38,785)				
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		151,403		22,132			(39,843)				
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		145,640		44,029			(38,326)				
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		204,451		63,294			(53,803)				
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		159,964		26,080			(42,096)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	04/29/2022	04/28/2023	159	5,247,731	32977.21		98,990		78,367		60,131			(20,623)				
Dow Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	04/29/2022	04/29/2023	56	1,838,654	32977.21		38,857		30,762		14,146			(8,095)				
Dow Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	04/29/2022	04/30/2023	61	2,000,439	32977.21		31,306		24,784		11,506			(6,522)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	04/29/2022	05/01/2023	124	4,073,196	32977.21		82,248		65,113		42,267			(17,135)				
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		169,043		51,706			(24,149)				
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		146,156		41,136			(20,879)				
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		978,307		431,808			(139,758)				
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		161,875		175,582			(23,125)				
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		702,938		453,116			(100,420)				
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		154,473		95,064			(22,068)				
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		142,105		83,776			(20,301)				
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		1,200,120		1,035,638			(171,446)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	05/11/2022	05/11/2023	219	6,983,418	31834.11		134,595		117,770		93,365			(16,824)				
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		147,613		154,286			(21,088)				

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	05/12/2022	05/12/2023	2,231	8,769,097	3930.08		197,754		173,035		123,949			(24,719)				
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		1,787,900		1,376,730			(255,414)				
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		204,780		106,672			(29,254)				
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		161,435		83,554			(23,062)				
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		1,145,553		819,553			(163,650)				
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		1,221,335		792,882			(174,476)				
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		160,359		126,240			(22,908)				
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		176,164		129,162			(25,166)				
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		103,004		53,839			(14,715)				
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		2,120,948		1,350,799			(302,993)				
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		881,690		533,276			(125,956)				
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		111,279		44,378			(15,897)				
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		136,725		52,138			(5,945)				
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		130,495		44,761			(5,674)				
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		1,254,693		1,336,611			(54,552)				
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		941,671		954,014			(40,942)				
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		228,384		247,264			(9,930)				
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		1,891,280		1,661,555			(82,230)				
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		912,496		799,529			(39,674)				
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		206,429		200,540			(8,975)				
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		190,062		196,619			(8,264)				
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		15,099		6,982			(3,484)				
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		3,549		238			(819)				
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		6,438		4,298			(1,099)				
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		5,278		2,723			(614)				
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		19,628		10,491			(1,309)				
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		4,081		3,573			(272)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	07/01/2021	07/01/2022	2,793	5,061,394	1812.083	118,648			4,944					(59,324)				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	07/12/2021	07/12/2022	1,771	3,221,772	1819.632	82,184			3,424		37			(41,092)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	07/12/2021	07/12/2022	6,910	30,299,704	4384.63	354,762			14,782					(177,381)				
S&P Digital		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	07/13/2021	07/13/2022	362	1,581,785	4369.21	23,410			975		9			(11,705)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	07/21/2021	07/21/2022	11,997	52,292,001	4358.69	606,591			25,275					(303,295)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	07/23/2021	07/22/2022	7,664	13,940,388	1818.866	334,971			13,957		1,830			(167,485)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	07/23/2021	07/25/2022	1,778	3,233,283	1818.866	77,490			3,229		615			(38,745)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	07/27/2021	07/27/2022	2,309	4,207,288	1821.791	104,411			4,350		733			(52,205)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	07/27/2021	07/27/2022	6,265	27,573,374	4401.46	313,365			13,057					(156,682)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	07/28/2021	07/28/2022	6,749	29,700,681	4400.64	346,645			14,444					(173,323)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	08/02/2021	08/02/2022	2,569	4,682,244	1822.766	110,711			13,839		1,290			(55,356)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	08/04/2021	08/04/2022	7,107	31,288,922	4402.66	378,191			47,274					(189,096)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	08/06/2021	08/05/2022	8,077	14,754,577	1826.698	353,626			44,203		3,623			(176,813)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	08/05/2021	08/05/2022	7,124	31,554,960	4429.1	344,744			43,093					(172,372)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	08/06/2021	08/08/2022	1,619	2,956,857	1826.698	70,227			8,778		890			(35,113)				
S&P Digital		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	08/10/2021	08/10/2022	398	1,766,884	4436.75	26,327			3,291		435			(13,163)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	08/16/2021	08/16/2022	1,826	3,365,875	1843.714	84,408			10,551		439			(42,204)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	08/20/2021	08/20/2022	6,775	30,091,951	4441.67	341,378			42,672					(170,689)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	08/20/2021	08/21/2022	7,147	31,742,822	4441.67	350,878			43,860					(175,439)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	08/20/2021	08/22/2022	6,134	27,246,670	4441.67	320,062			40,008					(160,031)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	08/23/2021	08/23/2022	7,198	32,242,291	4479.53	385,363			48,170					(192,682)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	08/27/2021	08/27/2022	7,003	31,579,695	4509.37	364,768			45,596					(182,384)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	08/27/2021	08/28/2022	5,819	26,238,549	4509.37	317,762			39,720					(158,881)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	08/27/2021	08/29/2022	4,831	21,783,776	4509.37	251,379			31,422					(125,690)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	08/31/2021	08/31/2022	6,181	27,956,214	4522.68	353,903			44,238					(176,951)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	09/01/2021	09/01/2022	4,827	21,836,364	4524.09	265,507			55,314					(132,754)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	09/07/2021	09/07/2022	5,159	23,320,534	4520.03	287,401			59,875					(143,700)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	09/14/2021	09/14/2022	7,399	32,876,157	4443.05	406,834			84,757					(203,417)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	09/27/2021	09/27/2022	5,861	26,039,549	4443.11	324,758			67,658					(162,379)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	10/05/2021	10/05/2022	6,294	27,353,703	4345.72	350,363			102,189					(175,181)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	10/08/2021	10/08/2022	7,547	33,139,411	4391.34	423,265			123,452					(211,632)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	10/08/2021	10/09/2022	5,878	25,814,446	4391.34	312,901			91,263					(156,451)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	10/08/2021	10/10/2022	6,476	28,438,710	4391.34	359,234			104,776					(179,617)				
S&P Digital		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	10/11/2021	10/11/2022	271	1,183,970	4361.19	17,404			5,076		2,530			(8,702)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	10/22/2021	10/22/2022	7,053	32,056,488	4544.9	451,554			131,703					(225,777)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	10/22/2021	10/23/2022	6,537	29,709,444	4544.9	406,613			118,595					(203,306)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	10/22/2021	10/24/2022	4,745	21,564,709	4544.9	291,186			84,929					(145,593)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	11/12/2021	11/12/2022	5,007	23,448,097	4682.85	335,468			125,800					(167,734)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	11/12/2021	11/13/2022	6,566	30,745,648	4682.85	441,954			165,733					(220,977)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	11/12/2021	11/14/2022	4,995	23,392,619	4682.85	345,532			129,574					(172,766)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	11/17/2021	11/17/2022	7,238	33,936,410	4688.67	526,863			197,574					(263,432)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	12/08/2020	12/08/2022	235	405,564	1727.127	14,722			3,374		13,451			(3,680)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	12/18/2020	12/16/2022	1,194	2,060,341	1725.891	74,790			17,139		70,095			(18,698)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	12/18/2020	12/19/2022	684	1,180,877	1725.891	43,102			9,878		40,287			(10,776)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	12/18/2020	12/20/2022	546	942,551	1725.891	34,497			7,906		32,187			(8,624)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	12/28/2021	12/28/2022	2,729	5,056,730	1852.66	113,100			51,837		9,879			(56,550)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	12/28/2021	12/28/2022	11,510	55,092,378	4786.35	896,931			411,093					(448,465)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	12/31/2021	12/31/2022	7,098	33,828,010	4766.18	533,052			244,316					(266,526)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	12/31/2021	01/02/2023	3,809	18,154,529	4766.18	274,720			125,913					(137,360)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	01/13/2022	01/13/2023	5,494	25,595,584	4659.03		385,859		209,007					(176,852)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	01/14/2022	01/14/2023	6,608	30,813,955	4662.85		448,364		242,864					(205,500)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	01/14/2022	01/15/2023	6,119	28,533,596	4662.85		433,182		234,640					(198,542)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	01/14/2022	01/16/2023	4,264	19,883,628	4662.85		299,566		162,265					(137,301)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	01/14/2022	01/17/2023	6,027	28,100,815	4662.85		424,058		229,698					(194,360)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	02/04/2022	02/04/2023	5,734	25,808,274	4500.53		364,423		227,765					(136,659)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	02/04/2022	02/05/2023	5,488	24,697,253	4500.53		357,230		223,269					(133,961)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	02/04/2022	02/06/2023	5,998	26,992,905	4500.53		405,829		253,643		1			(152,186)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	02/14/2022	02/14/2023	5,406	23,794,108	4401.67		335,584		209,740					(125,844)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	02/25/2022	02/25/2023	6,173	27,067,199	4384.65		353,603		221,002					(132,601)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	02/25/2022	02/26/2023	6,074	26,633,620	4384.65		364,038		227,524		6			(136,514)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	02/25/2022	02/27/2023	5,391	23,638,190	4384.65		317,768		198,605		3			(119,163)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	03/02/2022	03/02/2023	7,367	32,316,886	4386.54		483,344		342,369		4			(140,975)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	03/04/2022	03/04/2023	6,648	28,777,589	4328.87		382,433		270,890					(111,543)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	03/04/2022	03/05/2023	5,026	21,757,604	4328.87		284,459		201,492		7			(82,967)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	03/04/2022	03/06/2023	5,617	24,315,504	4328.87		312,749		221,531		45			(91,219)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	03/10/2022	03/10/2023	8,929	38,034,623	4259.52		943,398		668,240		365,441			(275,158)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	03/11/2022	03/11/2023	8,376	35,216,337	4204.31		458,769		324,961		400			(133,807)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	03/11/2022	03/12/2023	6,989	29,384,656	4204.31		373,450		264,527		341			(108,923)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	03/11/2022	03/13/2023	7,221	30,359,558	4204.31		387,493		274,474		5			(113,019)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	03/14/2022	03/14/2023	7,669	32,005,386	4173.11		406,141		287,683		22			(118,458)				
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		375,524					(98,822)				
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		311,990					(82,103)				
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		325,565					(85,675)				
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		413,332		35			(108,772)				
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			9,605		8,421			(6,066)				
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		707,398		371,010			(186,157)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	04/29/2022	04/29/2023	7,656	31,632,055	4131.93		387,113		306,465		11,186			(80,649)				
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		312,454		7,954			(82,225)				
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		287,876		11,015			(75,757)				
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		334,101		22,252			(47,729)				
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		327,748		32,956			(46,821)				
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		326,366		37,405			(46,624)				
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		342,833		40,358			(48,976)				
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		298,274		121,613			(42,611)				
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		1,117,936		877,399			(159,705)				
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		305,275		195,367			(43,611)				
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		290,614		10,281			(41,516)				
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			23,382		14,067			(13,361)				
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		980,754		890,844			(140,108)				
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		296,577		51,711			(42,368)				
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		329,377		134,770			(47,054)				
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		324,687		133,311			(46,384)				
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		627,521		492,299			(89,646)				
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		1,867,178		1,182,300			(81,182)				
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		869,536		513,176			(37,806)				
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		895,601		559,748			(38,939)				
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		353,758		216,629			(15,381)				
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		343,865		224,534			(14,951)				
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		381,659		255,686			(16,594)				
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		999,035		1,047,476			(43,436)				
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		454,959		467,615			(19,781)				
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		936,467		990,801			(40,716)				
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		409,369		305,360			(17,799)				
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		294,049		221,573			(12,785)				

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Index Option PTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	06/27/2022	06/27/2023	7,736	30,171,037	3900.11		905,215		867,498		779,163			(37,717)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	06/28/2022	06/28/2023	2,933	8,948,414	3050.89		195,014		186,889		154,577			(8,126)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	06/29/2022	06/29/2023	7,719	29,477,811	3818.83		393,031		376,654		347,098			(16,376)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	07/01/2021	06/30/2023	935	1,694,550	1812.083	63,885			33,273		20,885			(15,971)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	06/30/2022	06/30/2023	4,752	14,479,705	3047.38		271,153		259,855		219,248			(11,298)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	07/12/2021	07/12/2023	1,094	1,990,410	1819.632	74,839			38,979		22,277			(18,710)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	07/23/2021	07/21/2023	4,211	7,659,174	1818.866	290,283			151,189		88,603			(72,571)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	07/23/2021	07/24/2023	861	1,566,518	1818.866	59,371			30,922		18,243			(14,843)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	07/23/2021	07/25/2023	749	1,362,882	1818.866	51,653			26,903		15,907			(12,913)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	07/27/2021	07/27/2023	808	1,472,281	1821.791	55,799			29,062		16,464			(13,950)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	08/02/2021	08/02/2023	1,648	3,004,580	1822.766	114,174			64,223		33,526			(28,544)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	08/06/2021	08/04/2023	2,384	4,355,230	1826.698	165,499			93,093		45,803			(41,375)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	08/06/2021	08/07/2023	1,475	2,694,333	1826.698	102,385			57,591		28,534			(25,596)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	08/06/2021	08/08/2023	781	1,426,689	1826.698	54,500			30,656		15,144			(13,625)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	08/16/2021	08/16/2023	1,360	2,508,080	1843.714	96,561			54,316		20,462			(24,140)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	12/28/2021	12/28/2023	418	773,816	1852.66	29,250			21,328		7,458			(7,313)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	05/18/2022	05/17/2024	75	293,949	3923.68		14,051		13,173		12,477			(878)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/01/2021	07/01/2022	3,310	956,877	289.0644	21,246			885					(10,623)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/02/2021	07/01/2022	3,320	962,867	290.0414	21,354			890					(10,677)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/02/2021	07/02/2022	389	1,695,038	4352.34	56,408			2,350					(28,204)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/06/2021	07/06/2022	2,015	585,729	290.6318	13,006			542					(6,503)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/07/2021	07/07/2022	4,487	1,303,200	290.4499	28,938			1,206					(14,469)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/07/2021	07/07/2022	131	571,509	4358.13	18,403			767					(9,201)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/08/2021	07/08/2022	1,682	487,430	289.8421	10,824			451					(5,412)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/09/2020	07/08/2022	359	598,112	1667.183	20,037			417		39,214			(5,009)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/08/2021	07/08/2022	5,908	25,529,033	4320.82	276,424			11,518					(138,212)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/12/2021	07/12/2022	3,366	978,212	290.6544	21,721			905					(10,861)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/13/2021	07/13/2022	2,559	741,938	289.8771	16,474			686					(8,237)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/13/2021	07/13/2022	129	563,203	4369.21	18,586			774					(9,293)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/14/2021	07/14/2022	3,401	986,572	290.0655	21,907			913					(10,953)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/14/2021	07/14/2022	18,169	79,477,416	4374.3	1,418,276			59,095		164			(709,138)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/16/2021	07/15/2022	2,985	861,076	288.433	19,096			796					(9,548)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/15/2021	07/15/2022	2,094	606,026	289.4076	13,457			561					(6,729)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/16/2020	07/15/2022	375	630,555	1679.833	21,061			439		36,316			(5,265)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/17/2020	07/15/2022	520	873,576	1680.448	29,265			610		49,975			(7,316)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/16/2021	07/16/2022	8,830	38,209,457	4327.16	432,243			18,010					(216,122)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/16/2021	07/17/2022	9,515	41,174,340	4327.16	457,184			19,049					(228,592)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/17/2020	07/18/2022	444	746,192	1680.448	24,997			521		42,705			(6,249)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/16/2021	07/18/2022	6,935	30,008,585	4327.16	335,036			13,960					(167,518)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/19/2021	07/19/2022	1,456	420,908	289.0164	9,299			387					(4,650)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/19/2021	07/19/2022	6,375	27,146,810	4258.49	295,572			12,316					(147,786)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/20/2021	07/20/2022	4,559	1,323,862	290.3812	29,398			1,225					(14,699)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/20/2021	07/20/2022	17,254	74,591,076	4323.06	1,408,177			58,674		2,478			(704,088)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/21/2021	07/21/2022	7,935	2,304,267	290.3886	51,166			2,132					(25,583)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/21/2021	07/21/2022	73	319,103	4358.69	10,913			455					(5,457)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/22/2021	07/22/2022	1,951	567,205	290.7411	12,595			525					(6,298)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/23/2021	07/22/2022	4,223	1,230,099	291.2894	27,281			1,137					(13,641)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/22/2020	07/22/2022	910	1,532,094	1682.712	51,325			1,069		85,551			(12,831)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/22/2021	07/22/2022	7,623	33,295,075	4367.48	357,469			14,895					(178,735)				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/26/2021	07/26/2022	9,117	40,320,157	4422.3	1,063,054			44,294		2,611			(531,527)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/27/2021	07/27/2022	8,530	2,479,387	290.6649	55,060			2,294					(27,530)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/28/2021	07/28/2022	3,436	1,001,283	291.3761	22,235			926					(11,118)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/30/2021	07/29/2022	1,699	494,541	291.0809	10,968			457					(5,484)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/29/2021	07/29/2022	1,688	491,848	291.4177	10,922			455					(5,461)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/29/2021	07/29/2022	10,142	44,818,804	4419.15	1,050,487			43,770		4,362			(525,243)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/30/2021	07/30/2022	7,004	30,782,859	4395.26	370,446			15,435					(185,223)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/30/2021	07/31/2022	6,878	30,231,614	4395.26	348,563			14,523					(174,282)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/30/2021	08/01/2022	5,204	22,873,872	4395.26	261,124			10,880					(130,562)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/02/2021	08/02/2022	3,052	890,754	291.8297	19,782			2,473					(9,891)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/02/2021	08/02/2022	5,838	25,612,833	4387.16	301,488			37,686					(150,744)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/03/2021	08/03/2022	4,902	1,433,743	292.4697	31,841			3,980					(15,920)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/03/2021	08/03/2022	6,614	29,253,092	4423.15	352,504			44,063					(176,252)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/04/2021	08/04/2022	3,073	899,304	292.6559	19,972			2,496					(9,986)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/04/2020	08/04/2022	317	533,199	1682.532	17,969			1,123		29,883			(4,492)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/06/2021	08/05/2022	2,131	620,935	291.45	13,771			1,721					(6,886)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/05/2021	08/05/2022	3,252	952,764	293.0071	21,158			2,645					(10,579)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/06/2021	08/06/2022	6,882	30,532,128	4436.52	378,828			47,353					(189,414)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/06/2021	08/07/2022	6,400	28,394,385	4436.52	332,514			41,564					(166,257)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/06/2021	08/08/2022	4,793	21,265,889	4436.52	253,818			31,727					(126,909)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/09/2021	08/09/2022	3,379	982,975	290.9029	21,828			2,728					(10,914)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/10/2021	08/10/2022	3,803	1,101,010	289.5424	24,448			3,056					(12,224)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/10/2020	08/10/2022	282	476,131	1691.193	15,998			1,000		24,137			(4,000)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/10/2021	08/10/2022	6,910	30,657,612	4436.75	386,306			48,288					(193,153)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/11/2021	08/11/2022	4,550	1,316,769	289.3873	29,240			3,655					(14,620)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/12/2021	08/12/2022	3,074	890,027	289.5463	19,764			2,470					(9,882)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/13/2021	08/12/2022	2,902	842,910	290.4553	18,693			2,337					(9,347)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/16/2021	08/16/2022	2,535	736,286	290.5041	16,350			2,044					(8,175)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/16/2021	08/16/2022	3,292	10,379,675	3152.6	142,622			17,828		34			(71,311)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/17/2021	08/17/2022	3,742	1,082,370	289.257	24,034			3,004					(12,017)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/17/2020	08/17/2022	561	949,228	1692.431	32,084			2,005		47,449			(8,021)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/17/2021	08/17/2022	6,317	28,096,756	4448.08	323,538			40,442					(161,769)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/18/2021	08/18/2022	5,002	1,439,183	287.7215	31,958			3,995					(15,979)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/18/2021	08/18/2022	322	1,417,809	4400.27	54,076			6,760					(27,038)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/19/2021	08/19/2022	2,102	606,018	288.3366	13,457			1,682					(6,729)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/20/2021	08/19/2022	2,706	781,830	288.9511	17,339			2,167					(8,670)				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/21/2020	08/19/2022	640	1,081,661	1688.885	36,668			2,292		56,459			(9,167)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/20/2021	08/19/2022	809	3,593,968	4441.67	52,831			6,604		1,299			(26,416)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/20/2021	08/20/2022	438	1,945,989	4441.67	76,283			9,535					(38,141)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/20/2021	08/22/2022	294	1,304,491	4441.67	19,176			2,397		531			(9,588)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/21/2020	08/23/2022	247	417,173	1688.885	14,184			886		21,789			(3,546)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/23/2021	08/23/2022	2,602	4,773,289	1834.368	116,727			14,591		1,868			(58,363)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/23/2021	08/23/2022	3,121	9,789,799	3136.71	138,242			17,280		240			(69,121)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/24/2021	08/24/2022	7,494	2,175,113	290.2298	48,301			6,038					(24,150)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/25/2021	08/25/2022	2,543	737,168	289.9204	16,370			2,046					(8,185)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/26/2021	08/26/2022	1,951	565,193	289.6565	12,551			1,569					(6,275)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/27/2021	08/26/2022	4,585	1,336,790	291.559	29,649			3,706					(14,824)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/26/2021	08/26/2022	5,575	24,920,989	.4470	284,674			35,584					(142,337)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/30/2021	08/30/2022	4,453	1,303,119	292.6555	28,940			3,617					(14,470)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/31/2021	08/31/2022	6,357	1,857,291	292.1476	41,247			5,156					(20,623)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/31/2020	08/31/2022	240	405,683	1692.896	13,915			870		20,219			(3,479)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/31/2021	08/31/2022	3,949	12,418,647	3144.82	165,263			20,658		303			(82,631)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/01/2021	09/01/2022	3,515	1,027,650	292.3458	22,822			4,755					(11,411)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/01/2021	09/01/2022	614	2,779,415	4524.09	88,916			18,524					(44,458)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/02/2021	09/02/2022	1,761	515,076	292.5596	11,439			2,383					(5,719)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/03/2021	09/02/2022	2,626	768,831	292.7394	17,053			3,553					(8,526)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/02/2021	09/02/2022	869	1,601,335	1842.612	37,927			7,901		567			(18,964)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/02/2021	09/02/2022	3,399	10,710,776	3151.05	138,544			28,863		220			(69,272)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/07/2021	09/07/2022	3,013	880,139	292.1366	19,546			4,072					(9,773)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/07/2021	09/07/2022	596	1,089,636	1827.866	28,984			6,038		1,097			(14,492)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/07/2021	09/07/2022	3,331	10,412,201	3125.93	145,308			30,273		730			(72,654)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/07/2021	09/07/2022	6,636	29,993,072	4520.03	739,880			154,142		13,341			(369,940)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/08/2021	09/08/2022	8,923	2,601,121	291.5188	57,768			12,035					(28,884)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/08/2021	09/08/2022	155	697,786	4514.07	22,201			4,625					(11,100)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/10/2021	09/09/2022	2,244	652,263	290.6913	14,467			3,014					(7,234)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/09/2021	09/09/2022	1,840	536,771	291.7277	11,921			2,483					(5,960)				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/10/2020	09/09/2022	566	955,507	1686.882	32,774			3,414		51,246			(8,193)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/10/2021	09/10/2022	446	1,987,552	4458.58	79,502			16,563					(39,751)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/13/2021	09/13/2022	3,101	901,883	290.8567	20,029			4,173					(10,015)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/14/2021	09/14/2022	5,990	1,742,785	290.9284	38,704			8,063					(19,352)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/15/2021	09/15/2022	4,302	1,252,767	291.2125	27,821			5,796					(13,911)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/15/2021	09/15/2022	8,636	38,695,071	4480.7	898,883			187,267		25,575			(449,441)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/17/2021	09/16/2022	2,552	739,861	289.8716	16,410			3,419					(8,205)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/16/2021	09/16/2022	4,723	1,374,386	290.9909	30,522			6,359					(15,261)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/17/2020	09/16/2022	331	562,080	1696.22	19,111			1,991		26,990			(4,778)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/20/2021	09/20/2022	7,328	2,116,596	288.8517	47,005			9,793					(23,503)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/21/2021	09/21/2022	4,205	1,215,017	288.9493	26,983			5,621					(13,492)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/22/2021	09/22/2022	4,631	1,339,826	289.3413	29,754			6,199					(14,877)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/24/2021	09/23/2022	2,412	696,150	288.5636	15,440			3,217					(7,720)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/23/2021	09/23/2022	2,488	719,572	289.2011	15,980			3,329					(7,990)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/23/2020	09/23/2022	218	364,870	1676.433	12,552			1,307		21,984			(3,138)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/24/2020	09/23/2022	365	612,858	1678.158	21,021			2,190		36,266			(5,255)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/24/2021	09/23/2022	8,757	27,104,779	3095.23	338,814			70,586		9,582			(169,407)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/24/2021	09/26/2022	4,063	12,574,453	3095.23	169,723			35,359		6,478			(84,862)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/27/2021	09/27/2022	3,687	1,060,882	287.744	23,558			4,908					(11,779)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/27/2021	09/27/2022	488	2,170,097	4443.11	32,117			6,691		2,375			(16,059)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/28/2021	09/28/2022	3,266	930,724	284.9491	20,667			4,306		1			(10,333)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/29/2021	09/29/2022	4,284	1,218,327	284.3788	27,054			5,636		2			(13,527)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/30/2021	09/30/2022	2,451	697,205	284.4434	15,482			3,225		1			(7,741)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/01/2021	09/30/2022	3,396	970,204	285.7111	21,517			6,276		1			(10,759)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/04/2021	10/04/2022	2,915	826,652	283.6333	18,357			5,354		3			(9,178)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/05/2021	10/05/2022	9,982	2,835,776	284.0856	62,971			18,367		9			(31,486)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/05/2021	10/05/2022	2,666	4,789,466	1796.412	118,619			34,597		27,265			(59,310)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/06/2021	10/06/2022	3,201	910,299	284.3796	20,213			5,896		3			(10,107)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/06/2021	10/06/2022	300	1,309,887	4363.55	45,151			13,169					(22,575)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/08/2021	10/07/2022	4,178	1,186,070	283.9071	26,302			7,672		4			(13,151)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/07/2021	10/07/2022	4,203	1,195,982	284.5832	26,556			7,745		3			(13,278)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/07/2021	10/07/2022	1,955	3,527,357	1804.509	87,270			25,454		15,592			(43,635)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/11/2021	10/11/2022	1,390	393,797	283.3015	8,743			2,550		3			(4,371)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/12/2021	10/12/2022	5,899	1,671,728	283.4122	37,116			10,825		11			(18,558)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/13/2021	10/13/2022	2,592	735,549	283.79	16,328			4,762		4			(8,164)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/15/2021	10/14/2022	3,746	1,066,538	284.7306	23,643			6,896		4			(11,822)				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/14/2021	10/14/2022	1,359	387,361	285.0508	8,599			2,508		1			(4,299)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/15/2021	10/15/2022	504	2,253,726	4471.37	92,497			26,978					(46,248)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/18/2021	10/18/2022	2,016	3,658,657	1814.525	94,670			27,612		13,170			(47,335)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/18/2021	10/18/2022	4,717	14,641,045	3103.71	212,150			61,877		11,873			(106,075)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/19/2021	10/19/2022	7,043	2,010,961	285.5126	44,633			13,018		8			(22,317)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/20/2021	10/20/2022	5,550	1,583,634	285.359	35,147			10,251		7			(17,574)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/20/2021	10/20/2022	1,157	5,247,878	4536.19	156,904			45,764		1,863			(78,452)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/22/2021	10/21/2022	3,137	892,849	284.6185	19,785			5,771		6			(9,892)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/21/2021	10/21/2022	3,092	882,183	285.3516	19,575			5,709		4			(9,787)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/22/2021	10/22/2022	552	2,510,334	4544.9	87,432			25,501					(43,716)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/25/2021	10/25/2022	3,888	1,108,714	285.1287	24,601			7,175		7			(12,301)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/26/2021	10/26/2022	5,442	1,551,751	285.1409	34,430			10,042		10			(17,215)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/27/2021	10/27/2022	4,600	1,311,114	285.0308	29,086			8,483		10			(14,543)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/27/2021	10/27/2022	329	1,495,390	4551.68	57,603			16,801					(28,802)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/28/2021	10/28/2022	3,698	1,057,818	286.0128	23,469			6,845		5			(11,734)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/29/2021	10/28/2022	6,008	1,719,714	286.2596	38,100			11,113		8			(19,050)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/01/2021	11/01/2022	2,832	812,386	286.8148	18,021			6,758		4			(9,011)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/02/2021	11/02/2022	7,703	2,217,320	287.8369	49,200			18,450		7			(24,600)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/03/2021	11/03/2022	3,833	1,105,825	288.5266	24,534			9,200		3			(12,267)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/04/2021	11/04/2022	3,587	1,042,288	290.5923	23,126			8,672		1			(11,563)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/05/2021	11/04/2022	1,816	529,253	291.4148	11,729			4,398					(5,865)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/08/2021	11/08/2022	5,141	1,498,280	291.4392	33,244			12,466		1			(16,622)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/09/2021	11/09/2022	7,585	2,211,603	291.5924	49,073			18,402		2			(24,537)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/09/2021	11/09/2022	4,044	12,785,496	3161.53	170,714			64,018		2,775			(85,357)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/09/2021	11/09/2022	330	1,545,185	4685.25	23,023			8,634		1,050			(11,512)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/10/2021	11/10/2022	4,786	1,380,631	288.4637	30,624			11,484		5			(15,312)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/11/2021	11/10/2022	2,813	812,065	288.6333	17,987			6,745		3			(8,994)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/10/2021	11/10/2022	696	3,232,879	4646.71	124,442			46,666					(62,221)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/12/2021	11/11/2022	1,247	361,058	289.4853	7,997			2,999		1			(3,999)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/13/2020	11/11/2022	585	1,006,515	1719.113	36,436			6,832		36,579			(9,109)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/12/2021	11/11/2022	6,129	11,357,008	1853.091	272,348			102,131		12,889			(136,174)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/12/2021	11/11/2022	7,771	24,632,278	3169.92	321,291			120,484		4,530			(160,645)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/12/2021	11/14/2022	1,795	3,327,135	1853.091	85,616			32,106		4,118			(42,808)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/12/2021	11/14/2022	2,535	8,035,030	3169.92	109,283			40,981		1,778			(54,641)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/15/2021	11/15/2022	5,391	1,559,330	289.2299	34,581			12,968		5			(17,291)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/13/2020	11/15/2022	328	564,590	1719.113	20,495			3,843		20,585			(5,124)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/16/2021	11/16/2022	7,303	2,116,439	289.8067	46,938			17,602		6			(23,469)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/17/2021	11/17/2022	2,985	864,797	289.7298	19,180			7,193		3			(9,590)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/17/2021	11/17/2022	304	1,426,174	4688.67	53,456			20,046					(26,728)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/18/2021	11/18/2022	4,064	1,179,393	290.1868	26,158			9,809		3			(13,079)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/19/2021	11/18/2022	2,709	786,824	290.4023	17,426			6,535		2			(8,713)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/22/2021	11/22/2022	1,671	481,744	288.3125	10,679			4,005		3			(5,340)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/23/2021	11/23/2022	7,575	2,179,837	287.7835	48,325			18,122		19			(24,162)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/24/2021	11/23/2022	2,939	846,805	288.112	18,745			7,029		7			(9,372)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/26/2021	11/25/2022	2,818	812,346	288.2783	17,995			6,748		6			(8,998)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/26/2021	11/26/2022	433	1,987,567	4594.62	73,142			27,428					(36,571)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/29/2021	11/29/2022	7,520	35,005,309	4655.27	882,805			331,052		41,769			(441,402)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/30/2021	11/30/2022	4,498	1,298,168	288.5795	28,783			10,794		11			(14,391)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/01/2021	12/01/2022	3,467	996,996	287.5318	22,106			10,132		13			(11,053)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/01/2021	12/01/2022	283	1,278,716	4513.04	52,946			24,267					(26,473)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/03/2021	12/02/2022	5,110	1,468,582	287.3919	32,519			14,904		21			(16,259)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/02/2021	12/02/2022	2,957	851,575	287.9991	18,876			8,652		10			(9,438)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/03/2021	12/02/2022	742	3,367,137	4538.43	49,160			22,532		5,963			(24,580)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/03/2021	12/03/2022	399	1,811,895	4538.43	81,754			37,471					(40,877)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/03/2021	12/05/2022	400	1,814,302	4538.43	26,489			12,141		3,308			(13,244)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/06/2021	12/06/2022	6,308	1,811,713	287.2291	40,155			18,404		31			(20,077)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/07/2021	12/07/2022	4,404	1,273,096	289.047	28,209			12,929		12			(14,105)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/07/2021	12/07/2022	8,985	42,110,510	4686.75	1,131,093			518,418		50,851			(565,547)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/08/2021	12/08/2022	2,344	678,011	289.261	15,025			6,887		6			(7,513)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/09/2021	12/09/2022	1,691	488,070	288.6394	10,815			4,957		6			(5,408)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/10/2021	12/09/2022	2,751	795,058	289.0246	17,596			8,065		8			(8,798)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/10/2020	12/09/2022	685	1,181,270	1725.428	42,644			9,773		40,190			(10,661)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/10/2021	12/09/2022	16,586	78,155,678	4712.02	1,916,275			878,293		79,057			(958,138)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/10/2021	12/12/2022	6,901	32,519,086	4712.02	814,203			373,176		34,099			(407,102)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/13/2021	12/13/2022	2,964	857,246	289.2059	18,998			8,708		10			(9,499)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/14/2021	12/14/2022	8,826	2,542,795	288.1068	56,346			25,825		43			(28,173)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/15/2021	12/15/2022	3,403	985,123	289.4723	21,823			10,002		11			(10,912)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/16/2021	12/16/2022	4,084	1,178,976	288.6776	26,119			11,971		18			(13,060)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/17/2021	12/16/2022	2,211	638,994	289.0538	14,156			6,488		8			(7,078)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/20/2021	12/20/2022	6,449	1,860,372	288.4825	41,209			18,888		34			(20,605)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/20/2021	12/20/2022	4,012	12,553,218	3129.2	184,285			84,464		15,469			(92,142)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/21/2021	12/21/2022	7,891	2,280,274	288.9704	50,504			23,147		36			(25,252)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/22/2021	12/22/2022	5,181	1,501,309	289.7661	33,248			15,239		19			(16,624)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/23/2021	12/23/2022	4,318	1,251,546	289.8362	27,712			12,701		16			(13,856)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/23/2021	12/23/2022	286	1,353,682	4725.79	50,628			23,204					(25,314)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/28/2021	12/28/2022	10,769	3,127,140	290.3773	69,225			31,728		40			(34,613)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/28/2021	12/28/2022	11,653	55,773,532	4786.35	1,481,834			679,174		55,801			(740,917)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/29/2021	12/29/2022	2,469	714,780	289.5604	15,823			7,252		12			(7,912)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/31/2021	12/30/2022	3,321	961,009	289.3545	21,248			9,739		18			(10,624)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/30/2021	12/30/2022	2,369	686,290	289.7353	15,194			6,964		11			(7,597)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/30/2020	12/30/2022	310	534,371	1725.166	19,505			4,470		18,602			(4,876)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	01/03/2022	01/03/2023	2,286	4,235,682	1852.528		101,955		55,225		9,177			(46,729)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	01/05/2022	01/05/2023	13,310	3,770,473	283.2848		83,429		45,191		479			(38,238)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	01/05/2022	01/05/2023	9,715	45,667,503	4700.58		1,116,926		605,002		67,550			(511,925)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	01/07/2022	01/06/2023	3,936	1,110,424	282.1404		24,534		13,289		195			(11,245)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	01/06/2022	01/06/2023	1,917	542,238	282.8214		11,996		6,498		79			(5,498)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	01/11/2022	01/11/2023	5,890	1,665,587	282.7769		36,841		19,956		272			(16,886)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	01/12/2022	01/12/2023	2,006	567,488	282.8437		12,549		6,797		93			(5,752)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	01/12/2022	01/12/2023	392	1,854,350	4726.35		62,079		33,626					(28,453)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	01/13/2022	01/13/2023	3,105	873,980	281.4397		19,327		10,469		208			(8,858)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	01/18/2022	01/18/2023	5,601	1,561,534	278.7913		34,497		18,686		757			(15,811)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	01/18/2022	01/18/2023	1,933	6,097,293	3153.67		88,238		47,796		6,689			(40,442)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	01/19/2022	01/19/2023	7,151	1,990,007	278.2841		43,961		23,812		1,097			(20,149)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	01/19/2022	01/19/2023	5,952	18,721,413	3145.64		273,962		148,396		28,385			(125,566)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	01/21/2022	01/20/2023	3,019	836,758	277.1273		18,466		10,002		604			(8,463)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	01/20/2022	01/20/2023	8,465	2,351,475	277.7849		51,951		28,140		1,469			(23,811)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	01/21/2022	01/20/2023	590	2,595,091	4397.94		37,629		20,382		10,777			(17,247)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	01/24/2022	01/23/2023	2,333	648,378	277.8618		14,310		7,751		414			(6,559)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	01/21/2022	01/23/2023	220	968,887	4397.94		14,049		7,610		4,078			(6,439)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	01/25/2022	01/24/2023	5,974	1,649,728	276.1462		36,403		19,718		1,541			(16,685)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	01/24/2022	01/24/2023	386	1,703,129	4410.13		24,014		13,008		6,942			(11,006)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	01/26/2022	01/26/2023	2,265	623,841	275.4673		13,766		7,456		686			(6,309)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	01/26/2022	01/26/2023	471	2,047,583	4349.93		29,895		16,193		10,020			(13,702)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	01/27/2022	01/27/2023	3,714	1,020,015	274.6515		22,507		12,191		1,336			(10,316)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	01/28/2022	01/27/2023	1,580	436,734	276.4298		9,625		5,214		397			(4,412)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	01/27/2022	01/27/2023	340	1,471,293	4326.51		21,039		11,396		7,702			(9,643)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	01/31/2022	01/31/2023	5,729	1,593,910	278.2374		35,158		19,044		1,034			(16,114)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/01/2022	02/01/2023	3,539	985,625	278.5122		21,747		13,592		610			(8,155)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/02/2022	02/02/2023	4,874	1,358,316	278.6846		29,971		18,732		819			(11,239)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/04/2022	02/03/2023	2,598	717,871	276.3609		15,799		9,874		714			(5,925)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/03/2022	02/03/2023	4,005	1,108,045	276.6455		24,440		15,275		1,040			(9,165)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/04/2021	02/03/2023	1,157	2,002,871	1730.797	73,305			22,908		66,663			(18,326)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/03/2022	02/03/2023	3,082	5,638,416	1829.21		137,691		86,057		28,359			(51,634)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/04/2022	02/05/2023	315	1,419,237	4500.53		70,777		44,236		17			(26,541)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/07/2022	02/07/2023	2,231	4,060,251	1820.23		100,430		62,769		26,293			(37,661)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/07/2022	02/07/2023	3,120	9,719,685	3115		135,182		84,489		25,179			(50,693)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/08/2022	02/08/2023	8,511	2,353,169	276.4934		51,847		32,405		2,400			(19,443)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/09/2022	02/09/2023	2,039	565,923	277.6104		12,467		7,792		464			(4,675)				

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/11/2022	02/10/2023	6,466	1,782,700	275.6831		39,162		24,476		2,177			(14,686)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/10/2022	02/10/2023	5,862	1,617,396	275.8976		35,557		22,223		1,894			(13,334)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/11/2022	02/11/2023	114	505,384	4418.64		26,533		16,583		49			(9,950)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/11/2022	02/12/2023	160	708,503	4418.64		33,725		21,078		38			(12,647)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/14/2022	02/14/2023	3,524	969,827	275.2218		21,326		13,329		1,344			(7,997)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/15/2022	02/15/2023	7,105	1,962,165	276.1723		43,154		26,971		2,284			(16,183)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/16/2022	02/16/2023	5,689	1,571,045	276.1628		34,566		21,604		1,849			(12,962)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/18/2022	02/17/2023	5,484	1,510,183	275.3559		33,201		20,751		2,095			(12,451)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/17/2022	02/17/2023	2,991	824,150	275.5773		18,137		11,336		1,096			(6,801)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/18/2022	02/17/2023	9,378	16,940,471	1806.31		396,282		247,676		150,880			(148,606)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/18/2022	02/17/2023	7,749	23,955,133	3091.34		337,847		211,154		104,741			(126,693)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/18/2022	02/18/2023	5,902	25,669,058	4348.87		348,435		217,772					(130,663)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/18/2022	02/19/2023	6,213	27,017,548	4348.87		377,198		235,749					(141,449)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/18/2022	02/20/2023	5,564	24,199,281	4348.87		346,664		216,665					(129,999)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/18/2022	02/21/2023	1,512	2,731,552	1806.31		65,282		40,801		25,028			(24,481)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/18/2022	02/21/2023	3,111	9,616,934	3091.34		141,159		88,224		45,380			(52,935)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/18/2022	02/21/2023	5,537	24,077,550	4348.87		344,513		215,321					(129,192)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/22/2022	02/22/2023	14,500	3,984,350	274.7915		87,632		54,770		6,409			(32,862)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/23/2022	02/23/2023	2,239	612,691	273.6128		13,473		8,421		1,230			(5,052)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/23/2022	02/23/2023	8,962	37,869,406	4225.5		964,979		603,112		393,005			(361,867)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/24/2022	02/24/2023	2,011	553,597	275.35		12,179		7,612		816			(4,567)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/25/2022	02/24/2023	1,997	550,326	275.5489		12,102		7,564		782			(4,538)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/28/2022	02/28/2023	1,698	470,125	276.8799		10,355		6,472		538			(3,883)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/01/2022	03/01/2023	5,146	1,427,960	277.499		31,474		22,294		1,466			(9,180)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/01/2021	03/01/2023	509	887,614	1743.419	33,019			11,694		25,495			(8,255)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/02/2022	03/02/2023	4,615	1,276,763	276.6316		28,102		19,905		1,560			(8,196)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/02/2022	03/02/2023	521	2,286,608	4386.54		106,886		75,711		105			(31,175)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/03/2022	03/03/2023	2,334	644,327	276.0267		14,178		10,043		889			(4,135)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/04/2022	03/03/2023	4,555	1,257,783	276.1283		27,652		19,587		1,703			(8,065)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/03/2022	03/03/2023	3,267	5,920,449	1812.45		133,809		94,781		48,114			(39,027)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/04/2022	03/04/2023	264	1,141,316	4328.87		52,083		36,892		71			(15,191)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/07/2022	03/07/2023	3,346	918,084	274.4079		20,202		14,309		1,751			(5,892)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/08/2022	03/08/2023	6,638	1,816,176	273.5975		39,952		28,300		4,014			(11,653)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/08/2021	03/08/2023	933	1,638,435	1755.804	59,967			21,238		39,662			(14,992)				

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/09/2022	03/09/2023	3,192	875,692	274.3305		19,251		13,636		1,717			(5,615)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/11/2022	03/10/2023	1,634	445,274	272.5581		9,771		6,921		1,189			(2,850)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/10/2022	03/10/2023	3,347	915,204	273.4191		20,117		14,250		2,114			(5,867)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/11/2022	03/11/2023	153	645,241	4204.31		35,166		24,909		465			(10,257)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/11/2022	03/13/2023	104	438,970	4204.31		21,949		15,547		148			(6,402)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/14/2022	03/14/2023	2,889	782,291	270.7896		17,178		12,167		2,845			(5,010)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/14/2022	03/14/2023	424	1,768,395	4173.11		24,934		17,662		14,386			(7,273)				
Dow Index Option PTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/14/2022	03/14/2023	91	2,995,166	32945.24		57,833		40,965		26,109			(16,868)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/15/2022	03/15/2023	8,524	2,315,114	271.6055		50,833		36,007		7,439			(14,826)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/15/2022	03/15/2023	8,931	38,069,373	4262.45		1,207,670		855,433		437,464			(352,237)				
Dow Index Option PTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/15/2022	03/15/2023	121	4,060,283	33544.34		95,868		67,907		37,276			(27,962)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/16/2022	03/16/2023	4,146	1,128,682	272.2253		24,773		17,548		3,302			(7,226)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/16/2021	03/16/2023	1,062	303,000	285.3705	9,258			3,279		73			(2,315)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/16/2022	03/16/2023	600	2,616,651	4357.86		125,490		88,889		119			(36,601)				
Dow Index Option PTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/16/2022	03/16/2023	209	7,125,337	34063.1		127,388		90,233		36,531			(37,155)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/17/2022	03/17/2023	6,151	1,677,629	272.73		36,817		26,079		4,547			(10,738)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/18/2022	03/17/2023	5,075	1,388,510	273.5841		30,421		21,548		3,267			(8,873)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/18/2021	03/17/2023	479	136,125	283.8926	4,157			1,472		46			(1,039)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/19/2021	03/17/2023	2,955	839,552	284.0757	25,620			9,074		271			(6,405)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/17/2021	03/17/2023	1,656	473,085	285.6459	14,458			5,121		109			(3,615)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/21/2022	03/21/2023	3,960	1,076,926	271.9482		23,593		16,712		3,391			(6,881)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/22/2022	03/22/2023	6,085	1,655,760	272.0861		36,261		25,685		5,129			(10,576)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/22/2021	03/22/2023	444	126,339	284.6271	3,860			1,367		39			(965)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/22/2021	03/22/2023	1,476	2,602,599	1762.833	96,036			34,013		57,845			(24,009)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/23/2022	03/23/2023	5,796	1,576,175	271.9347		34,526		24,456		5,030			(10,070)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/23/2021	03/23/2023	799	227,437	284.5584	6,950			2,461		71			(1,737)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/25/2022	03/24/2023	5,708	1,547,633	271.1313		33,811		23,950		5,629			(9,862)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/24/2022	03/24/2023	3,547	966,444	272.4675		21,154		14,984		2,850			(6,170)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/24/2021	03/24/2023	781	221,918	283.9715	6,781			2,402		80			(1,695)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/25/2021	03/24/2023	1,608	456,750	284.0498	13,949			4,940		161			(3,487)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/26/2021	03/24/2023	884	251,400	284.2989	7,672			2,717		84			(1,918)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/25/2022	03/24/2023	15,365	69,804,642	4543.06		2,065,775		1,463,257		354,867			(602,518)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/25/2022	03/27/2023	8,192	37,216,516	4543.06		1,040,363		736,924		183,147			(303,439)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/28/2022	03/28/2023	3,533	958,655	271.381		20,962		14,848		3,426			(6,114)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/29/2022	03/29/2023	5,736	1,561,772	272.2893		34,151		24,190		4,874			(9,961)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/30/2022	03/30/2023	5,727	1,558,605	272.145		34,082		24,141		5,002			(9,941)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/30/2021	03/30/2023	3,791	1,074,790	283.5163	32,833			11,628		453			(8,208)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/01/2022	03/31/2023	2,604	706,860	271.4462		15,428		12,214		2,541			(3,214)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/31/2022	03/31/2023	4,402	1,197,810	272.0826		26,193		18,553		3,903			(7,639)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/01/2021	03/31/2023	543	154,796	285.0877	4,725			1,870		48			(1,181)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/04/2022	04/04/2023	2,207	599,862	271.8109		13,109		10,378		2,082			(2,731)				
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		335,254					(88,225)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/05/2022	04/05/2023	10,442	2,822,688	270.3087		61,656		48,811		12,327			(12,845)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/05/2021	04/05/2023	2,240	639,307	285.4569	19,586			7,753		194			(4,897)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/05/2021	04/05/2023	1,087	1,938,223	1782.875	72,102			28,540		32,128			(18,025)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/08/2022	04/06/2023	4,962	1,332,362	268.4943		29,022		22,975		7,575			(6,046)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/07/2022	04/06/2023	4,990	1,343,976	269.3317		29,319		23,211		6,790			(6,108)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/06/2022	04/06/2023	5,882	1,584,457	269.3737		34,608		27,398		7,957			(7,210)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/06/2021	04/06/2023	918	262,195	285.7379	8,009			3,170		76			(2,002)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/07/2021	04/06/2023	3,551	1,014,956	285.8479	30,984			12,264		288			(7,746)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/09/2021	04/06/2023	4,833	1,384,444	286.4331	42,213			16,709		348			(10,553)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/08/2021	04/06/2023	2,570	736,368	286.5502	22,467			8,893		181			(5,617)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/08/2022	04/09/2023	212	952,514	4488.28		59,246		46,903		121			(12,343)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/12/2022	04/12/2023	8,989	2,411,108	268.2161		52,671		41,698		14,582			(10,973)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/12/2021	04/12/2023	2,214	633,288	286.0052	19,343			7,657		187			(4,836)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/12/2022	04/12/2023	314	1,382,572	4397.45		20,186		15,980		7,554			(4,205)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/13/2022	04/13/2023	4,631	1,245,308	268.903		27,205		21,537		6,879			(5,668)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/13/2021	04/13/2023	1,911	547,873	286.7665	16,737			6,625		140			(4,184)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/14/2022	04/14/2023	11,085	2,964,391	267.4273		64,725		51,240		20,085			(13,484)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/14/2021	04/14/2023	1,703	487,425	286.2306	14,889			5,894		141			(3,722)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/16/2021	04/14/2023	1,395	400,381	287.1062	12,214			4,835		97			(3,054)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/15/2021	04/14/2023	1,359	390,811	287.5763	11,930			4,722		85			(2,982)				
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		116,138		382			(30,563)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/18/2022	04/18/2023	2,532	676,463	267.1531		14,767		11,691		4,819			(3,076)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/19/2022	04/19/2023	6,471	1,728,076	267.0595		37,693		29,840		12,503			(7,853)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/19/2021	04/19/2023	3,195	914,921	286.3336	27,948			11,063		274			(6,987)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/20/2022	04/20/2023	10,296	2,747,959	266.8897		59,938		47,451		20,392			(12,487)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/20/2021	04/20/2023	2,121	606,545	286.0249	18,529			7,334		195			(4,632)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/22/2022	04/21/2023	4,735	1,254,012	264.8499		27,277		21,595		12,062			(5,683)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/21/2022	04/21/2023	7,825	2,077,280	265.4538		45,258		35,829		18,550			(9,429)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/22/2021	04/21/2023	2,604	745,293	286.2174	22,751			9,006		233			(5,688)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/21/2021	04/21/2023	3,010	863,016	286.721	26,362			10,435		244			(6,590)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/23/2021	04/21/2023	3,032	869,860	286.8881	26,534			10,503		238			(6,634)				
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		55,561		18,043			(14,621)				
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		53,409		469			(14,055)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/22/2022	04/23/2023	166	710,979	4271.78		45,076		35,685		394			(9,391)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/25/2022	04/25/2023	1,847	491,069	265.8844		10,695		8,467		4,206			(2,228)				
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		874,202		413,707			(230,053)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/26/2022	04/26/2023	9,486	2,514,880	265.1198		54,809		43,391		23,732			(11,419)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/26/2021	04/26/2023	1,577	453,096	287.2763	13,838			5,477		121			(3,459)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/26/2022	04/26/2023	214	894,538	4175.2		12,881		10,198		7,634			(2,684)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/27/2022	04/27/2023	8,639	2,288,659	264.9327		49,854		39,468		22,154			(10,386)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/27/2021	04/27/2023	2,892	829,744	286.9076	25,339			10,030		242			(6,335)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/29/2022	04/28/2023	6,322	1,670,449	264.2158		36,292		28,731		17,662			(7,561)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/28/2022	04/28/2023	6,351	1,687,225	265.648		36,738		29,084		15,009			(7,654)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/30/2021	04/28/2023	1,897	541,533	285.4529	16,519			6,539		212			(4,130)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/29/2021	04/28/2023	1,736	497,351	286.4749	15,180			6,009		160			(3,795)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/28/2021	04/28/2023	964	276,454	286.6318	8,444			3,342		86			(2,111)				
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		53,940		3,576			(14,195)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/29/2022	05/01/2023	119	491,193	4131.93		29,177		23,098		681			(6,079)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/02/2022	05/02/2023	2,031	536,651	264.2455		11,675		10,216		5,711			(1,459)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/03/2022	05/03/2023	6,252	1,652,533	264.3181		35,953		31,458		17,482			(4,494)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/03/2021	05/03/2023	2,828	805,994	285.0341	24,617			10,770		359			(6,154)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/04/2022	05/04/2023	5,769	1,533,923	265.8936		33,381		29,209		13,469			(4,173)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/04/2021	05/04/2023	2,903	823,654	283.7279	25,158			11,006		473			(6,289)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/06/2022	05/05/2023	8,060	2,118,130	262.7869		46,014		40,262		26,835			(5,752)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/05/2022	05/05/2023	2,942	774,914	263.3782		16,857		14,750		9,183			(2,107)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/05/2021	05/05/2023	751	212,850	283.5681	6,502			2,845		127			(1,625)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/06/2021	05/05/2023	1,563	443,487	283.8037	13,539			5,923		253			(3,385)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/07/2021	05/05/2023	988	281,222	284.6048	8,582			3,755		139			(2,145)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/09/2022	05/09/2023	3,202	839,591	262.2088		18,280		15,995		11,435			(2,285)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/10/2022	05/10/2023	7,402	1,946,112	262.9025		42,355		37,061		24,602			(5,294)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/10/2021	05/10/2023	2,047	580,080	283.3161	17,724			7,754		378			(4,431)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/11/2022	05/11/2023	8,073	2,119,192	262.5116		46,105		40,342		28,033			(5,763)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/11/2021	05/11/2023	5,934	1,681,237	283.3449	51,362			22,471		1,101			(12,840)				
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		178,135		48,372			(25,448)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/12/2022	05/12/2023	4,680	1,231,953	263.2147		26,810		23,459		15,105			(3,351)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/13/2022	05/12/2023	5,861	1,544,125	263.4538		33,558		29,364		18,431			(4,195)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/12/2021	05/12/2023	3,931	1,107,777	281.7699	33,835			14,803		966			(8,459)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/13/2021	05/12/2023	1,557	439,560	282.3593	13,419			5,871		346			(3,355)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/14/2021	05/12/2023	1,264	358,364	283.4759	10,934			4,783		231			(2,733)				
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		62,015		6,752			(8,859)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/16/2022	05/16/2023	4,993	1,315,481	263.4865		28,621		25,043		15,784			(3,578)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/17/2022	05/17/2023	16,958	4,466,478	263.3919		97,101		84,964		54,279			(12,138)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/17/2021	05/17/2023	1,420	402,180	283.1419	12,285			5,375		287			(3,071)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/18/2022	05/18/2023	7,801	2,049,984	262.7979		44,571		38,999		26,660			(5,571)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/18/2021	05/18/2023	3,023	855,521	283.0165	26,134			11,433		629			(6,533)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/19/2022	05/19/2023	3,374	887,723	263.0704		19,304		16,891		11,227			(2,413)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/20/2022	05/19/2023	5,011	1,320,443	263.4978		28,683		25,097		15,928			(3,585)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/19/2021	05/19/2023	2,750	777,871	282.8593	23,757			10,394		593			(5,939)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/21/2021	05/19/2023	2,935	832,428	283.6163	25,395			11,110		556			(6,349)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/20/2021	05/19/2023	1,456	413,583	283.9935	12,625			5,524		258			(3,156)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/23/2022	05/23/2023	3,444	906,727	263.2539		19,713		17,249		11,333			(2,464)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/24/2022	05/24/2023	7,274	1,915,608	263.3671		41,678		36,468		23,697			(5,210)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/24/2021	05/24/2023	3,175	902,882	284.3537	27,580			12,066		552			(6,895)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/24/2022	05/24/2023	498	1,963,817	3941.48		26,904		23,541		22,607			(3,363)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/25/2022	05/25/2023	11,225	2,963,380	264.0077		64,477		56,418		34,215			(8,060)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/25/2021	05/25/2023	5,648	1,607,357	284.6072	49,105			21,483		947			(12,276)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/25/2022	05/25/2023	167	664,080	3978.73		8,965		7,844		7,382			(1,121)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/26/2022	05/26/2023	5,030	1,331,634	264.7558		28,968		25,347		14,161			(3,621)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/27/2022	05/26/2023	4,743	1,259,759	265.6286		27,372		23,951		12,114			(3,422)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/27/2021	05/26/2023	889	252,840	284.4836	7,718			3,377		154			(1,930)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/26/2021	05/26/2023	2,283	650,170	284.7463	19,863			8,690		377			(4,966)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/28/2021	05/26/2023	990	281,874	284.8473	8,599			3,762		161			(2,150)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/31/2022	05/31/2023	5,827	1,542,175	264.6771		33,524		29,333		16,742			(4,190)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/01/2022	06/01/2023	12,074	3,182,746	263.6059		69,145		66,264		39,004			(2,881)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/01/2021	06/01/2023	3,168	901,315	284.4828	27,531			13,192		575			(6,883)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/03/2022	06/02/2023	3,276	864,613	263.9336		18,755		17,974		10,243			(781)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/02/2022	06/02/2023	6,472	1,713,507	264.7547		37,223		35,672		18,525			(1,551)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/03/2021	06/02/2023	2,024	574,602	283.9343	17,538			8,404		407			(4,385)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/02/2021	06/02/2023	3,662	1,043,360	284.9468	31,870			15,271		619			(7,968)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/04/2021	06/02/2023	8,299	2,370,066	285.5862	72,311			34,649		1,257			(18,078)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/03/2022	06/03/2023	142	585,397	4108.54		34,246		32,819		1,663			(1,427)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/03/2022	06/04/2023	164	673,992	4108.54		42,259		40,498		3,249			(1,761)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/06/2022	06/06/2023	2,796	736,001	263.2791		15,979		15,314		9,441			(666)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/07/2022	06/07/2023	10,516	2,776,624	264.039		60,286		57,774		32,864			(2,512)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/07/2021	06/07/2023	8,291	2,370,066	285.8482	72,398			34,691		1,253			(18,100)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/08/2022	06/08/2023	10,235	2,696,769	263.4888		58,531		56,092		33,957			(2,439)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/08/2021	06/08/2023	3,617	1,034,922	286.1176	31,614			15,148		526			(7,903)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/10/2022	06/09/2023	7,282	1,893,070	259.9505		40,924		39,219		34,338			(1,705)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/09/2022	06/09/2023	4,320	1,133,505	262.3948		24,590		23,566		16,061			(1,025)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/09/2021	06/09/2023	1,085	310,525	286.2804	9,486			4,545		155			(2,372)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/10/2021	06/09/2023	765	219,558	287.0316	6,704			3,212		96			(1,676)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/11/2021	06/09/2023	6,057	1,739,828	287.2461	53,080			25,434		730			(13,270)				
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			56,569		34,303			(29,514)				
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			36,707		19,726			(19,151)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/13/2022	06/13/2023	4,940	1,269,262	256.926		27,378		26,237		30,672			(1,141)				
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			72,097		38,747			(37,616)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/14/2022	06/14/2023	6,472	1,658,447	256.2676		35,751		34,262		42,510			(1,490)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/14/2021	06/14/2023	3,172	912,271	287.5972	27,861			13,350		376			(6,965)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/15/2022	06/15/2023	7,642	1,965,969	257.2649		42,432		40,664		46,192			(1,768)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/15/2021	06/15/2023	1,900	545,250	286.9578	16,651			7,979		254			(4,163)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/16/2022	06/16/2023	4,794	1,231,757	256.9388		26,584		25,476		29,826			(1,108)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/17/2022	06/16/2023	6,528	1,680,418	257.4195		36,218		34,709		38,981			(1,509)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/16/2021	06/16/2023	3,114	890,569	285.9822	27,180			13,024		496			(6,795)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/18/2021	06/16/2023	2,988	856,324	286.5896	26,089			12,501		429			(6,522)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/17/2021	06/16/2023	1,412	405,221	287.0297	12,356			5,921		188			(3,089)				
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		395,838		439,848			(17,210)				
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		2,858,616		3,287,903			(124,288)				
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		69,796		36,281			(3,035)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/17/2022	06/18/2023	236	866,352	3674.84		45,635		43,734		17,768			(1,901)				
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		953,325		1,089,829			(41,449)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/21/2022	06/21/2023	10,902	2,807,946	257.5612		60,567		58,044		64,668			(2,524)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/21/2021	06/21/2023	2,936	842,296	286.8772	25,691			12,310		418			(6,423)				
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		225,296		203,481			(9,795)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/22/2022	06/22/2023	8,323	2,150,689	258.3952		46,425		44,490		45,977			(1,934)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/22/2021	06/22/2023	3,299	947,933	287.347	28,919			13,857		437			(7,230)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/23/2022	06/23/2023	4,949	1,282,746	259.1975		27,701		26,547		25,489			(1,154)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/24/2022	06/23/2023	7,610	1,976,257	259.6989		42,634		40,857		37,455			(1,776)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/23/2021	06/23/2023	2,392	687,331	287.3301	20,962			10,044		321			(5,241)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/24/2021	06/23/2023	5,066	1,458,494	287.878	44,448			21,298		619			(11,112)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/23/2022	06/23/2023	469	1,781,435	3795.73		24,940		23,901		23,007			(1,039)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/24/2022	06/26/2023	204	798,754	3911.74		51,280		49,143		17,502			(2,137)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/27/2022	06/27/2023	3,186	825,696	259.1817		17,826		17,083		16,516			(743)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/28/2022	06/28/2023	6,719	1,736,930	258.5095		37,499		35,936		37,009			(1,562)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/28/2021	06/28/2023	1,609	464,901	288.9697	14,178			6,793		170			(3,544)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/28/2022	06/28/2023	354	1,352,481	3821.55		18,935		18,146		17,176			(789)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/29/2022	06/29/2023	8,887	2,301,707	259.009		49,692		47,621		46,901			(2,070)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/29/2021	06/29/2023	2,869	829,993	289.2745	25,311			12,128		290			(6,328)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/30/2022	06/30/2023	4,973	1,290,322	259.4735		27,868		26,707		25,213			(1,161)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/01/2021	06/30/2023	2,909	840,898	289.0644		25,625		13,346		308			(6,406)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/30/2021	06/30/2023	2,074	599,720	289.2059		18,288		8,763		214			(4,572)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/02/2021	06/30/2023	1,017	295,017	290.0414		8,987		4,681		91			(2,247)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/06/2021	07/06/2023	769	223,598	290.6318		6,822		3,553		65			(1,705)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/08/2021	07/07/2023	1,793	519,774	289.8421		15,853		8,257		176			(3,963)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/07/2021	07/07/2023	3,035	881,548	290.4499		26,896		14,008		269			(6,724)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/09/2021	07/07/2023	2,363	686,806	290.6666		20,927		10,899		202			(5,232)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/12/2021	07/12/2023	3,360	976,492	290.6544		29,791		15,516		300			(7,448)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/13/2021	07/13/2023	1,618	469,148	289.8771		14,304		7,450		167			(3,576)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/16/2021	07/14/2023	3,857	1,112,552	288.433		33,892		17,652		511			(8,473)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/14/2021	07/14/2023	3,292	954,883	290.0655		29,128		15,171		331			(7,282)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/19/2021	07/19/2023	1,362	393,763	289.0164		11,978		6,239		170			(2,995)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/20/2021	07/20/2023	5,345	1,552,232	290.3812		47,377		24,676		537			(11,844)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/21/2021	07/21/2023	2,069	600,781	290.3886		18,332		9,548		209			(4,583)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/23/2021	07/21/2023	4,067	1,184,695	291.2894		36,108		18,806		353			(9,027)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/26/2021	07/26/2023	1,377	400,981	291.2039		12,236		6,373		127			(3,059)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/27/2021	07/27/2023	4,308	1,252,284	290.6649		38,220		19,906		438			(9,555)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/30/2021	07/28/2023	2,554	743,371	291.0809		22,663		11,804		244			(5,666)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/28/2021	07/28/2023	3,737	1,088,942	291.3761		33,235		17,310		340			(8,309)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/02/2021	08/02/2023	2,701	788,244	291.8297		24,066		13,537		237			(6,016)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/03/2021	08/03/2023	1,575	460,782	292.4697		14,069		7,914		125			(3,517)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/06/2021	08/04/2023	2,573	749,864	291.45		22,845		12,850		245			(5,711)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/04/2021	08/04/2023	1,758	514,593	292.6559		15,707		8,835		137			(3,927)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/10/2021	08/10/2023	6,094	1,764,529	289.5424		53,802		30,264		830			(13,451)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/11/2021	08/11/2023	3,932	1,137,966	289.3873		34,710		19,525		553			(8,678)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/13/2021	08/11/2023	2,881	836,804	290.4553		25,490		14,338		342			(6,372)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/17/2021	08/17/2023	5,660	1,637,302	289.257		49,933		28,087		849			(12,483)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/18/2021	08/18/2023	6,354	1,828,274	287.7215		55,761		31,365		1,218			(13,940)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/19/2021	08/18/2023	1,678	483,761	288.3366		14,745		8,294		293			(3,686)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/20/2021	08/18/2023	4,793	1,385,082	288.9511		42,190		23,732		760			(10,547)				
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		43,920		19,232			(19,520)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/24/2021	08/24/2023	5,946	1,725,593	290.2298		52,624		29,601		806			(13,156)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/26/2021	08/25/2023	1,732	501,652	289.6565		15,287		8,599		259			(3,822)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/25/2021	08/25/2023	4,523	1,311,281	289.9204		39,986		22,492		648			(9,997)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/27/2021	08/25/2023	4,373	1,274,902	291.559		38,841		21,848		484			(9,710)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/30/2021	08/30/2023	4,255	1,245,132	292.6555		37,989		21,369		410			(9,497)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/31/2021	08/31/2023	5,183	1,514,225	292.1476		46,197		25,986		547			(11,549)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/01/2021	09/01/2023	2,832	827,863	292.3458		25,256		15,259		292			(6,314)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/02/2021	09/01/2023	1,775	519,184	292.5596		15,830		9,564		177			(3,958)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/03/2021	09/01/2023	1,568	459,096	292.7394		13,990		8,452		152			(3,498)				
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		15,663		5,744			(6,481)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/10/2021	09/08/2023	1,587	461,438	290.6913		14,057		8,493		223			(3,514)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/08/2021	09/08/2023	3,853	1,123,321	291.5188		34,268		20,704		476			(8,567)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/13/2021	09/13/2023	1,411	410,459	290.8567		12,521		7,565		200			(3,130)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/14/2021	09/14/2023	4,031	1,172,817	290.9284		35,778		21,616		569			(8,944)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/17/2021	09/15/2023	3,050	884,158	289.8716		26,927		16,268		508			(6,732)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/16/2021	09/15/2023	6,084	1,770,506	290.9909		53,960		32,601		857			(13,490)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/15/2021	09/15/2023	2,985	869,276	291.2125		26,516		16,020		406			(6,629)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/20/2021	09/20/2023	2,692	777,665	288.8517		23,719		14,330		539			(5,930)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/21/2021	09/21/2023	3,726	1,076,712	288.9493		32,841		19,841		740			(8,210)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/24/2021	09/22/2023	2,601	750,529	288.5636		22,841		13,800		550			(5,710)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/22/2021	09/22/2023	2,151	622,368	289.3413		18,974		11,463		406			(4,743)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/28/2021	09/28/2023	2,369	675,162	284.9491	20,568			12,427		860			(5,142)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/29/2021	09/29/2023	4,554	1,294,977	284.3788	39,455			23,838		1,793			(9,864)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/30/2021	09/29/2023	1,449	412,155	284.4434	12,552			7,583		566			(3,138)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/01/2021	09/29/2023	1,745	498,467	285.7111	15,172			9,799		573			(3,793)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/04/2021	10/04/2023	4,835	1,371,492	283.6333	41,798			26,994		2,153			(10,449)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/05/2021	10/05/2023	4,405	1,251,302	284.0856	38,126			24,623		1,857			(9,531)				
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			19,693		14,217			(7,623)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/08/2021	10/06/2023	2,207	626,538	283.9071	19,054			12,305		957			(4,763)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/06/2021	10/06/2023	4,073	1,158,189	284.3796	35,282			22,786		1,659			(8,820)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/07/2021	10/06/2023	2,600	740,015	284.5832	22,522			14,545		1,031			(5,630)				
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			33,242		21,808			(12,868)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/12/2021	10/12/2023	7,321	2,074,812	283.4122	63,137			40,776		3,480			(15,784)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/13/2021	10/13/2023	2,584	733,356	283.79	22,301			14,403		1,175			(5,575)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/15/2021	10/13/2023	6,840	1,947,536	284.7306	59,102			38,170		2,750			(14,775)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/14/2021	10/13/2023	1,778	506,768	285.0508	15,400			9,946		685			(3,850)				
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			24,129		13,962			(9,340)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/19/2021	10/19/2023	5,432	1,551,001	285.5126	47,110			30,425		2,027			(11,778)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/22/2021	10/20/2023	2,814	800,811	284.6185	24,266			15,672		1,186			(6,067)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/21/2021	10/20/2023	3,262	930,946	285.3516	28,226			18,229		1,250			(7,057)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/20/2021	10/20/2023	3,988	1,137,873	285.359	34,565			22,323		1,526			(8,641)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/25/2021	10/25/2023	1,390	396,452	285.1287	12,032			7,771		561			(3,008)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/26/2021	10/26/2023	5,603	1,597,686	285.1409	48,474			31,306		2,269			(12,118)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/27/2021	10/27/2023	2,915	830,864	285.0308	25,195			16,272		1,203			(6,299)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/28/2021	10/27/2023	2,761	789,668	286.0128	23,943			15,463		1,002			(5,986)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/29/2021	10/27/2023	4,038	1,156,032	286.2596	34,999			22,603		1,419			(8,750)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/01/2021	11/01/2023	1,341	384,522	286.8148	11,653			8,012		449			(2,913)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/02/2021	11/02/2023	3,705	1,066,384	287.8369	32,358			22,246		1,088			(8,090)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/03/2021	11/03/2023	3,144	907,037	288.5266	27,510			18,913		845			(6,877)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/05/2021	11/03/2023	1,945	566,670	291.4148	17,187			11,816		351			(4,297)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/08/2021	11/08/2023	2,887	841,401	291.4392	25,541			17,559		535			(6,385)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/09/2021	11/09/2023	4,275	1,246,591	291.5924	37,832			26,009		780			(9,458)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/10/2021	11/10/2023	1,630	470,197	288.4637	14,243			9,792		458			(3,561)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/11/2021	11/10/2023	1,551	447,582	288.6333	13,542			9,310		426			(3,385)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/12/2021	11/10/2023	2,395	693,277	289.4853	20,967			14,415		587			(5,242)				
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			81,231		26,275			(29,538)				
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			17,017		5,527			(6,188)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/15/2021	11/15/2023	1,434	414,869	289.2299	12,560			8,635		373			(3,140)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/16/2021	11/16/2023	4,422	1,281,537	289.8067	38,797			26,673		1,071			(9,699)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/17/2021	11/17/2023	1,524	441,626	289.7298	13,377			9,197		375			(3,344)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/18/2021	11/17/2023	1,592	461,971	290.1868	13,984			9,614		368			(3,496)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/23/2021	11/22/2023	3,496	1,006,160	287.7835	30,412			20,908		1,140			(7,603)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/22/2021	11/22/2023	3,300	951,303	288.3125	28,761			19,773		1,005			(7,190)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/24/2021	11/24/2023	3,216	926,575	288.112	28,004			19,253		1,015			(7,001)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/26/2021	11/24/2023	3,034	874,704	288.2783	26,476			18,203		937			(6,619)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/30/2021	11/30/2023	1,986	573,151	288.5795	17,349			11,928		607			(4,337)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/03/2021	12/01/2023	3,570	1,026,054	287.3919	31,015			22,615		1,277			(7,754)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/01/2021	12/01/2023	3,359	965,737	287.5318	29,241			21,321		1,180			(7,310)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/02/2021	12/01/2023	1,646	473,962	287.9991	14,350			10,464		545			(3,588)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/07/2021	12/07/2023	2,916	842,967	289.047	25,465			18,568		867			(6,366)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/09/2021	12/08/2023	1,599	461,528	288.6394	13,935			10,161		504			(3,484)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/10/2021	12/08/2023	3,106	897,820	289.0246	27,105			19,764		931			(6,776)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/14/2021	12/14/2023	9,515	2,741,447	288.1068	82,860			60,419		3,296			(20,715)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/16/2021	12/15/2023	4,916	1,419,191	288.6776	42,887			31,271		1,591			(10,722)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/17/2021	12/15/2023	2,356	681,100	289.0538	20,582			15,008		727			(5,146)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/15/2021	12/15/2023	4,019	1,163,372	289.4723	35,149			25,629		1,175			(8,787)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/20/2021	12/20/2023	4,604	1,328,273	288.4825	40,156			29,281		1,563			(10,039)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/21/2021	12/21/2023	7,755	2,240,828	288.9704	67,700			49,365		2,486			(16,925)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/22/2021	12/22/2023	1,395	404,107	289.7661	12,208			8,901		406			(3,052)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/23/2021	12/22/2023	1,295	375,355	289.8362	11,328			8,260		374			(2,832)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/28/2021	12/28/2023	10,639	3,089,433	290.3773	93,261			68,003		2,947			(23,315)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/31/2021	12/29/2023	1,273	368,418	289.3545	11,107			8,099		403			(2,777)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/30/2021	12/29/2023	2,226	644,895	289.7353	19,459			14,189		672			(4,865)				
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		14,480		4,659			(4,305)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/07/2022	01/05/2024	2,399	676,824	282.1404		20,358		15,692		1,838			(4,665)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/05/2022	01/05/2024	7,489	2,121,384	283.2848		63,943		49,289		5,043			(14,654)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/11/2022	01/11/2024	5,438	1,537,789	282.7769		46,292		35,683		3,957			(10,609)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/13/2022	01/12/2024	3,156	888,106	281.4397		26,711		20,589		2,672			(6,121)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/14/2022	01/12/2024	1,488	418,957	281.4806		12,577		9,695		1,254			(2,882)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/12/2022	01/12/2024	3,257	921,196	282.8437		27,716		21,364		2,360			(6,352)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/18/2022	01/18/2024	4,323	1,205,203	278.7913		36,167		27,879		4,942			(8,288)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/21/2022	01/19/2024	2,669	739,755	277.1273		22,194		17,108		3,630			(5,086)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/20/2022	01/19/2024	1,644	456,551	277.7849		13,700		10,560		2,090			(3,140)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/19/2022	01/19/2024	7,903	2,199,156	278.2841		65,997		50,872		9,548			(15,124)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/24/2022	01/22/2024	1,471	408,855	277.8618		12,274		9,461		1,871			(2,813)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/25/2022	01/23/2024	1,506	415,885	276.1462		12,481		9,621		2,281			(2,860)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/27/2022	01/26/2024	3,564	978,847	274.6515		29,293		22,580		6,289			(6,713)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/26/2022	01/26/2024	3,263	898,729	275.4673		26,972		20,791		5,319			(6,181)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/31/2022	01/31/2024	4,243	1,180,463	278.2374		35,343		27,244		5,312			(8,099)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/01/2022	02/01/2024	2,016	561,614	278.5122		16,821		13,667		2,461			(3,154)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/03/2022	02/02/2024	1,752	484,562	276.6455		14,492		11,775		2,585			(2,717)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/02/2022	02/02/2024	2,172	605,395	278.6846		18,135		14,734		2,612			(3,400)				
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		50,747		23,079			(11,711)				
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		17,171		8,922			(3,962)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/08/2022	02/08/2024	7,326	2,025,481	276.4934		60,440		49,108		11,124			(11,333)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/11/2022	02/09/2024	4,902	1,351,355	275.6831		40,149		32,621		8,070			(7,528)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/10/2022	02/09/2024	5,667	1,563,582	275.8976		46,413		37,711		9,139			(8,703)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/09/2022	02/09/2024	1,304	362,020	277.6104		10,800		8,775		1,778			(2,025)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/15/2022	02/15/2024	10,284	2,840,077	276.1723		84,390		68,567		16,363			(15,823)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/18/2022	02/16/2024	6,342	1,746,254	275.3559		51,951		42,210		10,935			(9,741)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/17/2022	02/16/2024	5,330	1,468,924	275.5773		43,709		35,514		8,999			(8,195)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/16/2022	02/16/2024	2,130	588,258	276.1628		17,498		14,217		3,400			(3,281)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/18/2022	02/16/2024	2,342	4,230,354	1806.31		151,870		123,394		81,495			(28,476)				
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		16,021		10,600			(3,697)				
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		21,728		14,394			(5,014)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/22/2022	02/22/2024	4,249	1,167,514	274.7915		34,713		28,204		7,822			(6,509)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/23/2022	02/23/2024	3,512	960,957	273.6128		28,557		23,202		7,225			(5,354)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/25/2022	02/23/2024	2,165	596,603	275.5489		17,729		14,405		3,720			(3,324)				
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		4,187		3,264			(966)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/03/2022	03/01/2024	1,307	360,863	276.0267		10,740		9,174		2,178			(1,566)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/02/2022	03/01/2024	2,863	791,867	276.6316		23,589		20,149		4,503			(3,440)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/01/2022	03/01/2024	3,874	1,074,971	277.499		32,158		27,468		5,605			(4,690)				
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		30,947		18,776			(5,284)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/04/2022	03/04/2024	6,997	1,931,942	276.1283		57,634		49,229		11,618			(8,405)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/07/2022	03/07/2024	5,324	1,460,829	274.4079		43,539		37,189		10,436			(6,349)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/10/2022	03/08/2024	2,220	606,866	273.4191		18,008		15,381		4,767			(2,626)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/08/2022	03/08/2024	3,035	830,329	273.5975		24,721		21,116		6,415			(3,605)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/09/2022	03/08/2024	2,177	597,228	274.3305		17,739		15,152		4,306			(2,587)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/14/2022	03/14/2024	1,614	436,941	270.7896		12,938		11,051		4,406			(1,887)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/15/2022	03/15/2024	7,931	2,154,051	271.6055		63,784		54,482		20,225			(9,302)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/16/2022	03/15/2024	3,666	997,899	272.2253		29,483		25,183		8,858			(4,300)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/17/2022	03/15/2024	2,726	743,374	272.73		21,953		18,752		6,301			(3,202)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/18/2022	03/18/2024	1,833	501,591	273.5841		14,817		12,657		3,950			(2,161)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/21/2022	03/21/2024	3,498	951,351	271.9482		28,016		23,931		8,745			(4,086)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/23/2022	03/22/2024	3,941	1,071,575	271.9347		31,548		26,947		9,878			(4,601)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/22/2022	03/22/2024	4,273	1,162,713	272.0861		34,212		29,222		10,572			(4,989)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/25/2022	03/25/2024	2,841	770,349	271.1313		22,611		19,313		7,664			(3,297)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/28/2022	03/28/2024	2,745	744,816	271.381		21,836		18,651		7,281			(3,184)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/31/2022	03/28/2024	5,231	1,423,196	272.0826		41,670		35,593		13,070			(6,077)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/30/2022	03/28/2024	2,708	736,967	272.145		21,592		18,443		6,730			(3,149)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/29/2022	03/28/2024	3,246	883,837	272.2893		25,895		22,118		7,968			(3,776)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/01/2022	04/01/2024	3,643	988,960	271.4462		28,940		25,925		9,672			(3,015)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/04/2022	04/04/2024	2,090	568,190	271.8109		16,636		14,903		5,405			(1,733)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/07/2022	04/05/2024	3,399	915,505	269.3317		26,746		23,960		10,815			(2,786)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/06/2022	04/05/2024	2,643	711,851	269.3737		20,809		18,641		8,379			(2,168)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/05/2022	04/05/2024	6,511	1,760,050	270.3087		51,446		46,087		19,123			(5,359)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/08/2022	04/08/2024	1,342	360,370	268.4943		10,527		9,431		4,586			(1,097)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/14/2022	04/12/2024	2,730	730,085	267.4273		21,333		19,111		10,196			(2,222)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/12/2022	04/12/2024	4,667	1,251,660	268.2161		36,644		32,827		16,382			(3,817)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/13/2022	04/12/2024	1,820	489,420	268.903		14,335		12,842		6,050			(1,493)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/18/2022	04/18/2024	5,236	1,398,772	267.1531		40,907		36,646		20,114			(4,261)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/21/2022	04/19/2024	3,676	975,862	265.4538		28,375		25,419		16,081			(2,956)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/20/2022	04/19/2024	8,265	2,205,898	266.8897		64,339		57,637		32,437			(6,702)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/19/2022	04/19/2024	5,834	1,558,038	267.0595		45,443		40,710		22,600			(4,734)				
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		44,686		20,755			(5,196)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/25/2022	04/25/2024	3,434	913,100	265.8844		26,606		23,834		14,638			(2,771)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/27/2022	04/26/2024	2,750	728,618	264.9327		21,233		19,021		12,592			(2,212)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/26/2022	04/26/2024	6,040	1,601,232	265.1198		46,772		41,900		27,275			(4,872)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/29/2022	04/29/2024	3,085	815,038	264.2158		23,696		21,228		14,923			(2,468)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/02/2022	05/02/2024	3,344	883,712	264.2455		25,687		24,081		16,189			(1,605)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/05/2022	05/03/2024	1,691	445,248	263.3782		12,930		12,121		8,714			(808)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/03/2022	05/03/2024	3,299	872,019	264.3181		25,347		23,763		15,902			(1,584)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/06/2022	05/06/2024	2,668	701,108	262.7869		20,376		19,102		14,373			(1,273)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/09/2022	05/09/2024	3,629	951,617	262.2088		27,740		26,006		20,401			(1,734)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/10/2022	05/10/2024	5,896	1,550,190	262.9025		45,176		42,352		31,616			(2,823)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/12/2022	05/10/2024	3,481	916,173	263.2147		26,696		25,028		18,260			(1,669)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/13/2022	05/13/2024	3,006	791,910	263.4538		23,092		21,649		15,547			(1,443)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/16/2022	05/16/2024	4,553	1,199,683	263.4865		34,991		32,804		23,556			(2,187)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/18/2022	05/17/2024	5,065	1,331,003	262.7979		38,730		36,309		27,514			(2,421)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/19/2022	05/17/2024	1,534	403,425	263.0704		11,743		11,009		8,175			(734)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/17/2022	05/17/2024	4,436	1,168,452	263.3919		33,997		31,872		23,123			(2,125)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/20/2022	05/20/2024	1,850	487,538	263.4978		14,217		13,328		9,598			(889)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/24/2022	05/24/2024	5,751	1,514,584	263.3671		44,227		41,463		30,207			(2,764)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/25/2022	05/24/2024	7,199	1,900,497	264.0077		55,479		52,012		36,154			(3,467)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/26/2022	05/24/2024	1,851	489,940	264.7558		14,291		13,397		8,814			(893)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/27/2022	05/24/2024	2,494	662,592	265.6286		19,309		18,102		11,157			(1,207)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/01/2022	05/31/2024	9,008	2,374,581	263.6059		69,050		67,612		46,812			(1,439)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/31/2022	05/31/2024	3,730	987,259	264.6771		28,779		26,980		17,980			(1,799)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/02/2022	05/31/2024	2,940	778,359	264.7547		22,619		22,148		14,093			(471)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/08/2022	06/07/2024	8,600	2,266,062	263.4888		65,736		64,367		45,321			(1,370)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/07/2022	06/07/2024	8,888	2,346,740	264.039		68,166		66,746		45,084			(1,420)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/10/2022	06/10/2024	5,458	1,418,762	259.9505		40,928		40,076		36,483			(853)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/14/2022	06/14/2024	4,862	1,245,860	256.2676		35,709		34,965		40,900			(744)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/15/2022	06/14/2024	7,562	1,945,522	257.2649		55,953		54,788		59,922			(1,166)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/17/2022	06/17/2024	2,698	694,640	257.4195		19,979		19,563		21,215			(416)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/21/2022	06/21/2024	12,165	3,133,254	257.5612		90,125		88,247		95,023			(1,878)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/22/2022	06/21/2024	1,689	436,310	258.3952		12,576		12,314		12,532			(262)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/24/2022	06/24/2024	3,370	875,128	259.6989		25,265		24,739		23,093			(526)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/27/2022	06/27/2024	1,954	506,553	259.1817		14,612		14,307		13,862			(304)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/28/2022	06/28/2024	3,593	928,826	258.5095		26,798		26,239		26,584			(558)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/29/2022	06/28/2024	2,815	729,130	259.009		21,046		20,607		20,194			(438)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/30/2022	06/28/2024	2,006	520,432	259.4735		15,043		14,730		13,976			(313)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/01/2021	07/01/2022	3,162	9,794,007	3097.64	109,070			4,545					(54,535)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/06/2021	07/06/2022	6,113	18,901,516	3091.79	256,040			10,668					(128,020)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/06/2021	07/06/2022	9,339	40,562,649	4343.54	487,660			20,319					(243,830)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/07/2021	07/07/2022	5,536	17,173,962	3102.51	211,804			8,825					(105,902)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/07/2021	07/07/2022	9,657	42,085,306	4358.13	505,941			21,081					(252,971)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/09/2021	07/09/2022	8,259	36,087,448	4369.55	384,117			16,005					(192,059)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/09/2021	07/10/2022	8,023	35,055,002	4369.55	393,277			16,387					(196,638)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/09/2021	07/11/2022	5,457	23,846,395	4369.55	274,195			11,425					(137,098)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/13/2020	07/13/2022	384	642,123	1671.205	18,686			389		40,477			(4,671)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/13/2021	07/13/2022	2,551	4,626,280	1813.764	87,848			3,660		215			(43,924)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/13/2021	07/13/2022	4,866	15,088,004	3100.79	203,255			8,469		3			(101,628)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/14/2021	07/14/2022	2,488	4,514,827	1814.546	88,353			3,681		242			(44,177)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/14/2021	07/14/2022	5,449	16,903,473	3102.19	214,085			8,920		2			(107,043)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/15/2021	07/15/2022	3,398	10,548,540	3104.3	121,705			5,071					(60,853)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/19/2021	07/19/2022	2,643	4,760,642	1801.276	118,179			4,924		3,001			(59,090)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/20/2020	07/20/2022	699	1,173,342	1677.845	34,144			711		69,091			(8,536)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/20/2021	07/20/2022	2,737	4,959,594	1812.375	112,799			4,700		1,057			(56,399)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/20/2021	07/20/2022	4,185	12,968,788	3098.52	157,688			6,570		4			(78,844)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/22/2021	07/22/2022	5,032	15,592,832	3098.95	182,611			7,609		16			(91,305)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/28/2021	07/28/2022	4,792	14,898,928	3109.31	177,389			7,391		14			(88,695)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/30/2021	07/29/2022	8,616	15,717,400	1824.242	390,309			16,263		2,632			(195,154)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/30/2021	07/29/2022	7,153	22,311,225	3119.03	283,189			11,800		78			(141,594)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/29/2021	07/29/2022	4,079	12,739,640	3122.97	153,130			6,380		9			(76,565)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/30/2021	08/01/2022	2,692	4,910,729	1824.242	119,808			4,992		1,089			(59,904)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/30/2021	08/01/2022	3,350	10,448,723	3119.03	148,555			6,190		61			(74,278)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/03/2021	08/03/2022	2,036	3,722,668	1828.799	89,928			11,241		643			(44,964)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/03/2021	08/03/2022	4,101	12,823,514	3126.9	167,282			20,910		45			(83,641)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/04/2021	08/04/2022	5,559	17,313,463	3114.39	212,423			26,553		75			(106,212)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/09/2021	08/09/2022	6,658	29,512,642	4432.35	350,000			43,750					(175,000)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/11/2021	08/11/2022	4,318	13,575,174	3143.64	156,209			19,526		15			(78,105)				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/12/2021	08/12/2022	3,467	6,373,713	1838.432	150,892			18,862		964			(75,446)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/12/2021	08/12/2022	3,510	11,033,233	3143.53	120,470			15,059		2			(60,235)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/13/2021	08/12/2022	7,285	22,928,814	3147.54	286,467			35,808		58			(143,233)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/13/2021	08/15/2022	3,047	9,590,212	3147.54	144,416			18,052		101			(72,208)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/17/2021	08/17/2022	4,501	14,146,485	3142.84	187,449			23,431		127			(93,724)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/18/2020	08/18/2022	659	1,114,893	1691.319	34,896			2,181		56,505			(8,724)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/19/2021	08/19/2022	2,290	4,185,084	1827.672	107,393			13,424		2,163			(53,697)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/20/2021	08/19/2022	6,473	11,865,429	1832.982	270,052			33,756		4,197			(135,026)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/19/2021	08/19/2022	3,681	11,503,564	3125.17	145,207			18,151		128			(72,603)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/20/2021	08/19/2022	7,042	22,070,903	3134.27	277,046			34,631		256			(138,523)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/20/2021	08/22/2022	1,995	3,655,886	1832.982	91,772			11,471		1,502			(45,886)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/20/2021	08/22/2022	4,000	12,536,862	3134.27	186,460			23,308		471			(93,230)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/24/2021	08/24/2022	4,917	15,423,412	3136.9	200,058			25,007		172			(100,029)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/26/2021	08/26/2022	3,051	5,587,847	1831.706	146,304			18,288		2,984			(73,152)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/27/2021	08/26/2022	6,918	12,710,039	1837.121	300,547			37,568		4,741			(150,273)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/26/2021	08/26/2022	3,388	10,611,646	3132.25	131,200			16,400		102			(65,600)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/27/2021	08/26/2022	8,021	25,199,171	3141.55	310,346			38,793		308			(155,173)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/27/2021	08/29/2022	1,367	2,511,545	1837.121	62,874			7,859		1,079			(31,437)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/27/2021	08/29/2022	2,937	9,225,587	3141.55	126,841			15,855		216			(63,421)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/02/2020	09/02/2022	569	967,975	1701.983	29,523			3,075		42,932			(7,381)				

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S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/03/2021	09/03/2022	4,354	19,747,230	4535.43	216,172			45,036					(108,086)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/03/2021	09/04/2022	6,321	28,668,316	4535.43	332,426			69,255					(166,213)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/03/2021	09/05/2022	4,909	22,265,228	4535.43	258,939			53,946					(129,469)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/03/2021	09/06/2022	4,925	22,336,525	4535.43	281,855			58,720					(140,927)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/08/2020	09/08/2022	220	371,278	1686.401	11,287			1,176		20,019			(2,822)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/08/2021	09/08/2022	2,403	4,403,996	1832.384	96,219			20,046		3,508			(48,110)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/08/2021	09/08/2022	4,060	12,721,181	3133.67	161,048			33,552		609			(80,524)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/08/2021	09/08/2022	5,439	24,553,662	4514.07	301,396			62,791					(150,698)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/10/2021	09/09/2022	7,316	13,334,073	1822.57	316,053			65,844		18,157			(158,027)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/09/2021	09/09/2022	2,463	4,500,770	1827.495	113,471			23,640		4,828			(56,735)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/10/2021	09/09/2022	7,912	24,660,333	3116.93	313,353			65,282		2,410			(156,676)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/10/2021	09/10/2022	6,842	30,506,051	4458.58	353,817			73,712					(176,908)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/10/2021	09/11/2022	6,120	27,286,527	4458.58	327,343			68,197					(163,672)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/10/2021	09/12/2022	1,910	3,480,992	1822.57	83,037			17,299		5,020			(41,518)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/10/2021	09/12/2022	3,323	10,357,015	3116.93	135,479			28,225		1,051			(67,740)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/10/2021	09/12/2022	5,332	23,774,502	4458.58	270,244			56,301					(135,122)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/13/2021	09/13/2022	2,376	4,333,417	1823.501	119,602			24,917		6,328			(59,801)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/14/2020	09/14/2022	339	574,181	1694.198	17,398			1,812		28,258			(4,349)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/15/2021	09/15/2022	2,343	4,273,551	1823.951	95,826			19,964		6,179			(47,913)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/15/2021	09/15/2022	5,511	17,192,159	3119.34	220,101			45,854		1,864			(110,051)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/17/2021	09/16/2022	6,844	12,400,313	1811.722	301,601			62,834		31,840			(150,801)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/17/2021	09/16/2022	8,708	26,980,814	3098.42	333,059			69,387		6,023			(166,529)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/16/2021	09/16/2022	4,781	14,888,026	3113.97	178,180			37,121		1,176			(89,090)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/17/2021	09/17/2022	7,003	31,045,152	4432.99	356,374			74,245					(178,187)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/17/2021	09/18/2022	8,310	36,837,552	4432.99	421,939			87,904					(210,970)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/17/2021	09/19/2022	2,112	3,825,976	1811.722	87,547			18,239		10,237			(43,774)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/17/2021	09/19/2022	4,697	14,552,902	3098.42	229,011			47,711		7,965			(114,505)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/17/2021	09/19/2022	7,106	31,499,189	4432.99	360,949			75,198					(180,475)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/20/2021	09/20/2022	2,518	4,531,548	1799.726	113,969			23,743		20,320			(56,984)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/21/2021	09/21/2022	2,956	5,310,529	1796.643	132,622			27,630		26,412			(66,311)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/21/2021	09/21/2022	4,908	15,081,199	3072.68	207,126			43,151		11,885			(103,563)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/22/2021	09/22/2022	3,422	6,165,517	1801.966	145,071			30,223		25,219			(72,535)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/22/2021	09/22/2022	5,941	18,307,462	3081.77	228,798			47,666		8,030			(114,399)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/22/2021	09/22/2022	7,318	32,168,716	4395.64	411,660			85,763					(205,830)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/24/2021	09/23/2022	7,045	12,750,712	1809.83	311,640			64,925		39,314			(155,820)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/23/2021	09/23/2022	3,257	5,895,526	1809.923	145,332			30,278		18,050			(72,666)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/23/2021	09/23/2022	3,953	12,234,603	3095.39	146,482			30,517		3,002			(73,241)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/24/2021	09/26/2022	1,657	2,999,659	1809.83	74,953			15,615		9,602			(37,477)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/27/2021	09/27/2022	2,371	4,291,525	1810.246	118,446			24,676		14,178			(59,223)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/27/2021	09/27/2022	2,516	7,791,004	3095.99	102,625			21,380		2,795			(51,313)				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/28/2020	09/28/2022	530	893,913	1687.158	27,086			2,821		47,979			(6,771)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/28/2021	09/28/2022	2,536	4,562,592	1799.459	110,252			22,969		21,971			(55,126)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/29/2021	09/29/2022	2,777	5,011,003	1804.149	114,192			23,790		20,247			(57,096)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/29/2021	09/29/2022	6,634	20,469,137	3085.6	264,276			55,058		11,845			(132,138)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/01/2021	09/30/2022	7,908	14,193,914	1794.901	343,375			100,151		79,518			(171,687)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/30/2021	09/30/2022	4,977	15,231,468	3060.17	179,777			37,454		12,016			(89,888)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/01/2021	09/30/2022	8,166	25,068,014	3069.83	325,807			95,027		25,681			(162,903)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/01/2021	10/03/2022	1,252	2,247,453	1794.901	56,062			16,351		13,393			(28,031)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/01/2021	10/03/2022	4,801	14,738,544	3069.83	187,651			54,731		13,013			(93,825)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/04/2021	10/04/2022	1,660	2,974,047	1792.02	74,335			21,681		19,691			(37,168)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/04/2021	10/04/2022	4,357	13,353,411	3064.93	189,463			55,260		20,413			(94,731)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/06/2021	10/06/2022	2,677	4,815,528	1798.881	96,069			28,020		24,094			(48,035)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/06/2021	10/06/2022	6,871	21,139,064	3076.77	257,225			75,024		15,666			(128,612)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/07/2020	10/07/2022	380	645,756	1698.641	19,696			2,872		30,293			(4,924)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/08/2021	10/07/2022	7,571	23,339,836	3082.74	281,785			82,187		16,524			(140,893)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/07/2021	10/07/2022	4,341	13,398,143	3086.41	154,701			45,121		6,937			(77,350)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/08/2021	10/10/2022	3,368	10,383,948	3082.74	141,849			41,373		10,713			(70,925)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/11/2021	10/11/2022	2,305	4,147,632	1799.614	100,930			29,438		22,418			(50,465)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/11/2021	10/11/2022	6,241	27,219,629	4361.19	337,500			98,437					(168,750)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/12/2021	10/12/2022	3,777	6,795,209	1799.315	157,441			45,920		36,538			(78,720)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/12/2021	10/12/2022	5,076	15,621,647	3077.62	200,786			58,563		14,969			(100,393)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/13/2021	10/13/2022	3,436	6,188,842	1801.319	136,411			39,787		30,933			(68,206)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/13/2021	10/13/2022	4,809	14,815,134	3081.02	185,137			53,998		13,281			(92,569)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/14/2020	10/14/2022	863	1,469,992	1703.181	45,423			6,624		65,262			(11,356)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/14/2021	10/14/2022	4,509	14,000,816	3105.35	162,013			47,254		4,752			(81,007)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/15/2021	10/15/2022	6,240	27,901,672	4471.37	373,331			108,888					(186,666)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/15/2021	10/16/2022	7,150	31,972,324	4471.37	428,450			124,965					(214,225)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/15/2021	10/17/2022	5,987	26,772,060	4471.37	346,782			101,145					(173,391)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/19/2021	10/19/2022	6,419	29,013,443	4519.63	414,074			120,772					(207,037)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/20/2021	10/20/2022	6,158	19,221,996	3121.46	240,852			70,249		7,272			(120,426)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/20/2021	10/20/2022	7,565	34,317,084	4536.19	497,103			144,988					(248,551)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/21/2021	10/21/2022	3,675	11,470,310	3120.79	131,728			38,421		2,495			(65,864)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/22/2021	10/21/2022	8,578	26,808,766	3125.17	344,723			100,544		9,456			(172,361)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/22/2021	10/24/2022	3,300	10,312,290	3125.17	132,752			38,719		3,485			(66,376)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/26/2021	10/26/2022	4,123	12,912,298	3131.64	164,671			48,029		4,113			(82,335)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/27/2021	10/27/2022	3,053	5,564,785	1822.753	117,311			34,216		15,572			(58,655)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/27/2021	10/27/2022	5,857	18,260,841	3117.85	238,784			69,645		10,293			(119,392)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/29/2021	10/28/2022	8,566	15,693,274	1832.083	377,729			110,171		32,746			(188,864)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/28/2021	10/28/2022	4,708	14,752,768	3133.66	178,138			51,957		3,922			(89,069)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/29/2021	10/28/2022	9,421	29,523,251	3133.88	360,499			105,146		9,113			(180,250)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/29/2021	10/31/2022	1,981	3,629,650	1832.083	91,538			26,699		7,936			(45,769)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/29/2021	10/31/2022	4,898	15,350,608	3133.88	206,770			60,308		6,192			(103,385)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/01/2021	11/01/2022	3,254	5,974,906	1836.018	155,450			58,294		11,668			(77,725)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/01/2021	11/01/2022	4,234	13,296,875	3140.67	183,129			68,674		4,440			(91,565)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/02/2020	11/02/2022	818	1,380,768	1688.248	42,942			8,052		73,860			(10,735)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/02/2021	11/02/2022	2,695	4,960,240	1840.557	110,429			41,411		8,006			(55,215)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/02/2021	11/02/2022	3,835	12,073,373	3148.38	158,353			59,382		2,984			(79,177)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/03/2021	11/03/2022	2,735	5,046,003	1845.082	105,299			39,487		6,707			(52,649)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/04/2020	11/04/2022	870	1,473,003	1692.44	46,252			8,672		75,182			(11,563)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/04/2021	11/04/2022	2,240	4,132,198	1844.511	93,213			34,955		5,738			(46,607)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/04/2021	11/04/2022	3,999	12,618,603	3155.2	161,511			60,567		2,391			(80,755)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/08/2021	11/08/2022	3,778	6,982,049	1848.241	165,198			61,949		9,111			(82,599)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/09/2021	11/09/2022	3,024	5,589,729	1848.178	129,203			48,451		7,480			(64,601)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/11/2021	11/11/2022	2,419	4,469,272	1847.773	106,954			40,108		6,296			(53,477)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/11/2021	11/11/2022	3,161	9,992,542	3160.81	119,972			44,990		1,320			(59,986)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/16/2020	11/16/2022	875	1,510,021	1726.354	45,452			8,522		49,558			(11,363)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/19/2021	11/18/2022	7,502	23,706,546	3160.01	294,317			110,369		6,846			(147,159)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/19/2021	11/21/2022	3,323	10,500,726	3160.01	151,880			56,955		4,626			(75,940)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/23/2021	11/23/2022	3,069	5,687,962	1853.185	140,440			52,665		7,809			(70,220)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/23/2021	11/23/2022	3,746	11,876,851	3170.23	158,436			59,413		2,797			(79,218)				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/26/2021	11/25/2022	6,346	11,623,985	1831.668	282,025			105,759		33,274			(141,012)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/26/2021	11/25/2022	2,165	6,782,624	3133.41	74,968			28,113		2,442			(37,484)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/26/2021	11/28/2022	1,483	2,716,868	1831.668	69,845			26,192		8,268			(34,922)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/26/2021	11/28/2022	2,206	6,911,732	3133.41	118,406			44,402		8,873			(59,203)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/30/2020	11/30/2022	663	1,141,575	1721.686	35,046			6,571		40,636			(8,762)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/30/2021	11/30/2022	2,670	4,835,390	1811.23	111,930			41,974		26,174			(55,965)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/30/2021	11/30/2022	3,451	10,692,771	3098.62	141,487			53,057		18,003			(70,743)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/04/2020	12/02/2022	1,229	2,124,537	1728.884	65,648			15,044		68,243			(16,412)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/03/2021	12/02/2022	7,628	13,914,195	1824.076	314,644			144,212		53,137			(157,322)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/02/2021	12/02/2022	3,822	11,914,019	3117.37	127,047			58,230		7,978			(63,524)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/03/2021	12/02/2022	7,896	24,640,125	3120.6	308,935			141,595		21,764			(154,467)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/03/2021	12/05/2022	451	822,691	1824.076	21,390			9,804		3,413			(10,695)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/03/2021	12/05/2022	3,832	11,959,500	3120.6	180,254			82,617		15,621			(90,127)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/04/2020	12/06/2022	1,489	2,573,759	1728.884	79,529			18,225		83,019			(19,882)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/06/2021	12/06/2022	3,584	6,568,658	1832.539	157,851			72,348		20,791			(78,925)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/07/2020	12/07/2022	1,427	2,461,887	1724.827	76,811			17,602		84,328			(19,203)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/08/2021	12/08/2022	2,415	4,439,711	1838.442	72,186			33,085		10,349			(36,093)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/08/2021	12/08/2022	6,213	19,541,137	3145.18	275,247			126,155		15,689			(137,624)				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/11/2020	12/09/2022	2,220	3,829,228	1724.798	118,706			27,203		131,461			(29,677)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/10/2021	12/09/2022	7,617	14,031,789	1842.122	340,881			156,237		33,549			(170,440)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/10/2021	12/09/2022	6,317	19,907,105	3151.52	254,774			116,771		11,112			(127,387)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/10/2021	12/12/2022	2,463	4,538,029	1842.122	108,465			49,713		11,100			(54,232)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/10/2021	12/12/2022	4,163	13,119,266	3151.52	178,392			81,763		7,867			(89,196)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/11/2020	12/13/2022	648	1,116,971	1724.798	34,626			7,935		38,488			(8,657)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/13/2021	12/13/2022	2,542	4,683,389	1842.736	116,473			53,383		11,442			(58,236)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/14/2021	12/14/2022	3,425	6,300,900	1839.858	154,242			70,694		16,867			(77,121)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/14/2021	12/14/2022	4,878	15,353,353	3147.75	203,189			93,128		10,164			(101,594)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/15/2020	12/15/2022	467	806,814	1726.286	25,011			5,732		27,269			(6,253)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/15/2021	12/15/2022	2,198	4,056,341	1845.071	80,052			36,690		8,892			(40,026)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/17/2021	12/16/2022	8,747	27,481,265	3141.97	344,603			157,943		19,959			(172,302)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/16/2021	12/16/2022	5,518	17,443,703	3161.13	224,871			103,066		7,885			(112,436)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/17/2021	12/19/2022	3,469	10,898,141	3141.97	156,727			71,833		10,758			(78,363)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/20/2021	12/20/2022	2,557	4,675,883	1828.978	104,109			47,717		17,614			(52,055)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/21/2020	12/21/2022	742	1,278,681	1723.079	39,767			9,113		45,453			(9,942)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/21/2021	12/21/2022	2,620	4,807,219	1835.156	119,138			54,605		15,870			(59,569)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/21/2021	12/21/2022	3,169	9,950,537	3139.79	128,193			58,755		8,862			(64,096)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/22/2021	12/22/2022	2,175	3,998,813	1838.506	83,745			38,383		11,409			(41,872)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/22/2021	12/22/2022	8,122	25,547,754	3145.53	355,895			163,118		23,446			(177,947)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/23/2021	12/23/2022	6,725	12,389,414	1842.373	295,122			135,264		32,871			(147,561)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/23/2021	12/23/2022	9,769	30,792,709	3152.17	371,913			170,460		18,005			(185,956)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/27/2021	12/27/2022	2,882	9,124,159	3165.85	137,990			63,246		6,870			(68,995)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/28/2021	12/28/2022	6,904	21,883,806	3169.84	310,829			142,463		12,971			(155,414)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/29/2020	12/29/2022	778	1,339,596	1722.352	41,661			9,547		48,420			(10,415)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/31/2020	12/30/2022	1,331	2,301,100	1728.779	71,334			16,347		76,157			(17,834)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/31/2021	12/30/2022	6,330	11,750,715	1856.306	290,578			133,182		22,091			(145,289)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/30/2021	12/30/2022	7,470	23,699,309	3172.62	328,589			150,603		12,439			(164,294)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/31/2020	01/03/2023	445	769,941	1728.779	23,868			5,470		25,581			(5,967)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/03/2022	01/03/2023	2,444	7,745,496	3169.71		108,413		58,724		5,925			(49,689)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/03/2022	01/03/2023	4,097	19,649,554	4796.56		294,303		159,414					(134,889)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/04/2022	01/04/2023	2,479	4,609,785	1859.631		112,257		60,806		8,145			(51,451)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/04/2022	01/04/2023	4,609	14,666,799	3181.88		193,618		104,876		7,306			(88,741)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/05/2022	01/05/2023	2,639	4,901,314	1857.24		121,313		65,711		9,505			(55,602)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/05/2022	01/05/2023	7,207	22,903,997	3177.81		320,794		173,763		14,273			(147,031)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/05/2022	01/05/2023	7,545	35,466,197	4700.58		576,688		312,373					(264,315)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/06/2021	01/06/2023	725	1,258,068	1736.378	39,000			10,563		37,580			(9,750)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/06/2022	01/06/2023	2,101	3,897,634	1855.247		82,112		44,477		7,686			(37,635)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/07/2022	01/06/2023	7,916	14,689,438	1855.661		328,642		178,014		29,644			(150,627)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/06/2022	01/06/2023	3,190	10,126,670	3174.41		124,191		67,270		4,536			(56,921)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/07/2022	01/06/2023	6,880	21,844,841	3175.14		284,761		154,246		11,221			(130,516)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/07/2022	01/09/2023	1,322	2,453,295	1855.661		58,594		31,739		5,154			(26,856)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/07/2022	01/09/2023	2,287	7,262,930	3175.14		104,556		56,634		4,765			(47,921)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/10/2022	01/10/2023	2,478	4,585,285	1850.286		103,741		56,193		11,283			(47,548)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/11/2022	01/11/2023	2,566	4,758,063	1854.357		118,417		64,142		10,694			(54,274)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/11/2022	01/11/2023	3,226	10,234,848	3172.97		145,375		78,745		6,984			(66,630)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/12/2021	01/12/2023	640	1,115,003	1741.312	34,900			9,452		31,165			(8,725)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/12/2022	01/12/2023	1,886	3,498,579	1854.6		66,434		35,985		7,151			(30,449)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/15/2021	01/13/2023	2,211	3,838,179	1735.766	117,832			31,913		116,607			(29,458)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/14/2022	01/13/2023	10,778	19,943,883	1850.38		424,150		229,748		49,026			(194,402)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/13/2022	01/13/2023	2,549	4,725,361	1853.577		115,968		62,816		10,855			(53,152)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/14/2022	01/13/2023	8,332	26,381,452	3166.21		346,224		187,538		19,086			(158,686)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/13/2022	01/13/2023	4,726	14,990,614	3171.67		191,329		103,637		8,605			(87,693)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/15/2021	01/17/2023	547	950,077	1735.766	29,167			7,899		28,993			(7,292)				

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/14/2022	01/17/2023	1,994	3,689,863	1850.38		87,083		47,170		9,767			(39,913)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/14/2022	01/17/2023	2,947	9,331,755	3166.21		144,752		78,407		10,156			(66,345)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/15/2021	01/18/2023	648	1,123,993	1735.766	34,507			9,346		34,338			(8,627)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/18/2022	01/18/2023	965	1,778,906	1843.01		39,305		21,290		5,705			(18,015)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/18/2022	01/18/2023	5,499	25,167,477	4577.11		382,052		206,945					(175,107)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/19/2022	01/19/2023	3,535	6,498,981	1838.307		128,336		69,516		22,006			(58,821)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/21/2022	01/20/2023	7,169	13,060,846	1821.746		293,488		158,973		71,904			(134,515)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/20/2022	01/20/2023	1,088	1,988,580	1828.522		45,779		24,797		9,239			(20,982)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/20/2022	01/20/2023	3,854	12,057,524	3128.91		131,583		71,274		13,750			(60,309)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/21/2022	01/23/2023	1,312	2,389,693	1821.746		62,371		33,784		14,370			(28,587)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/24/2022	01/24/2023	2,079	3,791,829	1823.596		91,866		49,761		21,443			(42,105)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/25/2022	01/25/2023	2,293	4,167,958	1817.361		89,376		48,412		25,615			(40,964)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/26/2022	01/26/2023	2,621	4,744,917	1810.296		92,041		49,856		31,949			(42,186)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/29/2021	01/27/2023	1,892	3,250,560	1717.956	101,417			27,467		127,226			(25,354)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/27/2022	01/27/2023	3,523	6,380,643	1811.39		145,362		78,738		46,212			(66,624)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/28/2022	01/27/2023	6,910	12,571,839	1819.345		286,768		155,333		76,150			(131,436)				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/27/2022	01/27/2023	3,466	10,744,886	3099.7		128,869		69,804		26,863			(59,065)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/28/2022	01/27/2023	7,224	22,489,498	3113.33		292,034		158,185		49,283			(133,849)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/28/2022	01/30/2023	951	1,730,270	1819.345		45,506		24,649		11,406			(20,857)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/28/2022	01/30/2023	2,758	8,585,424	3113.33		143,963		77,980		28,956			(65,983)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/29/2021	01/31/2023	882	1,515,092	1717.956	47,422			12,844		59,468			(11,856)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/31/2022	01/31/2023	2,522	4,605,479	1825.99		114,085		61,796		25,089			(52,289)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/01/2021	02/01/2023	702	1,207,976	1721.431	38,172			11,929		45,408			(9,543)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/01/2022	02/01/2023	2,614	4,781,762	1829.53		119,360		74,600		24,004			(44,760)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/02/2022	02/02/2023	4,672	14,674,819	3140.97		209,732		131,082		26,261			(78,649)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/05/2021	02/03/2023	2,182	3,786,900	1735.135	115,879			36,212		118,740			(28,970)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/04/2022	02/03/2023	7,873	14,334,723	1820.86		346,308		216,442		88,093			(129,865)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/04/2022	02/03/2023	9,105	28,371,636	3116.03		369,075		230,672		60,930			(138,403)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/03/2022	02/03/2023	4,125	12,911,525	3130.3		157,848		98,655		20,046			(59,193)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/04/2022	02/06/2023	1,083	1,972,301	1820.86		53,449		33,406		12,976			(20,044)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/04/2022	02/06/2023	3,592	11,192,762	3116.03		178,220		111,388		33,929			(66,833)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/05/2021	02/07/2023	501	868,713	1735.135	26,583			8,307		27,352			(6,646)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/08/2021	02/08/2023	1,082	1,881,772	1739.6	59,276			18,524		55,705			(14,819)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/08/2022	02/08/2023	3,802	6,938,287	1824.69		143,571		89,732		37,020			(53,839)				

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/08/2022	02/08/2023	3,272	10,217,939	3122.64		147,406		92,129		26,033			(55,277)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/09/2022	02/09/2023	2,771	5,076,672	1832.28		108,157		67,598		23,184			(40,559)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/09/2022	02/09/2023	6,189	19,404,910	3135.64		285,349		178,343		41,556			(107,006)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/12/2021	02/10/2023	1,270	2,211,089	1740.977	69,207			21,627		64,326			(17,302)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/11/2022	02/10/2023	8,015	14,537,345	1813.8		338,774		211,734		106,202			(127,040)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/10/2022	02/10/2023	3,280	10,219,977	3116.27		125,658		78,536		19,592			(47,122)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/10/2022	02/10/2023	8,186	36,868,693	4504.08		564,090		352,556		5			(211,534)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/11/2022	02/11/2023	7,886	34,844,089	4418.64		547,735		342,335					(205,401)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/11/2022	02/12/2023	6,942	30,674,136	4418.64		487,812		304,883					(182,930)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/12/2021	02/13/2023	476	828,255	1740.977	25,924			8,101		24,179			(6,481)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/11/2022	02/13/2023	1,564	2,836,846	1813.8		70,412		44,007		21,416			(26,404)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/11/2022	02/13/2023	5,237	23,138,627	4418.64		377,732		236,082					(141,649)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/12/2021	02/14/2023	462	804,405	1740.977	25,178			7,868		23,510			(6,294)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/14/2022	02/14/2023	2,003	3,622,908	1808.68		84,824		53,015		30,720			(31,809)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/14/2022	02/14/2023	2,820	8,727,639	3095.33		131,875		82,422		34,083			(49,453)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/12/2021	02/15/2023	583	1,015,520	1740.977	31,887			9,965		29,714			(7,972)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/15/2022	02/15/2023	3,829	6,947,166	1814.36		161,050		100,656		51,324			(60,394)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/15/2022	02/15/2023	2,482	7,706,404	3105.08		105,955		66,222		22,520			(39,733)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/16/2022	02/16/2023	3,448	6,260,076	1815.83		119,970		74,981		40,570			(44,989)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/19/2021	02/17/2023	2,487	4,323,393	1738.214	133,161			41,613		131,802			(33,290)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/17/2022	02/17/2023	3,356	10,377,962	3092.43		119,747		74,842		32,442			(44,905)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/19/2021	02/21/2023	440	764,999	1738.214	23,562			7,363		23,421			(5,890)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/23/2022	02/23/2023	6,000	18,415,527	3069.09		258,510		161,569		110,651			(96,941)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/24/2021	02/24/2023	486	849,624	1748.224	26,848			8,390		22,639			(6,712)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/24/2022	02/24/2023	1,799	3,224,956	1792.78		67,727		42,329		36,068			(25,398)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/25/2022	02/24/2023	9,519	17,252,384	1812.41		391,721		244,826		137,391			(146,895)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/24/2022	02/24/2023	3,378	10,365,431	3068.27		125,674		78,546		51,914			(47,128)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/25/2022	02/24/2023	5,628	17,456,153	3101.89		239,764		149,852		68,377			(89,911)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/25/2022	02/27/2023	1,215	2,202,478	1812.41		56,604		35,377		19,034			(21,226)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/25/2022	02/27/2023	3,028	9,392,284	3101.89		138,439		86,524		40,817			(51,915)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/28/2022	02/28/2023	3,003	9,291,071	3093.97		113,010		70,631		37,693			(42,379)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/04/2022	03/03/2023	7,596	13,767,035	1812.35		280,091		198,397		109,163			(81,693)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/04/2022	03/03/2023	5,747	17,825,373	3101.9		230,955		163,593		72,022			(67,362)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/03/2022	03/03/2023	3,099	9,614,347	3102.06		117,809		83,448		36,998			(34,361)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/04/2022	03/06/2023	2,104	3,812,854	1812.35		91,890		65,089		33,842			(26,801)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/04/2022	03/06/2023	3,381	10,487,407	3101.9		148,031		104,856		48,339			(43,176)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/07/2022	03/07/2023	1,429	2,577,323	1803.44		56,975		40,357		25,943			(16,618)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/07/2022	03/07/2023	3,414	10,538,017	3086.7		136,083		96,392		51,802			(39,691)				

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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	03/08/2022	03/08/2023	4,201	7,550,052	1797.18		149,755		106,076		79,550			(43,679)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/09/2022	03/09/2023	5,155	9,298,914	1803.71		192,248		136,176		91,113			(56,072)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/09/2022	03/09/2023	5,397	16,661,802	3087.18		254,136		180,013		106,843			(74,123)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/12/2021	03/10/2023	1,799	3,176,873	1765.434	101,025			35,780		66,520			(25,256)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/11/2022	03/10/2023	6,727	12,092,306	1797.65		249,003		176,377		130,399			(72,626)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/10/2022	03/10/2023	3,440	6,198,675	1801.91		127,853		90,562		61,678			(37,290)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/10/2022	03/10/2023	4,793	14,781,275	3084.13		185,127		131,132		74,389			(53,995)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/12/2021	03/13/2023	1,384	2,444,042	1765.434	43,993			15,581		51,433			(10,998)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/11/2022	03/13/2023	1,659	2,983,168	1797.65		64,166		45,451		33,696			(18,715)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/12/2021	03/14/2023	357	630,844	1765.434	20,124			7,127		13,298			(5,031)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/14/2022	03/14/2023	1,968	3,541,590	1799.5		65,418		46,338		35,223			(19,080)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/14/2022	03/14/2023	3,199	9,853,541	3080.06		134,930		95,576		59,779			(39,355)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/15/2022	03/15/2023	3,065	5,536,403	1806.2		116,593		82,586		52,339			(34,006)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/15/2022	03/15/2023	2,682	8,291,767	3091.55		113,808		80,614		44,237			(33,194)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/15/2022	03/15/2023	6,616	28,200,807	4262.45		361,141		255,808		39			(105,333)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/16/2022	03/16/2023	3,824	6,924,086	1810.74		141,684		100,359		58,563			(41,324)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/16/2022	03/16/2023	4,364	13,525,192	3099.33		223,298		158,169		83,669			(65,128)				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/19/2021	03/17/2023	2,566	4,518,856	1761.322	140,988			49,933		101,986			(35,247)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/17/2021	03/17/2023	627	1,106,994	1765.906	34,095			12,075		23,278			(8,524)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/17/2022	03/17/2023	3,667	6,660,953	1816.45		142,140		100,682		52,307			(41,457)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/18/2022	03/17/2023	8,673	15,767,235	1818.06		329,416		233,336		118,702			(96,080)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/17/2022	03/17/2023	3,887	12,085,563	3109.13		153,746		108,904		44,630			(44,843)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/18/2022	03/17/2023	7,458	23,208,950	3111.91		316,218		223,988		92,526			(92,230)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/19/2021	03/20/2023	687	1,209,718	1761.322	37,743			13,367		27,427			(9,436)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/18/2022	03/20/2023	2,482	4,513,211	1818.06		99,029		70,145		35,535			(28,883)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/18/2022	03/20/2023	3,611	11,238,389	3111.91		167,666		118,764		51,558			(48,903)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/19/2021	03/21/2023	561	987,897	1761.322	30,921			10,951		22,432			(7,730)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/21/2022	03/21/2023	1,689	3,072,055	1819.07		69,519		49,243		23,851			(20,276)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/21/2022	03/21/2023	3,562	11,091,415	3113.76		147,231		104,289		41,891			(42,942)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/22/2022	03/22/2023	3,583	6,528,436	1821.81		137,247		97,217		46,224			(40,031)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/23/2022	03/23/2023	4,156	7,550,430	1816.91		147,896		104,760		56,498			(43,136)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/23/2022	03/23/2023	7,219	32,167,819	4456.24		509,968		361,227		26			(148,741)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/24/2022	03/24/2023	2,972	5,413,543	1821.69		116,252		82,345		39,460			(33,907)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/25/2022	03/24/2023	7,896	14,427,910	1827.21		308,945		218,836		93,307			(90,109)				

SCHEDULE DB - PART A - SECTION 1

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SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/24/2022	03/24/2023	4,226	13,176,663	3118.34		176,454		124,989		49,008			(51,466)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/25/2022	03/24/2023	6,723	21,027,228	3127.82		289,286		204,911		67,680			(84,375)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/25/2022	03/27/2023	2,315	4,230,647	1827.21		92,365		65,426		27,849			(26,940)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/25/2022	03/27/2023	4,447	13,908,117	3127.82		202,920		143,735		49,462			(59,185)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/29/2021	03/29/2023	1,221	2,172,271	1778.411	68,861			24,388		38,215			(17,215)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/29/2022	03/29/2023	3,078	5,647,189	1834.78		113,510		80,403		30,609			(33,107)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/29/2022	03/29/2023	2,975	9,344,396	3140.92		128,030		90,688		27,632			(37,342)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/30/2022	03/30/2023	4,108	7,533,082	1833.94		147,534		104,503		41,548			(43,031)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/30/2022	03/30/2023	3,371	10,584,608	3139.53		171,605		121,554		41,134			(50,051)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/30/2022	03/30/2023	6,170	28,396,364	4602.45		464,811		329,241		3			(135,570)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/31/2021	03/31/2023	372	660,510	1773.96	20,674			7,322		12,532			(5,168)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/31/2022	03/31/2023	2,623	4,790,062	1826.43		104,101		73,738		32,356			(30,363)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/01/2022	03/31/2023	6,478	11,863,539	1831.48		253,391		200,601		72,533			(52,790)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/31/2022	03/31/2023	3,430	10,725,820	3126.72		140,410		99,457		34,786			(40,953)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/01/2022	03/31/2023	7,562	23,709,271	3135.39		337,556		267,232		76,448			(70,324)				
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		75,188		27,493			(19,786)				
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		88,521		27,432			(23,295)				
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		148,626		56,874			(39,112)				
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		182,620		60,892			(48,058)				
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		320,366		2			(84,307)				

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/08/2021	04/06/2023	1,054	1,874,759	1778.783	56,805			22,485		33,290			(14,201)				
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			45,002		60,673			(28,422)				
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		107,219		39,358			(28,215)				
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		202,782		63,620			(53,364)				
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		103,606		26,611			(27,265)				
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		295,598		78,118			(77,789)				
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		345,639		91			(90,958)				
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		313,387		22			(82,470)				
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		404,247		39			(106,381)				
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			7,120		9,676			(4,497)				
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		150,673		41,172			(39,651)				
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		309,626		4			(81,480)				
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			15,080		20,534			(9,524)				
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		171,310		54,012			(45,082)				
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			12,004		15,533			(7,581)				
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		91,170		36,268			(23,992)				
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		117,263		39,290			(30,859)				
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		385,407		123,927			(101,423)				
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		330,497		3			(86,973)				
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		388,034		9			(102,114)				
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		370,849					(97,592)				
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		192,728		64,977			(50,718)				

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/14/2022	04/17/2023	8,864	38,936,354	4392.59		523,709		414,603		1			(109,106)				
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		59,036		24,434			(15,536)				
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		155,688		55,915			(40,971)				
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		272,173					(71,624)				
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			12,484		14,660			(7,884)				
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		40,696		14,325			(10,709)				
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		121,775		36,127			(32,046)				
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		426,825		4			(112,322)				
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		239,823		106,366			(63,111)				
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		162,036		40,052			(42,641)				
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		77,217		34,290			(20,320)				
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		45,920		20,147			(12,084)				
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		135,172		53,801			(35,572)				
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			24,514		26,619			(15,482)				
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		94,609		51,948			(24,897)				
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		131,018		63,536			(34,479)				
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		105,450		57,271			(27,750)				
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			23,694		22,943			(14,965)				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/28/2022	04/28/2023	2,017	3,679,572	1824.29		83,158		65,834		30,865			(17,325)				
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		192,232		76,526			(50,587)				
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		53,142		34,417			(7,592)				
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		196,527		114,684			(28,075)				
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		93,242		57,071			(13,320)				
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		174,073		90,012			(24,868)				
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		88,770		43,084			(12,681)				
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		272,993		111,596			(38,999)				
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		420,582		629			(60,083)				
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		215,969		132,523			(30,853)				
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		71,711		43,285			(10,244)				
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			34,954		23,376			(19,973)				
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		273,897		145,225			(39,128)				
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		212,169		107,257			(30,310)				
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		80,302		50,917			(11,472)				
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		212,146		116,233			(30,307)				
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		51,328		35,654			(7,333)				
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		103,852		76,595			(14,836)				
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		166,808		110,478			(23,830)				

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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		335,126		110,379			(47,875)				
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		93,999		72,171			(13,428)				
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		207,908		138,550			(29,701)				
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		123,956		89,951			(17,708)				
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		201,286		135,398			(28,755)				
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		178,116		112,013			(25,445)				
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		364,219		209,851			(52,031)				
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		82,322		55,344			(11,760)				
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		221,719		129,198			(31,674)				
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		75,750		50,358			(10,821)				
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		85,512		52,144			(12,216)				
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		178,657		92,322			(25,522)				
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		136,185		113,342			(19,455)				
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		238,970		179,350			(34,139)				
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		70,819		63,080			(10,117)				
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		165,432		142,665			(23,633)				
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			26,338		20,085			(15,050)				
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			52,213		40,171			(29,836)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/19/2022	05/19/2023	4,641	14,223,629	3064.66		206,561		180,741		145,861			(25,820)				
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		278,811		232,652			(39,830)				
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		56,483		49,038			(8,069)				
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			14,926		11,539			(8,529)				
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		194,905		157,030			(27,844)				
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		44,928		35,662			(6,418)				
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			6,326		4,904			(3,615)				
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		160,518		118,779			(22,931)				
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		316,859		82,067			(45,266)				
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		88,142		69,677			(12,592)				
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		143,208		104,560			(20,458)				
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		283,430		189,404			(40,490)				
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		124,479		96,637			(17,783)				
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		85,119		59,579			(12,160)				
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		262,930		164,396			(37,561)				
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		145,887		93,629			(20,841)				
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		484,317		272,238			(69,188)				
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		51,749		31,853			(7,393)				
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		169,027		98,493			(24,147)				

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/31/2022	05/31/2023	2,022	3,650,463	1805.75		74,283		64,998		44,634			(9,285)				
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		141,328		86,667			(20,190)				
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		143,387		95,640			(6,234)				
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		449,064		29,669			(19,525)				
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		109,358		67,305			(4,755)				
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		335,783		188,918			(14,599)				
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		209,448		112,112			(9,106)				
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		189,687		119,067			(8,247)				
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		155,440		87,804			(6,758)				
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		98,867		59,465			(4,299)				
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		165,777		88,310			(7,208)				
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		136,564		89,944			(5,938)				
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		256,946		216,458			(11,172)				
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		81,080		60,505			(3,525)				
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		248,466		161,000			(10,803)				
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		81,917		69,331			(3,562)				
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		53,515		55,184			(2,327)				
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		250,680		218,159			(10,899)				
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		118,468		130,410			(5,151)				

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/15/2022	06/15/2023	4,561	8,081,358	1771.98		137,040		131,330		141,240			(5,710)				
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		299,242		369,264			(13,011)				
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			46,427		44,736			(24,223)				
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			39,424		29,738			(20,569)				
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			38,938		37,613			(20,315)				
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		56,260		70,042			(2,446)				
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			21,371		20,679			(11,150)				
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		122,796		137,717			(5,339)				
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			22,655		17,328			(11,820)				
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		302,669		286,258			(13,160)				
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		88,501		98,506			(3,848)				
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			11,268		8,512			(5,879)				
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		50,068		52,672			(2,177)				
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		247,723		224,274			(10,771)				
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			83,759		57,593			(43,700)				

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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		209,848		182,792			(9,124)				
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		102,254		92,760			(4,446)				
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			48,726		33,724			(25,422)				
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		54,432		49,982			(2,367)				
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			29,967		20,786			(15,635)				
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		188,255		139,921			(8,185)				
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		297,341		223,427			(12,928)				
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		116,626		115,076			(5,071)				
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		108,047		105,839			(4,698)				
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		57,167		57,419			(2,486)				
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			12,948		9,770			(6,215)				
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			13,650		10,129			(6,552)				
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			32,890		25,549			(15,787)				
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			26,801		17,115			(12,864)				
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			113,506		60,650			(54,483)				
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			48,144		25,837			(23,109)				

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/30/2021	08/01/2023	631	1,151,395	1824.242	44,674			23,268		12,516			(11,169)				
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			23,763		10,952			(10,562)				
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			52,321		21,057			(23,254)				
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			42,968		21,155			(19,097)				
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			70,472		31,920			(31,321)				
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			23,759		10,839			(10,560)				
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			21,681		9,888			(9,636)				
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			33,425		15,631			(14,856)				
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			40,953		17,402			(18,201)				
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			45,501		19,425			(20,223)				
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			27,464		11,723			(12,206)				
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			86,366		45,785			(35,738)				
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			28,973		14,237			(11,989)				
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			13,070		5,980			(5,408)				

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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			29,031		15,442			(12,013)				
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			10,773		5,742			(4,458)				
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			61,578		32,336			(25,480)				
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			56,292		35,444			(23,293)				
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			9,558		5,005			(3,955)				
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			28,101		17,786			(11,628)				
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			36,370		23,060			(15,050)				
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			24,089		18,714			(9,968)				
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			9,146		7,245			(3,784)				
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			9,593		7,112			(3,970)				
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			47,627		31,522			(19,708)				
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			45,138		29,442			(18,678)				
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			52,896		35,185			(21,888)				
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			38,288		25,068			(15,843)				

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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			10,087		7,811			(4,174)				
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			94,991		72,705			(36,771)				
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			10,031		7,293			(4,151)				
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			61,936		47,603			(23,975)				
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			27,514		21,176			(10,651)				
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			30,587		23,735			(11,840)				
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			9,455		6,646			(3,660)				
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			22,316		15,644			(8,639)				
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			23,715		16,630			(9,180)				
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			18,037		12,939			(6,982)				
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			14,164		7,443			(5,483)				
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			71,565		33,431			(27,703)				
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			28,830		13,510			(11,160)				
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			35,337		16,591			(13,679)				

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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			21,823		9,051			(7,935)				
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			23,901		9,137			(8,691)				
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			66,275		23,551			(24,100)				
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			28,336		10,535			(10,304)				
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			37,525		13,160			(13,645)				
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			21,907		7,647			(7,966)				
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			45,279		15,898			(16,465)				
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			31,392		10,052			(11,415)				
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			55,754		24,043			(20,274)				
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			14,412		6,248			(5,241)				
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			25,796		16,446			(9,380)				
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			58,417		29,448			(20,029)				
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			34,569		17,511			(11,852)				
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			14,059		7,133			(4,820)				

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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			36,014		15,930			(12,348)				
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			36,395		15,458			(12,478)				
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			75,892		28,555			(26,020)				
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			20,969		7,935			(7,189)				
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			14,798		5,610			(5,073)				
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			39,420		14,993			(13,516)				
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			64,908		25,745			(22,254)				
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			27,949		10,477			(9,583)				
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			36,916		17,707			(12,657)				
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			42,760		18,712			(14,661)				
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			15,379		6,349			(5,273)				
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			58,201		22,570			(19,955)				
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			22,075		8,624			(7,569)				
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			63,623		19,918			(21,813)				

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/31/2021	01/02/2024	635	1,178,054	1856.306	47,240			34,446		10,872			(11,810)				
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		37,016		11,982			(11,005)				
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		66,432		21,026			(19,750)				
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		180,758		56,071			(53,739)				
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		24,414		7,764			(7,258)				
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		35,858		11,424			(10,660)				
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		36,880		13,086			(10,964)				
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		44,014		14,558			(13,085)				
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		162,598		57,527			(48,340)				
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		42,235		13,760			(12,556)				
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		30,251		9,915			(8,994)				
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		25,748		9,178			(7,655)				
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		12,706		4,538			(3,778)				
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		14,085		5,574			(4,188)				

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/21/2022	01/19/2024	933	1,699,943	1821.746		64,428		49,663		26,048			(14,765)				
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		10,805		5,118			(3,212)				
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		21,878		9,302			(6,504)				
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		32,359		17,000			(9,620)				
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		66,244		34,851			(19,694)				
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		24,876		12,500			(7,396)				
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		19,071		10,699			(5,670)				
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		69,242		41,844			(20,586)				
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		35,175		21,134			(10,457)				
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		54,587		29,433			(16,228)				
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		44,078		23,864			(13,104)				
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		29,514		16,001			(8,774)				
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		46,440		22,734			(13,807)				
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		24,496		10,824			(5,653)				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/04/2022	02/02/2024	678	1,234,229	1820.86		49,739		40,413		19,508			(9,326)				
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		19,942		9,666			(4,602)				
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		22,460		10,902			(5,183)				
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		30,640		14,563			(7,071)				
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		57,552		30,566			(13,281)				
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		36,598		15,747			(8,446)				
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		32,761		17,466			(7,560)				
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		23,056		12,307			(5,321)				
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		25,755		15,259			(5,944)				
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		40,806		22,757			(9,417)				
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		27,455		14,900			(6,336)				
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		18,124		13,675			(4,182)				
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		34,797		20,178			(8,030)				
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		35,584		20,709			(8,212)				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/25/2022	02/27/2024	258	466,818	1812.41		17,879		14,527		8,465			(3,352)				
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		26,187		15,394			(4,471)				
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		24,291		14,296			(4,147)				
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		16,901		9,931			(2,885)				
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		28,857		18,663			(4,927)				
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		30,712		21,319			(5,244)				
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		35,966		24,164			(6,141)				
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		49,199		33,767			(8,400)				
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		45,574		32,083			(7,781)				
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		22,525		15,830			(3,846)				
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		18,053		12,700			(3,082)				
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		36,842		25,194			(6,290)				
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		35,700		22,738			(6,095)				
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		88,435		54,319			(15,099)				

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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		79,816		45,251			(13,627)				
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		68,424		38,080			(11,682)				
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		34,018		18,904			(5,808)				
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		45,475		25,301			(7,764)				
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		16,782		9,185			(2,865)				
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		57,785		32,767			(9,866)				
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		69,703		38,033			(11,901)				
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		27,155		14,354			(4,636)				
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		55,214		28,027			(9,427)				
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		32,609		16,529			(5,567)				
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		24,641		12,472			(4,207)				
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		36,099		18,835			(6,163)				
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		93,653		45,145			(15,990)				
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		67,629		32,164			(11,546)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/01/2022	04/01/2024	1,328	2,432,376	1831.48		85,863		76,919		36,448			(8,944)				
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		48,421		22,975			(5,630)				
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		46,279		21,926			(5,381)				
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		24,499		11,909			(2,849)				
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		59,292		28,154			(6,894)				
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		54,487		26,554			(6,336)				
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		18,284		8,351			(2,126)				
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		53,450		28,861			(6,215)				
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		45,603		24,655			(5,303)				
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		39,288		21,266			(4,568)				
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		26,040		14,251			(3,028)				
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		23,033		13,993			(2,678)				
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		46,536		29,797			(5,411)				
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		53,337		31,119			(6,202)				

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/02/2022	05/02/2024	740	1,334,661	1803.93		42,976		40,290		28,675			(2,686)				
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		64,155		43,634			(4,277)				
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		33,407		22,629			(2,227)				
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		67,487		39,170			(4,499)				
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		44,715		30,591			(2,981)				
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		52,183		35,736			(3,479)				
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		25,040		17,112			(1,669)				
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		58,907		43,098			(3,927)				
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		25,650		20,538			(1,710)				
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		36,332		28,039			(2,422)				
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		31,583		24,106			(2,106)				
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		46,970		34,093			(3,131)				
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		31,068		22,501			(2,071)				
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		30,734		22,281			(2,049)				

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/16/2022	05/16/2024	685	1,236,450	1804.77		39,814		37,325		26,683			(2,488)				
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		30,387		26,566			(2,026)				
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		38,971		32,509			(2,598)				
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		56,309		37,551			(3,754)				
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		41,061		34,893			(2,737)				
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		25,114		21,360			(1,674)				
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		45,449		38,687			(3,030)				
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		24,651		19,913			(1,643)				
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		24,187		19,237			(1,612)				
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		34,887		27,125			(2,326)				
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		43,969		31,960			(2,931)				
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		66,279		44,705			(4,419)				
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		13,978		9,466			(932)				
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		31,532		21,375			(2,102)				

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/01/2022	05/31/2024	1,077	1,939,231	1800.83		63,025		61,712		44,313			(1,313)				
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		32,565		23,962			(2,171)				
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		39,316		26,458			(837)				
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		25,398		19,929			(540)				
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		87,758		62,815			(1,867)				
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		36,580		24,575			(778)				
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		40,277		33,574			(857)				
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		20,187		16,841			(430)				
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		17,037		14,181			(362)				
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		20,424		19,813			(435)				
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		39,048		39,461			(831)				
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		61,421		62,298			(1,307)				
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		57,159		65,006			(1,216)				
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		48,674		55,390			(1,036)				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/21/2022	06/21/2024	524	927,777	1769.32		28,668		28,071		29,735			(597)				
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		37,426		39,231			(796)				
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		35,172		35,134			(748)				
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		36,353		32,566			(773)				
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		32,803		29,408			(698)				
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		40,991		36,777			(872)				
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		18,078		16,299			(385)				
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		53,003		50,217			(1,128)				
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		43,526		40,452			(926)				
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		33,482		31,827			(712)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	07/01/2021	07/01/2022	6,407	27,680,003	4319.94	301,021			12,543					(150,510)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	07/02/2021	07/02/2022	6,501	28,296,262	4352.34	319,561			13,315					(159,780)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	07/02/2021	07/03/2022	5,896	25,661,920	4352.34	274,302			11,429					(137,151)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	07/02/2021	07/05/2022	4,477	19,486,583	4352.34	247,253			10,302					(123,627)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	07/13/2021	07/13/2022	7,232	31,596,260	4369.21	373,527			15,564					(186,764)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	07/26/2021	07/26/2022	6,313	27,918,247	4422.3	311,338			12,972					(155,669)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	07/28/2021	07/28/2022	1,943	3,533,870	1818.594	85,544			3,564		935			(42,772)				
S&P Digital		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	07/30/2021	07/29/2022	813	3,572,645	4395.26	52,161			2,173		513			(26,080)				
S&P Digital		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	07/30/2021	08/01/2022	415	1,825,182	4395.26	27,195			1,133		352			(13,598)				

SCHEDULE DB - PART A - SECTION 1

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

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S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	08/12/2021	08/12/2022	7,716	34,418,611	4460.83	375,999			47,000					(187,999)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	08/13/2021	08/13/2022	6,851	30,608,575	4468	349,943			43,743					(174,972)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	08/13/2021	08/14/2022	6,757	30,191,594	4468	351,003			43,875					(175,502)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	08/13/2021	08/15/2022	7,200	32,168,843	4468	384,474			48,059					(192,237)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	08/18/2021	08/18/2022	8,705	38,302,167	4400.27	463,434			57,929					(231,717)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	08/19/2021	08/19/2022	6,719	29,602,843	4405.8	331,668			41,459					(165,834)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	08/24/2021	08/24/2022	6,153	27,605,799	4486.23	349,752			43,719					(174,876)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	08/25/2021	08/25/2022	7,449	33,491,798	4496.19	413,683			51,710					(206,841)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	08/30/2021	08/30/2022	5,240	23,729,654	4528.79	291,458			36,432					(145,729)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	09/02/2021	09/02/2022	4,857	22,034,508	4536.95	278,819			58,087					(139,410)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	09/09/2021	09/09/2022	9,529	42,814,705	4493.28	497,339			103,612					(248,670)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	09/13/2021	09/13/2022	6,537	29,213,768	4468.73	362,230			75,465					(181,115)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	09/16/2021	09/16/2022	8,052	36,022,635	4473.75	418,017			87,087					(209,009)				
S&P Digital		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	09/20/2021	09/20/2022	7,806	34,016,119	4357.73	406,203			84,626		2,707			(203,101)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	09/21/2021	09/21/2022	7,358	32,036,070	4354.19	391,763			81,617					(195,882)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	09/24/2021	09/24/2022	6,049	26,952,841	4455.48	316,199			65,875					(158,099)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	09/24/2021	09/25/2022	6,397	28,501,465	4455.48	326,102			67,938					(163,051)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	09/24/2021	09/26/2022	5,609	24,990,819	4455.48	289,321			60,275					(144,660)				
S&P Digital		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	09/28/2021	09/28/2022	7,590	33,037,669	4352.63	424,803			88,501		3,410			(212,402)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	09/29/2021	09/29/2022	7,262	31,659,257	4359.46	406,328			84,652					(203,164)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	09/30/2021	09/30/2022	7,246	31,214,069	4307.54	376,581			78,454					(188,291)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	10/06/2021	10/06/2022	6,829	29,800,200	4363.55	362,547			105,743					(181,274)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	10/12/2021	10/12/2022	6,283	27,336,828	4350.65	372,742			108,717					(186,371)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	10/13/2021	10/13/2022	6,524	28,470,332	4363.8	396,391			115,614					(198,196)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	10/21/2021	10/21/2022	6,830	31,076,966	4549.78	424,298			123,754					(212,149)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	10/26/2021	10/26/2022	6,625	30,309,194	4574.79	464,882			135,591					(232,441)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	10/27/2021	10/27/2022	7,564	34,428,636	4551.68	518,524			151,236					(259,262)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	10/28/2021	10/28/2022	7,292	33,514,934	4596.42	479,705			139,914					(239,852)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	10/29/2021	10/29/2022	7,214	33,221,698	4605.38	469,150			136,836					(234,575)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	10/29/2021	10/30/2022	6,086	28,029,848	4605.38	394,530			115,071					(197,265)				

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	10/29/2021	10/31/2022	4,344	20,004,243	4605.38	282,107			82,281					(141,054)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	11/03/2021	11/03/2022	6,395	29,805,550	4660.57	466,878			175,079					(233,439)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	11/08/2021	11/08/2022	5,821	27,366,262	4701.7	386,684			145,006					(193,342)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	11/10/2021	11/10/2022	7,684	35,703,117	4646.71	540,337			202,626					(270,169)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	11/15/2021	11/15/2022	5,376	25,174,148	4682.8	376,966			141,362					(188,483)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	11/22/2021	11/22/2022	5,654	26,476,602	4682.94	391,606			146,852					(195,803)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	11/23/2021	11/23/2022	5,882	27,590,159	4690.7	417,785			156,669					(208,892)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	11/24/2021	11/24/2022	6,055	28,467,894	4701.46	447,382			167,768					(223,691)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	11/24/2021	11/25/2022	6,297	29,607,243	4701.46	412,976			154,866					(206,488)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	11/29/2021	11/29/2022	5,162	24,029,742	4655.27	358,800			134,550					(179,400)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	12/02/2021	12/02/2022	7,174	32,836,236	4577.1	463,566			212,468					(231,783)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	12/13/2021	12/13/2022	6,497	30,335,603	4668.97	459,473			210,592					(229,736)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	12/14/2021	12/14/2022	7,565	35,056,044	4634.09	538,740			246,923					(269,370)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	12/15/2021	12/15/2022	7,979	37,580,496	4709.85	587,687			269,357					(293,844)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	12/16/2021	12/16/2022	7,705	35,974,010	4668.67	521,556			239,046					(260,778)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	12/22/2021	12/22/2022	10,630	49,923,420	4696.56	773,329			354,442					(386,664)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	12/23/2021	12/23/2022	8,586	40,573,315	4725.79	626,358			287,081					(313,179)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	12/23/2021	12/24/2022	4,453	21,043,879	4725.79	317,292			145,426					(158,646)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	12/23/2021	12/25/2022	170	801,448	4725.79	11,461			5,253					(5,730)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	12/23/2021	12/26/2022	3,265	15,430,287	4725.79	218,740			100,256					(109,370)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	12/27/2021	12/27/2022	5,970	28,601,353	4791.19	458,718			210,246					(229,359)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	12/30/2021	12/30/2022	9,388	44,864,168	4778.73	673,311			308,601					(336,655)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	01/04/2022	01/04/2023	7,554	36,211,804	4793.54		562,872		304,889					(257,983)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	01/07/2022	01/07/2023	6,374	29,809,572	4677.03		453,036		245,394					(207,641)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	01/07/2022	01/08/2023	6,690	31,287,376	4677.03		455,199		246,566					(208,633)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	01/07/2022	01/09/2023	4,850	22,685,698	4677.03		345,034		186,894					(158,141)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	01/11/2022	01/11/2023	6,646	31,321,114	4713.07		501,661		271,733					(229,928)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	01/12/2022	01/12/2023	8,093	38,249,879	4726.35		614,613		332,915					(281,697)				
S&P Digital		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	01/19/2022	01/19/2023	506	2,295,295	4532.76		94,200		18,525		6,093			(15,675)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	01/21/2022	01/20/2023	7,071	22,042,981	3117.33		283,147		153,371		42,472			(129,776)				

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S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/20/2022	01/20/2023	7,228	32,401,407	4482.73		448,397		242,882					(205,515)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/21/2022	01/21/2023	5,405	23,770,919	4397.94		335,295		181,618					(153,677)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/21/2022	01/22/2023	7,711	33,910,619	4397.94		489,071		264,914					(224,158)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/21/2022	01/23/2023	3,195	9,960,523	3117.33		138,117		74,813		24,113			(63,304)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/21/2022	01/23/2023	5,863	25,784,098	4397.94		372,093		201,550					(170,542)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/24/2022	01/24/2023	3,139	9,795,385	3120.54		140,835		76,286		23,222			(64,549)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/25/2022	01/25/2023	3,507	10,907,401	3109.89		166,597		90,240		34,338			(76,357)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/25/2022	01/25/2023	6,538	28,483,773	4356.45		412,260		223,308					(188,953)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/26/2022	01/26/2023	8,597	37,394,419	4349.93		587,962		318,479		24			(269,483)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/31/2022	01/31/2023	6,234	28,151,985	4515.55		423,183		229,224					(193,959)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/01/2022	02/01/2023	5,453	24,794,137	4546.54		382,820		239,262					(143,557)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/03/2022	02/03/2023	5,439	24,351,895	4477.44		352,422		220,264					(132,158)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/08/2022	02/08/2023	7,021	31,744,055	4521.54		480,667		300,417					(180,250)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/11/2022	02/10/2023	6,846	21,250,187	3104.06		310,529		194,080		66,323			(116,448)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/11/2022	02/13/2023	3,121	9,687,679	3104.06		144,487		90,305		31,461			(54,183)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/15/2022	02/15/2023	4,833	21,609,971	4471.07		332,017		207,511		13			(124,506)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/16/2022	02/16/2023	321	1,437,801	4475.01		21,279		13,300		5,350			(7,980)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/18/2022	02/17/2023	879	3,821,771	4348.87		55,798		34,874		20,215			(20,924)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/17/2022	02/17/2023	7,056	30,905,469	4380.26		436,883		273,052		11,421			(163,831)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/18/2022	02/21/2023	320	1,392,737	4348.87		20,334		12,709		7,457			(7,625)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/22/2022	02/22/2023	3,109	9,583,094	3082.53		139,439		87,149		49,040			(52,290)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/23/2022	02/23/2023	6,684	28,245,285	4225.5		409,060		255,663		6			(153,398)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/24/2022	02/24/2023	6,149	26,369,679	4288.7		353,714		221,072					(132,643)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/03/2022	03/03/2023	5,669	24,738,501	4363.49		332,469		235,499					(96,970)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/07/2022	03/07/2023	5,779	24,278,408	4201.09		301,275		213,403		47			(87,872)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/08/2022	03/08/2023	2,955	9,090,973	3076.01		123,837		87,718		58,533			(36,119)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/17/2022	03/17/2023	7,279	32,111,633	4411.67		437,497		309,894					(127,603)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/18/2022	03/18/2023	7,037	31,409,146	4463.12		417,493		295,725					(121,769)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/18/2022	03/19/2023	5,948	26,545,942	4463.12		379,585		268,873					(110,712)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/18/2022	03/20/2023	6,321	28,212,839	4463.12		391,593		277,378					(114,215)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/21/2022	03/21/2023	6,570	29,309,804	4461.18		400,527		283,707					(116,820)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPXD5UN Index Option PTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	03/22/2022	03/22/2023	3,180	9,917,799	3118.47		144,861		102,610		39,485			(42,251)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	03/22/2022	03/22/2023	7,407	33,415,630	4511.61		476,451		337,486					(138,965)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	03/28/2022	03/28/2023	5,028	15,736,373	3129.93		248,323		175,895		63,500			(72,427)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	03/29/2022	03/29/2023	5,383	24,932,488	4631.6		377,935		267,704					(110,231)				
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		348,859		28			(91,805)				
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		92,461		35,053			(24,332)				
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		194,518		62,135			(51,189)				
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		308,064					(81,070)				
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		270,911		17,874			(71,292)				
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		314,679		538			(82,810)				
S&P Digital		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	05/02/2022	05/02/2023	310	1,289,892	4155.38		18,316		16,027		11,413			(2,290)				
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		320,809		3,918			(45,830)				
S&P Digital		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	05/05/2022	05/05/2023	348	1,443,939	4146.87		20,648		18,067		12,972			(2,581)				
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		420,460		248,222			(60,066)				
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		390,095		3,828			(55,728)				
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		383,316		65,826			(54,759)				
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		261,083		135,040			(37,298)				
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		309,194		24,236			(44,171)				
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		268,879		7,165			(38,411)				
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		268,697		7,051			(38,385)				
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		216,172		4,911			(30,882)				
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		222,772		4,483			(31,825)				
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		465,201		64,379			(20,226)				
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		370,599		110,310			(16,113)				
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		369,032		366,640			(16,045)				
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		408,771		388,682			(17,773)				
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		304,803		279,402			(13,252)				
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		277,738		252,133			(12,076)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	07/28/2021	07/28/2023	219	398,994	1818.594	15,800			8,229		4,708			(3,950)				
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		67,164		32,610			(7,810)				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	07/26/2021	07/26/2022	8,200	2,881,808	351.44	188,657			7,861		124			(94,328)				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	07/26/2021	07/26/2022	(1,966)	(702,880)	357.59	(44,989)			(1,875)		(15)			22,494				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	07/26/2021	07/26/2022	(2,152)	(773,168)	359.35	(34,893)			(1,454)		(6)			17,447				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	07/26/2021	07/26/2022	(3,846)	(1,405,760)	365.5	(61,708)			(2,571)		(5)			30,854				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	07/27/2021	07/27/2022	11,500	4,031,785	350.59	266,175			11,091		235			(133,088)				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	07/27/2021	07/27/2022	(1,081)	(385,649)	356.73	(24,983)			(1,041)		(12)			12,491				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	07/27/2021	07/27/2022	(4,010)	(1,437,419)	358.48	(67,587)			(2,816)		(17)			33,793				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	07/27/2021	07/27/2022	(6,058)	(2,208,717)	364.61	(103,889)			(4,329)		(13)			51,944				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	07/29/2021	07/29/2022	13,600	4,771,560	350.85	274,627			11,443		317			(137,313)				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	07/29/2021	07/29/2022	(6,553)	(2,350,695)	358.74	(107,596)			(4,483)		(49)			53,798				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	07/29/2021	07/29/2022	(6,635)	(2,420,865)	364.88	(86,748)			(3,615)		(16)			43,374				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	08/09/2021	08/09/2022	14,000	4,914,280	351.02	273,237			34,155		740			(136,619)				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	08/09/2021	08/09/2022	(1,078)	(386,122)	358.04	(10,306)			(1,288)					5,153				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	08/09/2021	08/09/2022	(6,553)	(2,351,834)	358.92	(100,068)			(12,509)		(126)			50,034				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	08/09/2021	08/09/2022	1,300	472,303	363.31	24,670			3,084		27			(12,335)				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	08/09/2021	08/09/2022	(4,808)	(1,755,100)	365.06	(75,894)			(9,487)		(62)			37,947				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	08/09/2021	08/09/2022	(1,148)	(421,224)	366.82	(7,164)			(895)					3,582				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	08/09/2021	08/09/2022	(1,223)	(472,303)	386.12	(12,900)			(1,613)		(1)			6,450				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	08/10/2021	08/10/2022	10,800	3,808,620	352.65	219,553			27,444		541			(109,776)				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	08/10/2021	08/10/2022	(3,716)	(1,340,070)	360.58	(61,588)			(7,699)		(73)			30,794				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	08/10/2021	08/10/2022	(5,577)	(2,045,370)	366.76	(81,456)			(10,182)		(53)			40,728				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	08/10/2021	08/10/2022	(1,146)	(423,180)	369.4	(7,140)			(892)					3,570				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	08/17/2021	08/17/2022	13,600	4,806,648	353.43	261,908			32,738		932			(130,954)				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	08/17/2021	08/17/2022	(4,890)	(1,767,150)	361.38	(65,724)			(8,216)		(97)			32,862				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	08/17/2021	08/17/2022	(6,154)	(2,261,952)	367.57	(86,011)			(10,751)		(95)			43,006				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	08/17/2021	08/17/2022	(1,055)	(388,773)	368.45	(17,184)			(2,148)		(20)			8,592				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	08/17/2021	08/17/2022	(1,050)	(388,773)	370.22	(5,807)			(726)					2,904				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	08/23/2021	08/23/2022	12,600	4,452,336	353.36	252,582			31,573		1,220			(126,291)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	08/23/2021	08/23/2022	(1,671)	(600,712)	359.54	(34,449)			(4,306)		(127)			17,225				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	08/23/2021	08/23/2022	(3,521)	(1,272,096)	361.31	(54,889)			(6,861)		(133)			27,445				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	08/23/2021	08/23/2022	(5,577)	(2,049,488)	367.49	(77,472)			(9,684)		(117)			38,736				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	08/23/2021	08/23/2022	(1,435)	(530,040)	369.26	(8,597)			(1,075)					4,299				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	08/24/2021	08/24/2022	13,600	4,809,776	353.66	262,477			32,810		1,276			(131,239)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	08/24/2021	08/24/2022	(3,521)	(1,273,176)	361.62	(55,138)			(6,892)		(147)			27,569				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	08/24/2021	08/24/2022	(7,019)	(2,581,718)	367.81	(87,467)			(10,933)		(131)			43,733				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	08/24/2021	08/24/2022	(1,343)	(495,124)	368.69	(21,537)			(2,692)		(37)			10,769				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	08/24/2021	08/24/2022	(1,241)	(459,758)	370.46	(6,826)			(853)					3,413				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	09/09/2021	09/09/2022	15,700	5,476,003	348.79	322,059			67,096		4,409			(161,030)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	09/09/2021	09/09/2022	(7,335)	(2,615,925)	356.64	(119,569)			(24,910)		(924)			59,785				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	09/09/2021	09/09/2022	(7,885)	(2,860,078)	362.74	(110,360)			(22,992)		(545)			55,180				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	09/14/2021	09/14/2022	13,800	4,771,764	345.78	292,406			60,918		6,921			(146,203)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	09/14/2021	09/14/2022	(1,867)	(656,982)	351.83	(40,497)			(8,437)		(796)			20,249				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	09/14/2021	09/14/2022	(3,325)	(1,175,652)	353.56	(46,144)			(9,613)		(458)			23,072				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	09/14/2021	09/14/2022	1,200	425,304	354.42	10,812			2,253					(5,406)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	09/14/2021	09/14/2022	(8,173)	(2,939,130)	359.61	(122,209)			(25,460)		(1,128)			61,105				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	09/14/2021	09/14/2022	(1,118)	(425,304)	380.36	(1,596)			(333)					798				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	09/20/2021	09/20/2022	15,900	5,401,230	339.7	344,320			71,733		13,942			(172,160)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	09/20/2021	09/20/2022	(2,543)	(883,220)	347.34	(58,077)			(12,099)		(1,999)			29,038				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	09/20/2021	09/20/2022	(7,500)	(2,649,660)	353.29	(113,562)			(23,659)		(1,917)			56,781				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	09/20/2021	09/20/2022	(1,631)	(577,490)	354.14	(31,686)			(6,601)		(682)			15,843				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	09/20/2021	09/20/2022	(2,010)	(713,370)	354.99	(17,084)			(3,559)					8,542				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	09/20/2021	09/20/2022	(1,623)	(577,490)	355.84	(13,339)			(2,779)					6,669				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	09/27/2021	09/27/2022	14,800	5,160,612	348.69	310,160			64,617		7,498			(155,080)				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	09/27/2021	09/27/2022	(4,010)	(1,429,629)	356.54	(66,253)			(13,803)		(977)			33,126				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	09/27/2021	09/27/2022	1,400	500,374	357.41	12,234			2,549					(6,117)				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	09/27/2021	09/27/2022	(7,115)	(2,580,306)	362.64	(113,337)			(23,612)		(1,261)			56,668				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	09/27/2021	09/27/2022	(1,055)	(383,559)	363.51	(19,307)			(4,022)		(224)			9,653				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	09/27/2021	09/27/2022	(2,105)	(767,118)	364.38	(12,764)			(2,659)					6,382				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	09/27/2021	09/27/2022	(1,305)	(500,374)	383.56	(1,388)			(289)					694				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	09/28/2021	09/28/2022	17,100	5,865,300	.343	344,242			71,717		12,164			(172,121)				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	09/28/2021	09/28/2022	(1,078)	(377,300)	349.86	(11,276)			(2,349)		(1)			5,638				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	09/28/2021	09/28/2022	(4,499)	(1,577,800)	350.72	(83,978)			(17,496)		(2,265)			41,989				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	09/28/2021	09/28/2022	(8,365)	(2,984,100)	356.72	(123,680)			(25,767)		(2,054)			61,840				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	09/28/2021	09/28/2022	(1,435)	(514,500)	358.44	(10,400)			(2,167)					5,200				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	09/28/2021	09/28/2022	(1,146)	(411,600)	359.29	(7,982)			(1,663)					3,991				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	09/29/2021	09/29/2022	16,600	5,708,906	343.91	354,993			73,957		13,249			(177,496)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	09/29/2021	09/29/2022	(8,215)	(2,888,844)	351.65	(134,030)			(27,923)		(2,907)			67,015				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	09/29/2021	09/29/2022	2,000	705,020	352.51	30,651			6,386		597			(15,325)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	09/29/2021	09/29/2022	(7,885)	(2,820,062)	357.67	(123,545)			(25,738)		(2,083)			61,772				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	09/29/2021	09/29/2022	(1,864)	(705,020)	378.3	(11,989)			(2,498)		(57)			5,995				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	09/30/2021	09/30/2022	17,700	5,990,388	338.44	391,437			81,549		26,136			(195,719)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	09/30/2021	09/30/2022	(7,237)	(2,504,456)	346.05	(124,774)			(25,995)		(4,595)			62,387				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	09/30/2021	09/30/2022	(9,904)	(3,485,932)	351.98	(161,850)			(33,719)		(4,495)			80,925				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	10/05/2021	10/05/2022	15,400	5,284,510	343.15	321,333			93,722		15,224			(160,666)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	10/05/2021	10/05/2022	(1,671)	(583,355)	349.16	(36,490)			(10,643)		(1,582)			18,245				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	10/05/2021	10/05/2022	(1,275)	(446,095)	350.01	(12,351)			(3,602)		(3)			6,175				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	10/05/2021	10/05/2022	(2,445)	(857,875)	350.87	(51,437)			(15,002)		(2,006)			25,718				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	10/05/2021	10/05/2022	(7,981)	(2,848,145)	356.88	(115,352)			(33,644)		(2,553)			57,676				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	10/05/2021	10/05/2022	(1,531)	(549,040)	358.59	(9,891)			(2,885)					4,946				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	10/12/2021	10/12/2022	12,800	4,400,384	343.78	270,250			78,823		14,017			(135,125)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	10/12/2021	10/12/2022	(5,183)	(1,822,034)	351.52	(88,798)			(25,899)		(3,173)			44,399				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	10/12/2021	10/12/2022	(5,962)	(2,131,436)	357.53	(79,510)			(23,190)		(1,864)			39,755				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	10/12/2021	10/12/2022	(1,247)	(446,914)	358.39	(22,598)			(6,591)		(663)			11,299				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	10/27/2021	10/27/2022	16,400	5,820,524	354.91	326,923			95,353		8,799			(163,462)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	10/27/2021	10/27/2022	(4,108)	(1,490,622)	362.9	(71,387)			(20,821)		(1,521)			35,694				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	10/27/2021	10/27/2022	400	145,512	363.78	3,279			956					(1,639)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	10/27/2021	10/27/2022	(9,519)	(3,513,609)	369.11	(133,216)			(38,855)		(2,016)			66,608				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	10/27/2021	10/27/2022	(1,435)	(532,365)	370.88	(8,163)			(2,381)					4,081				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	10/27/2021	10/27/2022	(764)	(283,928)	371.77	(4,109)			(1,198)					2,054				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	10/27/2021	10/27/2022	(373)	(145,512)	390.4	(137)			(40)					69				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	11/02/2021	11/02/2022	13,500	4,867,155	360.53	261,417			98,031		5,032			(130,708)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	11/02/2021	11/02/2022	(1,376)	(504,742)	366.84	(30,105)			(11,290)		(629)			15,053				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	11/02/2021	11/02/2022	(1,275)	(468,689)	367.74	(11,389)			(4,271)					5,695				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	11/02/2021	11/02/2022	(4,597)	(1,694,491)	368.64	(67,484)			(25,307)		(904)			33,742				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	11/02/2021	11/02/2022	(4,808)	(1,802,650)	374.95	(68,295)			(25,610)		(815)			34,147				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	11/02/2021	11/02/2022	(1,050)	(396,583)	377.66	(5,466)			(2,050)					2,733				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	11/08/2021	11/08/2022	12,400	4,517,568	364.32	267,995			100,498		5,195			(133,997)				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	11/08/2021	11/08/2022	(1,373)	(510,048)	371.61	(12,308)			(4,615)					6,154				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	11/08/2021	11/08/2022	(4,499)	(1,675,872)	372.52	(77,283)			(28,981)		(1,064)			38,642				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	11/08/2021	11/08/2022	(5,096)	(1,930,896)	378.89	(94,895)			(35,586)		(1,162)			47,448				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	11/08/2021	11/08/2022	(1,053)	(400,752)	380.71	(5,796)			(2,174)					2,898				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	11/09/2021	11/09/2022	11,600	4,213,120	363.2	263,582			98,843		5,680			(131,791)				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	11/09/2021	11/09/2022	(1,966)	(726,400)	369.56	(45,150)			(16,931)		(868)			22,575				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	11/09/2021	11/09/2022	(2,934)	(1,089,600)	371.37	(46,789)			(17,546)		(610)			23,395				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	11/09/2021	11/09/2022	(6,346)	(2,397,120)	377.73	(99,753)			(37,407)		(1,146)			49,876				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	11/11/2021	11/10/2022	(3,325)	(1,221,314)	367.29	(71,042)			(26,641)		(1,774)			35,521				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	11/11/2021	11/10/2022	(3,942)	(1,472,761)	373.58	(73,738)			(27,652)		(1,369)			36,869				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	11/11/2021	11/11/2022	10,500	3,771,705	359.21	232,068			87,025		6,958			(116,034)				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	11/11/2021	11/11/2022	(1,271)	(466,973)	367.29	(11,259)			(4,222)					5,630				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	11/11/2021	11/11/2022	(1,635)	(610,657)	373.58	(10,527)			(3,948)					5,263				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	11/15/2021	11/15/2022	13,100	4,727,397	360.87	281,963			105,736		7,429			(140,981)				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	11/15/2021	11/15/2022	(980)	(360,870)	368.09	(9,178)			(3,442)					4,589				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	11/15/2021	11/15/2022	(4,890)	(1,804,350)	368.99	(90,337)			(33,876)		(1,855)			45,168				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	11/15/2021	11/15/2022	(5,769)	(2,165,220)	375.3	(95,260)			(35,722)		(1,534)			47,630				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	11/15/2021	11/15/2022	(1,053)	(396,957)	377.11	(6,258)			(2,347)					3,129				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	11/22/2021	11/22/2022	2,837	1,010,436	356.19	39,334			14,750		5			(19,667)				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	11/22/2021	11/22/2022	8,800	3,175,656	360.87	253,046			94,892		12,298			(126,523)				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	11/22/2021	11/22/2022	(1,585)	(577,392)	364.2	(15,508)			(5,815)					7,754				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	11/22/2021	11/22/2022	(1,376)	(505,218)	367.19	(34,739)			(13,027)		(1,292)			17,370				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	11/22/2021	11/22/2022	(3,521)	(1,299,132)	368.99	(86,129)			(32,298)		(2,948)			43,065				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	11/22/2021	11/22/2022	(1,163)	(433,044)	372.22	(7,956)			(2,984)					3,978				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	11/22/2021	11/22/2022	(3,654)	(1,371,306)	375.3	(79,932)			(29,975)		(2,046)			39,966				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	11/29/2021	11/29/2022	3,184	1,118,697	351.36	48,074			18,028		54			(24,037)				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	11/29/2021	11/29/2022	(1,611)	(577,392)	358.39	(18,548)			(6,955)		(6)			9,274				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	11/29/2021	11/29/2022	7,200	2,598,264	360.87	213,086			79,907		15,115			(106,543)				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	11/29/2021	11/29/2022	(1,474)	(541,305)	367.17	(12,288)			(4,608)					6,144				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	11/29/2021	11/29/2022	(1,867)	(685,653)	367.19	(48,706)			(18,265)		(2,704)			24,353				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	11/29/2021	11/29/2022	(1,565)	(577,392)	368.99	(39,608)			(14,853)		(2,033)			19,804				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	11/29/2021	11/29/2022	(2,404)	(902,175)	375.3	(54,587)			(20,470)		(2,134)			27,293				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	11/29/2021	11/29/2022	(1,151)	(433,044)	376.21	(25,659)			(9,622)		(967)			12,830				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	11/30/2021	11/30/2022	5,756	1,984,785	344.84	87,548			32,830		558			(43,774)				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	11/30/2021	11/30/2022	(2,661)	(938,262)	352.6	(30,322)			(11,371)		(32)			15,161				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	11/30/2021	11/30/2022	(2,918)	(1,046,523)	358.63	(26,948)			(10,105)		(10)			13,474				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	11/30/2021	11/30/2022	10,200	3,680,874	360.87	304,421			114,158		32,171			(152,211)				

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	11/30/2021	11/30/2022	(1,278)	(469,131)	367.19	(33,778)			(12,667)		(2,849)			16,889				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	11/30/2021	11/30/2022	(1,076)	(396,957)	368.99	(27,634)			(10,363)		(2,165)			13,817				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	11/30/2021	11/30/2022	(7,500)	(2,814,786)	375.3	(173,353)			(65,007)		(10,483)			86,677				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	12/13/2021	12/13/2022	12,200	4,349,422	356.51	300,405			137,686		14,253			(150,202)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	12/13/2021	12/13/2022	(1,769)	(641,718)	362.75	(46,503)			(21,314)		(2,251)			23,251				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	12/13/2021	12/13/2022	(3,130)	(1,140,832)	364.53	(60,106)			(27,549)		(2,019)			30,053				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	12/13/2021	12/13/2022	(2,788)	(1,033,879)	370.77	(50,104)			(22,964)		(1,454)			25,052				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	12/13/2021	12/13/2022	(2,206)	(819,973)	371.66	(49,415)			(22,649)		(1,667)			24,707				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	12/13/2021	12/13/2022	(1,909)	(713,020)	373.44	(15,005)			(6,877)					7,502				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	12/14/2021	12/14/2022	11,100	3,945,384	355.44	247,781			113,566		11,840			(123,890)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	12/14/2021	12/14/2022	(3,814)	(1,386,216)	363.44	(58,081)			(26,621)		(1,580)			29,041				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	12/14/2021	12/14/2022	(6,923)	(2,559,168)	369.66	(117,443)			(53,828)		(3,910)			58,722				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	01/03/2022	01/03/2023	6,100	2,231,685	365.85		144,268		78,145		4,932			(66,123)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	01/03/2022	01/03/2023	(2,445)	(914,625)	374.08		(44,265)		(23,977)		(1,119)			20,288				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	01/03/2022	01/03/2023	(2,206)	(841,455)	381.4		(48,932)		(26,505)		(1,323)			22,427				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	01/03/2022	01/03/2023	(1,241)	(475,605)	383.23		(8,425)		(4,564)					3,861				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	01/06/2022	01/06/2023	12,000	4,348,320	362.36		301,518		163,322		13,779			(138,196)				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	01/06/2022	01/06/2023	(1,078)	(398,596)	369.61		(12,396)		(6,715)		(1)			5,682				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	01/06/2022	01/06/2023	(4,694)	(1,739,328)	370.51		(93,316)		(50,546)		(3,216)			42,770				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	01/06/2022	01/06/2023	(5,865)	(2,210,396)	376.85		(118,902)		(64,405)		(3,912)			54,497				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	02/01/2022	02/01/2023	9,300	3,292,665	354.05		214,771		134,232		23,277			(80,539)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	02/01/2022	02/01/2023	(2,359)	(849,720)	360.25		(41,558)		(25,973)		(3,512)			15,584				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	02/01/2022	02/01/2023	(4,904)	(1,805,655)	368.21		(92,487)		(57,805)		(9,322)			34,683				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	02/01/2022	02/01/2023	(1,722)	(637,290)	369.98		(13,216)		(8,260)		(6)			4,956				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	02/02/2022	02/02/2023	19,400	6,912,026	356.29		385,068		240,668		31,888			(144,401)				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	02/02/2022	02/02/2023	(985)	(356,290)	361.63		(10,658)		(6,662)		(16)			3,997				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	02/02/2022	02/02/2023	(3,047)	(1,104,499)	362.53		(52,210)		(32,631)		(4,401)			19,579				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	02/02/2022	02/02/2023	(4,510)	(1,638,934)	363.42		(70,036)		(43,772)		(5,161)			26,263				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	02/02/2022	02/02/2023	2,900	1,059,080	365.2		49,446		30,904		4,076			(18,542)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	02/02/2022	02/02/2023	(8,846)	(3,277,868)	370.54		(121,867)		(76,167)		(9,280)			45,700				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	02/02/2022	02/02/2023	(1,435)	(534,435)	372.32		(9,648)		(6,030)		(4)			3,618				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	02/02/2022	02/02/2023	(2,702)	(1,059,080)	391.92		(19,949)		(12,468)		(1,197)			7,481				

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	02/09/2022	02/09/2023	17,200	6,152,096	357.68		348,498		217,811		28,575			(130,687)				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	02/09/2022	02/09/2023	(1,576)	(572,288)	363.05		(17,268)		(10,792)		(26)			6,475				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	02/09/2022	02/09/2023	(4,029)	(1,466,488)	363.94		(75,541)		(47,213)		(6,901)			28,328				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	02/09/2022	02/09/2023	(3,039)	(1,108,808)	364.83		(49,587)		(30,992)		(3,792)			18,595				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	02/09/2022	02/09/2023	1,400	513,268	366.62		24,016		15,010		1,957			(9,006)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	02/09/2022	02/09/2023	(6,250)	(2,324,920)	371.99		(91,169)		(56,981)		(7,105)			34,188				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	02/09/2022	02/09/2023	(1,818)	(679,592)	373.78		(12,430)		(7,769)		(6)			4,661				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	02/09/2022	02/09/2023	(1,305)	(513,268)	393.45		(9,814)		(6,134)		(602)			3,680				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	02/14/2022	02/14/2023	5,800	2,004,828	345.66		153,829		96,143		26,650			(57,686)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	02/14/2022	02/14/2023	(1,179)	(414,792)	351.71		(30,195)		(18,872)		(5,408)			11,323				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	02/14/2022	02/14/2023	(1,176)	(414,792)	352.57		(29,607)		(18,504)		(5,206)			11,103				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	02/14/2022	02/14/2023	(2,019)	(725,886)	359.49		(44,173)		(27,608)		(6,667)			16,565				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	02/14/2022	02/14/2023	(1,244)	(449,358)	361.21		(12,507)		(7,817)		(25)			4,690				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	02/17/2022	02/17/2023	6,500	2,230,280	343.12		150,724		94,202		26,966			(56,521)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	02/17/2022	02/17/2023	(1,179)	(411,744)	349.12		(28,743)		(17,964)		(6,198)			10,779				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	02/17/2022	02/17/2023	(1,176)	(411,744)	349.98		(14,412)		(9,008)		(168)			5,405				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	02/17/2022	02/17/2023	(3,942)	(1,406,792)	356.84		(66,454)		(41,534)		(9,989)			24,920				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	02/23/2022	02/23/2023	15,800	5,234,856	331.32		366,391		228,994		100,809			(137,397)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	02/23/2022	02/23/2023	(7,666)	(2,584,296)	337.12		(150,595)		(94,122)		(36,434)			56,473				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	02/23/2022	02/23/2023	1,000	339,600	339.6		25,199		15,749		7,953			(9,450)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	02/23/2022	02/23/2023	(6,058)	(2,087,316)	344.57		(112,293)		(70,183)		(27,478)			42,110				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	02/23/2022	02/23/2023	(1,627)	(563,244)	346.23		(16,817)		(10,511)		(463)			6,306				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	02/23/2022	02/23/2023	(932)	(339,600)	364.45		(12,891)		(8,057)		(2,768)			4,834				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	03/01/2022	03/01/2023	10,800	3,595,860	332.95		291,451		206,445		91,684			(85,007)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	03/01/2022	03/01/2023	(3,440)	(1,165,325)	338.78		(74,422)		(52,715)		(19,264)			21,706				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	03/01/2022	03/01/2023	(1,373)	(466,130)	339.61		(35,677)		(25,271)		(11,505)			10,406				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	03/01/2022	03/01/2023	(5,673)	(1,964,405)	346.27		(116,592)		(82,586)		(30,154)			34,006				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	03/02/2022	03/02/2023	16,400	5,558,124	338.91		371,149		262,897		77,746			(108,252)				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	03/02/2022	03/02/2023	(5,602)	(1,931,787)	344.84		(103,839)		(73,553)		(18,459)			30,286				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	03/02/2022	03/02/2023	(1,471)	(508,365)	345.69		(19,083)		(13,517)		(680)			5,566				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	03/02/2022	03/02/2023	1,500	521,070	347.38		29,519		20,909		5,691			(8,610)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	03/02/2022	03/02/2023	(7,981)	(2,812,953)	352.47		(142,810)		(101,157)		(28,068)			41,653				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	03/02/2022	03/02/2023	(861)	(305,019)	354.16		(8,494)		(6,016)		(131)			2,477				

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	03/02/2022	03/02/2023	(1,398)	(521,070)	372.8		(13,735)		(9,729)		(1,872)			4,006				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	03/03/2022	03/03/2023	14,700	4,967,865	337.95		357,372		253,138		91,136			(104,233)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	03/03/2022	03/03/2023	(5,012)	(1,723,545)	343.86		(107,165)		(75,908)		(26,221)			31,256				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	03/03/2022	03/03/2023	(7,211)	(2,534,625)	351.47		(136,081)		(96,391)		(31,334)			39,690				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	03/03/2022	03/03/2023	(2,010)	(709,695)	353.16		(19,892)		(14,090)		(355)			5,802				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	03/08/2022	03/08/2023	6,900	2,251,677	326.33		187,183		132,588		78,889			(54,595)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	03/08/2022	03/08/2023	(1,278)	(424,229)	332.04		(33,674)		(23,853)		(14,586)			9,822				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	03/08/2022	03/08/2023	(1,078)	(358,963)	332.86		(27,964)		(19,808)		(11,993)			8,156				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	03/08/2022	03/08/2023	(4,327)	(1,468,485)	339.38		(82,349)		(58,331)		(26,755)			24,019				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	03/09/2022	03/09/2023	18,000	5,991,480	332.86		403,683		285,942		94,623			(117,741)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	03/09/2022	03/09/2023	(1,182)	(399,432)	337.85		(32,655)		(23,131)		(10,981)			9,524				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	03/09/2022	03/09/2023	(4,324)	(1,464,584)	338.69		(84,345)		(59,745)		(18,063)			24,601				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	03/09/2022	03/09/2023	(2,941)	(998,580)	339.52		(42,127)		(29,840)		(2,997)			12,287				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	03/09/2022	03/09/2023	1,300	447,863	344.51		30,312		21,471		9,240			(8,841)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	03/09/2022	03/09/2023	(6,250)	(2,163,590)	346.17		(113,268)		(80,232)		(24,591)			33,037				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	03/09/2022	03/09/2023	(2,775)	(965,294)	347.84		(31,298)		(22,169)		(998)			9,128				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	03/09/2022	03/09/2023	(1,223)	(447,863)	366.15		(16,163)		(11,449)		(3,806)			4,714				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	03/17/2022	03/17/2023	13,700	4,723,897	344.81		316,311		224,053		65,814			(92,257)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	03/17/2022	03/17/2023	(4,521)	(1,586,126)	350.84		(85,453)		(60,529)		(16,175)			24,924				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	03/17/2022	03/17/2023	(7,692)	(2,758,480)	358.6		(129,364)		(91,633)		(25,336)			37,731				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	03/17/2022	03/17/2023	(1,053)	(379,291)	360.33		(9,261)		(6,560)		(78)			2,701				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	03/23/2022	03/23/2023	19,700	6,768,723	343.59		414,165		293,367		93,156			(120,798)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	03/23/2022	03/23/2023	(985)	(343,590)	348.74		(22,481)		(15,924)		(6,541)			6,557				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	03/23/2022	03/23/2023	(4,914)	(1,717,950)	349.6		(87,152)		(61,732)		(19,046)			25,419				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	03/23/2022	03/23/2023	(5,000)	(1,752,309)	350.46		(74,125)		(52,505)		(12,007)			21,620				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	03/23/2022	03/23/2023	3,400	1,197,412	352.18		60,644		42,956		13,997			(17,688)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	03/23/2022	03/23/2023	(7,019)	(2,508,207)	357.33		(113,547)		(80,429)		(25,046)			33,118				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	03/23/2022	03/23/2023	(1,244)	(446,667)	359.05		(9,985)		(7,073)		(134)			2,912				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	03/23/2022	03/23/2023	(3,168)	(1,197,412)	377.95		(22,058)		(15,624)		(5,020)			6,434				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	03/24/2022	03/24/2023	15,300	5,310,324	347.08		340,913		241,480		68,106			(99,433)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	03/24/2022	03/24/2023	(3,243)	(1,145,364)	353.15		(60,051)		(42,536)		(11,416)			17,515				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	03/24/2022	03/24/2023	(10,096)	(3,644,340)	360.96		(159,952)		(113,299)		(30,065)			46,653				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	03/24/2022	03/24/2023	(1,435)	(520,620)	362.7		(10,893)		(7,716)		(104)			3,177				
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		123,228		42,387			(32,428)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	04/07/2022	04/06/2023	(2,353)	(830,016)	352.76		(57,491)		(45,514)		(14,607)			11,977				
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)		(47,796)		(14,065)			12,578				
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		35,305		2,281			(9,291)				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	04/07/2022	04/07/2023	(1,081)	(380,424)	351.89		(13,078)		(10,354)		(439)			2,725				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	04/07/2022	04/07/2023	(1,731)	(622,512)	359.67		(15,790)		(12,500)		(308)			3,290				
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		403,228		94,986			(106,113)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	04/13/2022	04/13/2023	(985)	(345,650)	350.83		(29,631)		(23,458)		(6,790)			6,173				
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)		(125,212)		(29,755)			32,950				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	04/13/2022	04/13/2023	900	318,861	354.29		11,531		9,129		260			(2,402)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	04/13/2022	04/13/2023	1,200	429,300	357.75		30,009		23,757		6,317			(6,252)				
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)		(136,129)		(27,694)			35,824				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	04/13/2022	04/13/2023	(2,679)	(967,820)	361.2		(27,810)		(22,017)		(372)			5,794				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	04/13/2022	04/13/2023	(1,968)	(748,161)	380.22		(20,806)		(16,471)		(2,813)			4,335				
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		177,286		50,695			(46,654)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	04/18/2022	04/18/2023	(1,078)	(378,532)	351		(30,065)		(23,802)		(7,618)			6,264				
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)		(81,805)		(23,742)			21,528				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	04/18/2022	04/18/2023	(2,584)	(929,124)	359.61		(27,438)		(21,722)		(428)			5,716				
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		253,011		98,133			(36,144)				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	05/02/2022	05/02/2023	(1,081)	(363,682)	336.41		(18,974)		(16,603)		(2,762)			2,372				
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)		(65,096)		(22,494)			9,299				
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)		(88,571)		(36,881)			12,653				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	05/02/2022	05/02/2023	(2,105)	(727,364)	345.5		(30,123)		(26,358)		(2,510)			3,765				
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		237,713		103,569			(33,959)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	05/03/2022	05/03/2023	(1,667)	(563,193)	337.92		(48,543)		(42,475)		(19,556)			6,068				
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)		(124,338)		(47,487)			17,763				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	05/03/2022	05/03/2023	(1,148)	(397,548)	346.2		(14,352)		(12,558)		(1,313)			1,794				
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		262,895		84,573			(37,556)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	05/05/2022	05/05/2023	(2,850)	(956,942)	335.75		(91,201)		(79,800)		(23,440)			11,400				
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)		(117,499)		(30,615)			16,786				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	05/05/2022	05/05/2023	(1,435)	(494,970)	344.83		(22,578)		(19,755)		(1,943)			2,822				
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		294,633		165,847			(42,090)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	05/09/2022	05/09/2023	(1,675)	(548,182)	327.3		(53,252)		(46,596)		(27,380)			6,657				
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)		(69,432)		(35,222)			9,919				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	05/09/2022	05/09/2023	(4,038)	(1,354,332)	335.36		(115,520)		(101,080)		(53,417)			14,440				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	05/09/2022	05/09/2023	(1,914)	(644,920)	336.97		(26,645)		(23,314)		(5,121)			3,331				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	05/17/2022	05/17/2023	7,800	2,547,090	326.55		204,068		178,559		89,229			(25,508)				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	05/17/2022	05/17/2023	(1,471)	(489,825)	333.08		(21,933)		(19,191)		(5,052)			2,742				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	05/17/2022	05/17/2023	(6,058)	(2,057,265)	339.61		(129,700)		(113,487)		(52,478)			16,212				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	05/26/2022	05/26/2023	7,600	2,480,412	326.37		197,855		173,123		96,757			(24,732)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	05/26/2022	05/26/2023	(1,078)	(359,007)	332.9		(30,318)		(26,528)		(15,864)			3,790				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	05/26/2022	05/26/2023	(6,250)	(2,121,405)	339.42		(117,400)		(102,725)		(48,524)			14,675				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	06/15/2022	06/15/2023	25,000	7,667,250	306.69		633,332		606,944		557,681			(26,389)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	06/15/2022	06/15/2023	(1,478)	(460,035)	311.29		(44,946)		(43,074)		(38,776)			1,873				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	06/15/2022	06/15/2023	(5,307)	(1,656,126)	312.06		(112,516)		(107,828)		(99,766)			4,688				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	06/15/2022	06/15/2023	(6,471)	(2,024,154)	312.82		(137,734)		(131,995)		(121,559)			5,739				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	06/15/2022	06/15/2023	600	188,616	314.36		7,931		7,600		7,465			(330)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	06/15/2022	06/15/2023	1,300	412,646	317.42		33,913		32,500		29,335			(1,413)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	06/15/2022	06/15/2023	(9,615)	(3,066,900)	318.96		(194,625)		(186,515)		(165,877)			8,109				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	06/15/2022	06/15/2023	(1,435)	(460,035)	320.49		(16,653)		(15,959)		(14,008)			694				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	06/15/2022	06/15/2023	(1,782)	(601,262)	337.36		(24,323)		(23,310)		(19,826)			1,013				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	06/22/2022	06/22/2023	9,500	2,895,885	304.83		264,612		253,586		244,904			(11,025)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	06/22/2022	06/22/2023	(1,867)	(579,177)	310.16		(55,907)		(53,578)		(50,884)			2,329				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	06/22/2022	06/22/2023	1,000	312,450	312.45		13,132		12,584		13,933			(547)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	06/22/2022	06/22/2023	(6,154)	(1,950,912)	317.02		(136,297)		(130,618)		(124,227)			5,679				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	06/22/2022	06/22/2023	(1,148)	(365,796)	318.55		(13,212)		(12,662)		(12,764)			551				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	06/22/2022	06/22/2023	(932)	(312,450)	335.31		(6,308)		(6,046)		(4,757)			263				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	06/28/2022	06/28/2023	7,500	2,321,025	309.47		182,985		175,361		162,961			(7,624)				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	06/28/2022	06/28/2023	(1,471)	(464,205)	315.66		(20,238)		(19,394)		(18,546)			843				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	06/28/2022	06/28/2023	(5,769)	(1,856,820)	321.85		(115,616)		(110,799)		(101,508)			4,817				
UST 1.625% 05/15/31 Total Return Options		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/30/2021	07/01/2022	84,031	8,235,000	98	98,500					239,122			(45,146)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/01/2021	07/01/2022	11,651	50,333,306	4319.94	1,131,641			47,152		137,792			(565,821)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/02/2021	07/01/2022	745	3,243,091	4352.34	48,225			2,009					(24,112)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/02/2021	07/01/2022	156	5,419,978	34786.35	85,378			3,557					(42,689)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/02/2021	07/02/2022	50	1,726,803	34786.35	24,437			1,018					(12,218)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/02/2021	07/03/2022	38	1,332,668	34786.35	29,194			1,216					(14,597)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/02/2021	07/05/2022	166	721,097	4352.34	10,723			447					(5,361)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/02/2021	07/05/2022	49	1,702,285	34786.35	27,936			1,164					(13,968)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/06/2021	07/06/2022	652	2,831,743	4343.54	42,136			1,756					(21,068)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/07/2021	07/07/2022	12,949	56,432,847	4358.13	1,239,309			51,638		79,238			(619,655)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/08/2021	07/08/2022	10,170	43,941,455	4320.82	976,267			40,678		104,241			(488,133)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/09/2021	07/08/2022	756	3,301,276	4369.55	48,694			2,029					(24,347)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/08/2021	07/08/2022	143	4,911,737	34421.93	85,045			3,544		1,424			(42,523)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/11/2022	07/11/2022	342	1,495,313	4369.55	22,056			919		3			(11,028)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/12/2021	07/12/2022	319	1,398,636	4384.63	20,756			865		3			(10,378)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/14/2021	07/14/2022	2,586	11,314,081	4374.3	203,102			8,463		82			(101,551)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/16/2021	07/15/2022	739	3,198,643	4327.16	47,436			1,976		79			(23,718)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/15/2021	07/15/2022	7,614	33,196,466	4360.03	371,777			15,491		23			(185,889)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/16/2021	07/18/2022	450	1,946,890	4327.16	28,872			1,203		109			(14,436)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/19/2021	07/19/2022	11,366	48,399,925	4258.49	1,253,888			52,245		103,615			(626,944)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/20/2021	07/20/2022	358	1,545,517	4323.06	23,028			960		138			(11,514)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/21/2021	07/21/2022	439	1,912,489	4358.69	28,458			1,186		132			(14,229)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/21/2021	07/21/2022	134	4,652,026	34798	85,384			3,558		87			(42,692)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/22/2021	07/22/2022	11,457	50,038,116	4367.48	1,082,257			45,094		2,311			(541,128)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/23/2021	07/23/2022	1,526	6,733,929	4411.79	115,877			4,828		10			(57,939)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/23/2021	07/24/2022	1,761	7,769,107	4411.79	146,565			6,107		42			(73,282)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/23/2021	07/25/2022	2,140	9,443,279	4411.79	179,688			7,487		89			(89,844)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/26/2021	07/26/2022	1,656	7,323,417	4422.3	136,256			5,677		22			(68,128)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/27/2021	07/27/2022	283	1,244,263	4401.46	18,477			770		133			(9,239)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/28/2021	07/28/2022	12,580	55,358,013	4400.64	1,223,523			50,980		4,784			(611,762)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/29/2021	07/29/2022	450	1,989,449	4419.15	29,623			1,234		229			(14,811)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/05/2021	08/05/2022	2,821	12,492,918	4429.1	223,369			27,921		321			(111,684)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/09/2021	08/09/2022	10,123	44,869,986	4432.35	1,100,006			137,501		10,478			(550,003)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/10/2021	08/10/2022	10,173	45,133,675	4436.75	1,059,656			132,457		10,583			(529,828)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/11/2021	08/11/2022	10,671	47,461,401	4447.7	1,028,210			128,526		10,579			(514,105)				
UST 1.625% 05/15/31 Total Return Options		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/11/2021	08/12/2022	73,051	7,159,000	98	88,000			11,000		207,116			(44,000)				
UST 1.625% 05/15/31 Total Return Options		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/11/2021	08/12/2022	122,010	12,201,000	100	174,500			21,813		83			(87,250)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/13/2021	08/12/2022	494	2,206,357	4468	32,875			4,109		478			(16,437)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/12/2021	08/12/2022	113	4,008,462	35499.85	67,905			8,488		407			(33,952)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/13/2021	08/15/2022	438	1,955,446	4468	29,136			3,642		491			(14,568)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/16/2021	08/16/2022	283	1,266,329	4479.71	18,856			2,357		306			(9,428)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/17/2021	08/17/2022	2,745	12,210,854	4448.08	232,771			29,096		735			(116,385)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/18/2021	08/18/2022	14,155	62,286,582	4400.27	1,331,663			166,458		21,745			(665,832)				
UST 1.25% 08/15/31 Total Return Options		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/18/2021	08/19/2022	75,051	7,355,000	98	83,500			10,438		210,692			(41,750)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/19/2021	08/19/2022	1,913	8,428,417	4405.8	161,828			20,229		13			(80,914)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/23/2021	08/23/2022	7,938	35,556,567	4479.53	930,961			116,370		11,809			(465,480)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/24/2021	08/24/2022	391	1,756,087	4486.23	26,324			3,290		570			(13,162)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/25/2021	08/25/2022	524	2,358,070	4496.19	35,230			4,404		744			(17,615)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/26/2021	08/26/2022	8,573	38,319,820	4470	873,015			109,127		14,567			(436,508)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/30/2021	08/30/2022	8,585	38,880,808	4528.79	1,015,596			126,949		12,580			(507,798)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/30/2021	08/30/2022	105	3,702,684	35399.84	66,800			8,350		900			(33,400)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/31/2021	08/31/2022	12,813	57,950,907	4522.68	1,383,075			172,884		16,651			(691,538)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/01/2021	09/01/2022	447	2,024,325	4524.09	30,021			6,254		687			(15,010)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/02/2021	09/02/2022	369	1,672,416	4536.95	24,986			5,205		544			(12,493)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/07/2021	09/07/2022	301	1,361,937	4520.03	20,170			4,202		578			(10,085)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/08/2021	09/08/2022	342	1,542,368	4514.07	22,842			4,759		700			(11,421)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/10/2021	09/09/2022	568	2,534,569	4458.58	37,765			7,868		1,662			(18,883)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/10/2021	09/12/2022	285	1,272,736	4458.58	18,951			3,948		906			(9,476)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/14/2021	09/14/2022	2,865	12,728,562	4443.05	249,834			52,049		1,469			(124,917)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/15/2021	09/15/2022	10,109	45,295,643	4480.7	633,320			131,942		1,332			(316,660)				
UST 1.25% 08/15/31 Total Return Options		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/15/2021	09/16/2022	84,816	8,312,000	98	91,000			18,958		234,699			(45,500)				
UST 1.25% 08/15/31 Total Return Options		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/15/2021	09/16/2022	124,320	12,432,000	100	173,500			36,146		819			(86,750)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/17/2021	09/16/2022	17,802	78,915,877	4432.99	2,036,612			424,294		73,230			(1,018,306)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/16/2021	09/16/2022	8,586	38,410,336	4473.75	875,675			182,432		27,832			(437,837)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/17/2021	09/17/2022	2,908	12,889,457	4432.99	265,768			55,368		192			(132,884)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/17/2021	09/18/2022	1,953	8,657,499	4432.99	158,589			33,039		139			(79,295)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/17/2021	09/19/2022	8,348	37,007,482	4432.99	958,375			199,661		31,411			(479,188)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/20/2021	09/20/2022	12,459	54,294,346	4357.73	1,362,416			283,837		68,687			(681,208)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/21/2021	09/21/2022	358	1,557,945	4354.19	23,120			4,817		2,509			(11,560)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/21/2021	09/21/2022	113	3,846,541	33919.84	60,111			12,523		6,234			(30,056)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/22/2021	09/22/2022	10,231	44,973,639	4395.64	1,093,875			227,891		49,886			(546,937)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/23/2020	09/23/2022	40	129,266	3236.92	5,659			590		19,294			(1,415)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/23/2021	09/23/2022	7,140	31,763,819	4448.98	395,165			82,326		1,908			(197,582)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/24/2021	09/24/2022	2,690	11,985,791	4455.48	242,307			50,481		160			(121,154)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/24/2021	09/25/2022	2,135	9,513,013	4455.48	186,686			38,893		231			(93,343)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/24/2021	09/26/2022	1,723	7,675,679	4455.48	157,648			32,843		145			(78,824)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/29/2021	09/29/2022	3,431	14,955,884	4359.46	282,769			58,910		10,477			(141,384)				
UST 1.25% 08/15/31 Total Return Options		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/29/2021	09/30/2022	86,214	8,449,000	98	98,000			20,417		229,086			(49,000)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/30/2021	09/30/2022	2,601	4,653,680	1789.265	122,098			25,437		32,079			(61,049)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/01/2021	10/01/2022	2,716	11,835,563	4357.04	252,383			73,612		3,074			(126,192)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/01/2021	10/02/2022	2,284	9,953,217	4357.04	192,240			56,070		6,062			(96,120)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/01/2021	10/03/2022	2,208	9,621,958	4357.04	189,562			55,289		4,096			(94,781)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/04/2021	10/04/2022	7,002	30,112,722	4300.46	365,339			106,557		4,003			(182,669)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/04/2021	10/04/2022	132	4,474,041	34002.92	83,086			24,233		12,408			(41,543)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/08/2021	10/07/2022	778	3,418,169	4391.34	50,486			14,725		5,903			(25,243)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/08/2021	10/07/2022	139	4,837,615	34746.25	83,491			24,351		9,019			(41,745)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/08/2021	10/08/2022	53	1,838,355	34746.25	27,916			8,142		71			(13,958)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/08/2021	10/09/2022	53	1,838,585	34746.25	35,548			10,368		68			(17,774)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/08/2021	10/10/2022	262	1,152,364	4391.34	17,009			4,961		2,088			(8,504)				

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/08/2021	10/10/2022	143	4,973,426	34746.25	93,891			27,385		7,397			(46,946)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/12/2021	10/12/2022	2,567	11,169,990	4350.65	223,924			65,311		2,280			(111,962)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/13/2021	10/13/2022	432	1,883,584	4363.8	27,708			8,081		4,087			(13,854)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/14/2021	10/14/2022	353	1,567,888	4438.26	23,252			6,782		2,387			(11,626)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/15/2021	10/14/2022	17,309	77,397,098	4471.37	2,065,349			602,393		111,165			(1,032,674)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/15/2021	10/17/2022	8,343	37,302,704	4471.37	964,899			281,429		57,121			(482,449)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/19/2021	10/19/2022	454	2,050,978	4519.63	30,313			8,841		2,244			(15,157)				
UST 1.25% 08/15/31 Total Return Options		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/20/2021	10/21/2022	70,480	6,907,000	98	85,000			24,792		177,788			(42,500)				
UST 1.25% 08/15/31 Total Return Options		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/20/2021	10/21/2022	114,470	11,447,000	100	169,000			49,292		10,210			(84,500)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/21/2021	10/21/2022	9,138	41,574,303	4549.78	886,035			258,427		41,587			(443,017)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/27/2021	10/27/2022	352	1,603,624	4551.68	23,990			6,997		1,703			(11,995)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/28/2021	10/28/2022	360	1,653,955	4596.42	24,776			7,226		1,430			(12,388)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/01/2021	11/01/2022	122	4,394,921	35913.84	84,918			31,844		3,873			(42,459)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/02/2021	11/02/2022	15,643	72,439,132	4630.65	1,552,578			582,217		39,362			(776,289)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/09/2021	11/09/2022	5,651	26,476,674	4685.25	410,126			153,797					(205,063)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/10/2021	11/10/2022	10,222	47,498,260	4646.71	1,150,862			431,573		44,366			(575,431)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/11/2021	11/11/2022	7,704	35,819,047	4649.27	488,502			183,188					(244,251)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/12/2021	11/12/2022	2,170	10,162,510	4682.85	176,056			66,021					(88,028)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/12/2021	11/13/2022	1,901	8,901,504	4682.85	148,522			55,696					(74,261)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/12/2021	11/14/2022	1,685	7,891,389	4682.85	154,439			57,915					(77,219)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/15/2021	11/15/2022	3,236	6,000,755	1854.363	148,185			55,570		7,004			(74,093)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/15/2021	11/15/2022	3,240	10,279,391	3172.17	153,321			57,495		2,983			(76,660)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/16/2021	11/16/2022	2,591	4,808,885	1856.276	112,097			42,037		5,228			(56,049)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/16/2021	11/16/2022	4,162	13,215,090	3175.44	183,318			68,744		2,685			(91,659)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/16/2021	11/16/2022	7,096	33,356,220	4700.9	506,674			190,003		1,587			(253,337)				
UST 1.375% 11/15/31 Total Return Options		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/17/2021	11/18/2022	96,796	9,486,000	98	116,000			43,500		248,201			(58,000)				
UST 1.375% 11/15/31 Total Return Options		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/17/2021	11/18/2022	138,160	13,816,000	100	191,500			71,813		8,633			(95,750)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/18/2021	11/18/2022	3,367	6,223,660	1848.301	151,698			56,887		9,411			(75,849)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/19/2021	11/18/2022	173	6,171,072	35601.98	103,222			38,708		11,402			(51,611)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/19/2021	11/19/2022	40	1,433,936	35601.98	22,753			8,532		7			(11,376)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/19/2021	11/20/2022	71	2,528,814	35601.98	40,828			15,311		12			(20,414)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/19/2021	11/21/2022	98	3,490,418	35601.98	59,676			22,379		4,731			(29,838)				

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/22/2021	11/22/2022	1,605	2,969,908	1850.345	70,987			26,620		4,273			(35,493)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/22/2021	11/22/2022	2,592	8,205,682	3165.39	121,938			45,727		2,917			(60,969)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/22/2021	11/22/2022	8,610	40,321,341	4682.94	875,237			328,214		28,394			(437,618)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/23/2021	11/23/2022	1,844	8,648,625	4690.7	179,733			67,400					(89,866)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/26/2021	11/25/2022	9,103	41,823,436	4594.62	1,036,625			388,734		57,784			(518,313)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/26/2021	11/26/2022	527	2,422,105	4594.62	29,689			11,133		36			(14,845)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/26/2021	11/27/2022	1,392	6,396,331	4594.62	131,477			49,304		111			(65,738)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/26/2021	11/28/2022	5,816	26,721,864	4594.62	873,164			327,437		41,985			(436,582)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/29/2021	11/29/2022	1,893	3,479,893	1838.385	84,792			31,797		8,513			(42,396)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/29/2021	11/29/2022	3,746	11,780,361	3145.01	179,532			67,325		10,652			(89,766)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/01/2021	12/01/2022	6,931	21,415,329	3089.72	283,854			130,100		49,460			(141,927)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/01/2021	12/01/2022	3,987	17,991,426	4513.04	347,113			159,094		7,496			(173,557)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/02/2020	12/02/2022	255	439,895	1722.223	15,823			3,626		15,567			(3,956)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/02/2021	12/02/2022	944	1,720,413	1822.179	44,972			20,612		7,370			(22,486)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/02/2021	12/02/2022	2,745	12,564,308	4577.1	223,360			102,373		2,711			(111,680)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/06/2021	12/06/2022	4,067	12,749,034	3135.1	182,933			83,844		12,410			(91,467)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/06/2021	12/06/2022	18,265	83,864,978	4591.67	1,932,185			885,585		79,598			(966,093)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/07/2021	12/07/2022	3,554	11,172,157	3143.74	157,169			72,036		8,186			(78,585)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/08/2021	12/08/2022	3,454	16,239,239	4701.21	305,389			139,970		1,824			(152,694)				
UST 1.375% 11/15/31 Total Return Options		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/08/2021	12/09/2022	91,816	8,998,000	98	110,000			50,417		239,010			(55,000)				
UST 1.375% 11/15/31 Total Return Options		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/08/2021	12/09/2022	168,370	16,837,000	100	227,000			104,042		10,137			(113,500)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/09/2021	12/09/2022	3,781	11,886,645	3143.73	142,753			65,429		5,318			(71,377)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/09/2021	12/09/2022	6,807	31,769,412	4667.45	461,764			211,642					(230,882)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/10/2021	12/09/2022	164	5,909,842	35970.99	97,144			44,524		10,716			(48,572)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/10/2021	12/10/2022	46	1,643,936	35970.99	29,770			13,644		11			(14,885)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/10/2021	12/11/2022	68	2,462,301	35970.99	34,085			15,622		13			(17,042)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/10/2021	12/12/2022	124	4,448,044	35970.99	73,065			33,488		5,187			(36,533)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/14/2021	12/14/2022	388	1,796,128	4634.09	26,762			12,266		2,393			(13,381)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/15/2021	12/15/2022	2,787	13,125,897	4709.85	292,046			133,854					(146,023)				

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/17/2021	12/16/2022	155	5,496,440	35365.44	92,613			42,448		15,362			(46,306)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/17/2021	12/17/2022	2,103	9,714,994	4620.64	180,826			82,878		74			(90,413)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/17/2021	12/17/2022	48	1,713,926	35365.44	32,948			15,101		45			(16,474)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/17/2021	12/18/2022	1,829	8,452,291	4620.64	143,062			65,570		45			(71,531)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/17/2021	12/18/2022	82	2,886,687	35365.44	41,244			18,903		61			(20,622)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/17/2021	12/19/2022	1,581	7,306,001	4620.64	130,540			59,831		50			(65,270)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/17/2021	12/19/2022	91	3,214,086	35365.44	53,666			24,597		8,210			(26,833)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/20/2021	12/20/2022	21,761	99,405,268	4568.02	2,009,567			921,052		105,931			(1,004,784)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/20/2021	12/20/2022	163	5,676,721	34932.16	88,879			40,736		16,576			(44,440)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/21/2021	12/21/2022	19,031	88,477,886	4649.23	2,017,104			924,506		76,180			(1,008,552)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/23/2021	12/23/2022	253	9,086,228	35950.56	148,609			68,113		14,258			(74,305)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/23/2021	12/24/2022	19	699,995	35950.56	9,009			4,129		6			(4,504)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/23/2021	12/26/2022	14	498,840	35950.56	5,148			2,360		5			(2,574)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/28/2020	12/28/2022	516	890,097	1725.08	32,586			7,468		30,967			(8,147)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/28/2021	12/28/2022	2,663	12,747,806	4786.35	247,434			113,407					(123,717)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/29/2021	12/29/2022	5,914	18,773,126	3174.19	288,285			132,131		12,396			(144,142)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/29/2021	12/29/2022	219	7,999,158	36488.63	150,188			68,836		7,803			(75,094)				
UST 1.375% 11/15/31 Total Return Options		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/29/2021	12/30/2022	64,898	6,360,000	98	85,500			39,188		163,143			(42,750)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/30/2021	12/30/2022	4,125	7,648,929	1854.264	201,467			92,339		15,393			(100,733)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/30/2020	12/30/2022	49	184,410	3732.04	11,116			2,547		20,360			(2,779)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	01/03/2022	01/03/2023	1,236	5,930,632	4796.56		97,274		52,690					(44,584)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	01/04/2022	01/04/2023	580	2,778,165	4793.54		41,589		22,527		2,368			(19,062)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	01/04/2022	01/04/2023	202	7,427,047	36799.65		140,153		75,916		9,103			(64,237)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	01/10/2022	01/10/2023	8,684	40,556,677	4670.29		690,224		373,871		88			(316,353)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	01/12/2022	01/12/2023	207	7,497,867	36290.32		137,017		74,218		9,374			(62,799)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	01/14/2022	01/13/2023	210	7,553,816	35911.81		127,089		68,840		19,477			(58,249)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	01/14/2022	01/14/2023	1,796	8,375,396	4662.85		158,547		85,880		101			(72,668)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	01/14/2022	01/14/2023	22	779,266	35911.81		9,975		5,403		13			(4,572)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	01/14/2022	01/15/2023	1,620	7,554,291	4662.85		125,186		67,809		88			(57,377)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	01/14/2022	01/15/2023	34	1,234,639	35911.81		18,725		10,143		29			(8,582)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	01/14/2022	01/16/2023	680	3,172,528	4662.85		64,424		34,896		42			(29,528)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	01/14/2022	01/16/2023	23	828,280	35911.81		19,324		10,467		25			(8,857)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	01/14/2022	01/17/2023	1,191	5,553,749	4662.85		95,493		51,725		66			(43,768)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	01/14/2022	01/17/2023	99	3,561,474	35911.81		45,641		24,722		4,511			(20,919)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	01/18/2022	01/18/2023	139	635,963	4577.11		9,476		5,133		1,430			(4,343)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	01/19/2022	01/19/2023	2,954	13,389,872	4532.76		266,444		144,324		801			(122,120)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	01/19/2022	01/19/2023	162	5,674,759	35028.65		99,880		54,102		16,358			(45,778)				
UST 1.375% 11/15/31 Total Return Options		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	01/19/2022	01/20/2023	63,378	6,211,000	98		80,500		43,604		134,203			(36,896)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	01/20/2022	01/20/2023	1,590	7,125,937	4482.73		133,434		72,277		5,948			(61,157)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	01/24/2022	01/24/2023	1,388	6,122,752	4410.13		113,142		61,285		1,699			(51,857)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	01/24/2022	01/24/2023	78	2,684,394	34364.5		50,694		27,459		11,521			(23,235)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	01/25/2022	01/25/2023	2,064	8,990,056	4356.45		179,620		97,294		13,421			(82,326)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	01/26/2022	01/26/2023	11,854	51,565,089	4349.93		1,197,151		648,457		259,997			(548,694)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	01/27/2022	01/27/2023	1,804	7,802,957	4326.51		159,349		86,314		7,675			(73,035)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	01/28/2022	01/27/2023	420	1,859,775	4431.85		26,985		14,617		7,195			(12,368)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	01/27/2022	01/27/2023	97	3,300,275	34160.78		55,081		29,835		15,294			(25,245)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	01/28/2022	01/28/2023	1,541	6,829,160	4431.85		124,517		67,446		2,244			(57,070)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	01/28/2022	01/29/2023	1,358	6,020,100	4431.85		122,903		66,572		1,884			(56,330)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	01/28/2022	01/30/2023	1,448	6,416,331	4431.85		116,306		62,999		3,786			(53,307)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	01/31/2022	01/31/2023	1,786	8,066,955	4515.55		149,221		80,828		4,690			(68,393)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	02/01/2022	02/01/2023	10,268	46,684,305	4546.54		1,289,337		805,836		149,939			(483,501)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	02/02/2022	02/02/2023	5,928	27,207,924	4589.38		461,003		288,127					(172,876)				
UST 1.375% 11/15/31 Total Return Options		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	02/02/2022	02/03/2023	67,000	6,566,000	98		82,500		51,563		149,376			(30,938)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	02/03/2022	02/03/2023	1,694	7,585,216	4477.44		128,458		80,287		5,776			(48,172)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	02/04/2022	02/03/2023	16,208	72,943,287	4500.53		1,987,709		1,242,318		307,912			(745,391)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	02/04/2022	02/04/2023	1,375	6,187,411	4500.53		118,283		73,927		1,070			(44,356)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	02/04/2022	02/05/2023	1,415	6,367,722	4500.53		115,178		71,986		917			(43,192)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	02/04/2022	02/06/2023	6,457	29,059,586	4500.53		760,681		475,426		99,737			(285,256)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	02/08/2022	02/08/2023	1,708	7,722,257	4521.54		151,675		94,797		968			(56,878)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	02/09/2022	02/09/2023	8,118	37,237,976	4587.18		571,294		357,059		2			(214,235)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	02/10/2022	02/10/2023	276	1,244,172	4504.08		18,650		11,656		4,118			(6,994)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	02/11/2022	02/11/2023	1,449	6,404,667	4418.64		123,864		77,415		1,712			(46,449)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	02/11/2022	02/12/2023	1,962	8,667,715	4418.64		156,514		97,821		2,299			(58,693)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	02/11/2022	02/13/2023	1,364	6,025,721	4418.64		105,626		66,016		1,647			(39,610)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	02/14/2022	02/14/2023	1,719	7,564,536	4401.67		124,544		77,840		7,386			(46,704)				
UST 1.875% 02/15/32 Total Return Options		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	02/16/2022	02/17/2023	60,582	5,937,000	98		74,500		46,563		111,831			(27,938)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	02/18/2022	02/18/2023	1,497	6,509,144	4348.87		113,341		70,838		3,758			(42,503)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	02/18/2022	02/19/2023	1,587	6,901,657	4348.87		127,151		79,470		4,536			(47,682)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	02/18/2022	02/20/2023	1,008	4,382,624	4348.87		98,222		61,389		3,230			(36,833)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	02/18/2022	02/21/2023	1,297	5,641,765	4348.87		102,840		64,275		3,901			(38,565)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	02/22/2022	02/22/2023	1,535	6,607,737	4304.76		138,551		86,595		13,004			(51,957)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	02/24/2022	02/24/2023	261	1,118,914	4288.7		16,325		10,203		6,972			(6,122)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	02/25/2022	02/25/2023	1,731	7,587,834	4384.65		146,027		91,267		5,419			(54,760)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	02/25/2022	02/26/2023	2,064	9,047,795	4384.65		168,624		105,390		6,397			(63,234)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	02/25/2022	02/27/2023	1,530	6,707,214	4384.65		128,645		80,403		5,253			(48,242)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	02/28/2022	02/28/2023	327	1,428,308	4373.94		20,553		12,846		7,336			(7,708)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	03/01/2022	03/01/2023	392	1,689,056	4306.26		24,289		17,204		10,236			(7,084)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	03/02/2022	03/02/2023	479	2,101,224	4386.54		30,321		21,477		10,519			(8,844)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	03/04/2022	03/03/2023	15,508	67,130,650	4328.87		1,901,551		1,346,932		564,050			(554,619)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	03/04/2022	03/03/2023	190	6,374,021	33614.8		109,937		77,872		53,107			(32,065)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	03/04/2022	03/04/2023	1,712	7,410,559	4328.87		151,060		107,001		10,771			(44,059)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	03/04/2022	03/04/2023	41	1,381,632	33614.8		22,376		15,850		4,407			(6,526)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	03/04/2022	03/05/2023	2,014	8,718,720	4328.87		176,255		124,847		10,697			(51,408)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	03/04/2022	03/05/2023	71	2,370,143	33614.8		39,942		28,292		7,280			(11,650)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	03/04/2022	03/06/2023	9,508	41,160,038	4328.87		1,257,497		890,727		331,186			(366,770)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	03/04/2022	03/06/2023	68	2,275,782	33614.8		41,615		29,477		15,548			(12,138)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	03/07/2022	03/07/2023	1,625	6,825,837	4201.09		143,460		101,617		31,545			(41,842)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	03/08/2022	03/08/2023	1,572	6,556,485	4170.7		146,520		103,785		31,305			(42,735)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	03/09/2022	03/09/2023	338	1,447,978	4277.88		20,793		14,728		9,516			(6,065)				
UST 1.875% 02/15/32 Total Return Options		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	03/09/2022	03/10/2023	71,692	7,025,789	98		92,500		65,521		138,621			(26,979)				
UST 1.875% 02/15/32 Total Return Options		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	03/09/2022	03/10/2023	86,418	8,641,807	100		144,500		102,354		42,594			(42,146)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	03/10/2022	03/10/2023	2,120	9,030,199	4259.52		190,343		134,826		18,807			(55,517)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	03/14/2022	03/14/2023	7,286	30,407,037	4173.11		900,954		638,176		405,223			(262,778)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	03/16/2022	03/16/2023	11,405	49,700,071	4357.86		1,371,082		971,183		335,780			(399,899)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	03/17/2022	03/17/2023	526	2,319,885	4411.67		34,102		24,156		11,417			(9,947)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	03/18/2022	03/17/2023	476	2,122,458	4463.12		31,497		22,311		9,148			(9,187)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	03/18/2022	03/20/2023	424	1,893,926	4463.12		28,106		19,908		8,247			(8,198)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	03/21/2022	03/21/2023	319	1,423,614	4461.18		20,827		14,753		6,252			(6,075)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	03/23/2022	03/23/2023	352	1,570,664	4456.24		23,214		16,444		7,033			(6,771)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	03/24/2022	03/24/2023	6,579	29,738,003	4520.16		428,423		303,467					(124,957)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	03/25/2022	03/25/2023	1,493	6,781,276	4543.06		152,498		108,020		2,041			(44,479)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	03/25/2022	03/26/2023	2,371	10,770,077	4543.06		220,096		155,901		3,100			(64,195)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	03/25/2022	03/27/2023	2,251	10,225,087	4543.06		203,938		144,456		3,181			(59,482)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	03/28/2022	03/28/2023	5,481	25,076,796	4575.52		357,607		253,305					(104,302)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	03/30/2022	03/30/2023	2,612	12,021,272	4602.45		252,165		178,617		2,473			(73,548)				
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		171,127		3,454			(45,033)				
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		116,367		2,603			(30,623)				
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		109,779		2,548			(28,889)				
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		127,751		2,555			(33,619)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	04/08/2022	04/06/2023	204	7,070,838	34721.12		126,822		100,401		44,113			(26,421)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	04/08/2022	04/08/2023	61	2,101,447	34721.12		36,032		28,525		2,685			(7,507)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	04/08/2022	04/09/2023	64	2,225,201	34721.12		33,427		26,463		2,367			(6,964)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	04/08/2022	04/10/2023	76	2,636,918	34721.12		49,073		38,849		12,111			(10,224)				
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		767,880		257,043			(202,074)				
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		129,507		7,482			(34,081)				
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		256,153		10,412			(67,409)				
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		82,333		85,277			(21,667)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	04/18/2022	04/18/2023	7,310	32,105,308	4391.69		992,175		785,472		289,443			(206,703)				
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		1,168,073		324,072			(307,388)				
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		110,833		106,515			(29,167)				
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		137,616		19,696			(36,215)				
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		158,015		23,034			(41,583)				
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		137,350		22,629			(36,145)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	04/29/2022	04/28/2023	624	2,576,542	4131.93		36,793		29,128		23,506			(7,665)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	04/28/2022	04/28/2023	439	1,880,264	4287.5		27,264		21,584		13,289			(5,680)				
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		148,410		54,657			(39,055)				
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		128,002		46,027			(33,685)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	04/29/2022	05/01/2023	2,415	9,980,083	4131.93		198,958		157,508		70,684			(41,450)				
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		960,839		553,705			(137,263)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/03/2022	05/03/2023	513	2,142,138	4175.48		30,418		26,616		18,406			(3,802)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/04/2022	05/04/2023	497	2,138,249	4300.17		30,577		26,755		14,905			(3,822)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/06/2022	05/05/2023	615	2,537,865	4123.34		36,190		31,666		23,570			(4,524)				
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		173,774		57,528			(24,825)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/06/2022	05/05/2023	159	5,232,127	32899.37		87,187		76,289		54,995			(10,898)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/06/2022	05/06/2023	30	978,125	32899.37		22,938		20,071		8,969			(2,867)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/06/2022	05/07/2023	86	2,838,637	32899.37		33,574		29,378		14,755			(4,197)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/06/2022	05/08/2023	324	1,337,226	4123.34		19,082		16,697		12,449			(2,385)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/06/2022	05/08/2023	120	3,952,601	32899.37		66,412		58,110		35,169			(8,301)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/11/2022	05/11/2023	531	2,088,033	3935.18		28,982		25,359		24,106			(3,623)				

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
UST 1.875% 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		159,250		131,697			(22,750)				
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		773,294		708,450			(110,471)				
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		139,917		77,121			(19,988)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/17/2022	05/17/2023	351	1,435,599	4088.85		20,285		17,749		14,070			(2,536)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/19/2022	05/19/2023	9,981	38,933,946	3900.79		903,597		790,647		764,992			(112,950)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/19/2022	05/19/2023	104	3,260,070	31253.13		58,682		51,347		48,712			(7,335)				
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		203,036		157,043			(29,005)				
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		135,062		107,789			(19,295)				
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		176,581		138,546			(25,226)				
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		980,312		796,897			(140,045)				
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		1,054,930		936,682			(150,704)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/24/2022	05/24/2023	85	2,701,709	31928.62		49,970		43,724		37,525			(6,246)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/26/2022	05/26/2023	343	1,393,018	4057.84		19,614		17,162		14,242			(2,452)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/27/2022	05/26/2023	1,047	4,353,821	4158.24		60,910		53,296		39,190			(7,614)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/27/2022	05/30/2023	259	1,076,060	4158.24		15,065		13,182		9,718			(1,883)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/31/2022	05/31/2023	263	1,085,497	4132.15		15,273		13,364		10,161			(1,909)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/31/2022	05/31/2023	80	2,630,820	32990.12		48,670		42,587		27,644			(6,084)				
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		277,274		114,798			(12,055)				
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		143,750		114,172			(6,250)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/06/2022	06/06/2023	285	1,175,161	4121.43		16,734		16,037		11,200			(697)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/06/2022	06/06/2023	79	2,601,390	32915.78		44,800		42,933		26,415			(1,867)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/07/2022	06/07/2023	362	1,506,897	4160.68		21,338		20,449		13,652			(889)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/08/2022	06/08/2023	189	6,223,381	32910.9		105,027		100,650		59,456			(4,376)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/10/2022	06/09/2023	820	3,197,213	3900.86		44,122		42,283		38,230			(1,838)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/10/2022	06/09/2023	182	5,707,091	31392.79		100,745		96,547		84,330			(4,198)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/10/2022	06/10/2023	77	2,408,796	31392.79		41,530		39,799		32,441			(1,730)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/10/2022	06/11/2023	45	1,424,691	31392.79		24,885		23,849		19,465			(1,037)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/10/2022	06/12/2023	497	1,936,928	3900.86		26,730		25,616		23,170			(1,114)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/10/2022	06/12/2023	130	4,082,124	31392.79		73,097		70,052		59,258			(3,046)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/13/2022	06/13/2023	375	1,406,894	3749.63		19,457		18,647		18,700			(811)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/15/2022	06/15/2023	12,362	46,852,339	3789.99		700,649		671,455		620,754			(29,194)				
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		165,792		77,126			(7,208)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/16/2022	06/16/2023	317	1,164,109	3666.77		16,251		15,574		16,212			(677)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/17/2022	06/16/2023	1,426	5,239,359	3674.84		72,513		69,491		72,651			(3,021)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/16/2022	06/16/2023	123	3,671,057	29927.07		65,398		62,674		66,267			(2,725)				
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		163,167		201,847			(7,094)				
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		176,309		215,926			(7,666)				

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/17/2022	06/19/2023	2,647	9,727,926	3674.84		193,963		185,881		223,548			(8,082)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/17/2022	06/20/2023	2,275	8,359,657	3674.84		161,420		154,694		186,426			(6,726)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/21/2022	06/21/2023	2,625	9,884,159	3764.79		197,087		188,875		201,116			(8,212)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/22/2022	06/22/2023	430	1,617,405	3759.89		22,611		21,669		21,356			(942)				
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		170,583		173,307			(7,417)				
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		180,326		181,421			(7,840)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/24/2022	06/23/2023	121	3,810,907	31500.68		71,210		68,243		60,179			(2,967)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/24/2022	06/24/2023	37	1,167,285	31500.68		20,610		19,751		16,283			(859)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/24/2022	06/25/2023	69	2,159,367	31500.68		34,170		32,746		26,981			(1,424)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/24/2022	06/26/2023	167	5,253,794	31500.68		83,404		79,929		68,027			(3,475)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/27/2022	06/27/2023	305	1,191,290	3900.11		16,738		16,040		14,287			(697)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/29/2022	06/29/2023	224	6,965,216	31029.31		121,833		116,757		108,612			(5,076)				
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		176,333		127,569			(7,667)				
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		171,542		159,403			(7,458)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/30/2022	06/30/2023	9,404	35,596,138	3785.38		839,368		804,394		829,553			(34,974)				
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			2,120		67			(877)				
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			31,425		27,228			(13,003)				
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			22,365		7,550			(8,133)				
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			11,875		3,896			(4,318)				
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			21,640		8,035			(7,869)				
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			11,496		4,268			(4,180)				
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			35,071		15,714			(12,753)				
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			50,648		16,771			(17,365)				
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		13,356		9,566			(3,971)				
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		19,803		10,143			(3,381)				
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		31,801		12,972			(3,698)				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/01/2022	06/01/2024	41	169,230	4101.23		7,856		7,692		2,970			(164)				
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		12,507		9,032			(1,262)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/01/2021	07/01/2022	3,082	1,203,985	390.63	27,932			1,164					(13,966)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/02/2021	07/01/2022	2,600	1,021,733	392.9	23,704			988					(11,852)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/01/2020	07/01/2022	486	810,615	1668.725	26,264			547		52,306			(6,566)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/02/2020	07/01/2022	1,059	1,769,224	1670.568	57,500			1,198		112,084			(14,375)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/02/2020	07/05/2022	517	864,368	1670.568	28,092			585		54,785			(7,023)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/06/2021	07/06/2022	1,624	639,471	393.69	14,900			621					(7,450)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/07/2021	07/07/2022	4,725	1,876,949	397.27	43,733			1,822					(21,866)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/07/2020	07/07/2022	336	561,924	1670.632	18,431			384		35,601			(4,608)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/07/2021	07/07/2022	3,099	5,624,626	1814.827	122,157			5,090		11			(61,078)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/09/2021	07/08/2022	1,906	757,611	397.52	17,577			732					(8,788)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/08/2021	07/08/2022	1,755	697,821	397.56	16,259			677					(8,130)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/08/2020	07/08/2022	500	836,131	1670.623	27,509			573		52,985			(6,877)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/10/2020	07/08/2022	466	778,073	1671.036	25,676			535		49,101			(6,419)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/12/2021	07/12/2022	2,588	1,031,432	398.48	24,032			1,001					(12,016)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/10/2020	07/12/2022	332	555,083	1671.036	18,373			383		35,046			(4,593)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/12/2021	07/12/2022	3,577	11,127,440	3110.84	154,708			6,446					(77,354)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/13/2021	07/13/2022	2,709	1,078,524	398.19	25,130			1,047					(12,565)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/14/2021	07/14/2022	3,648	1,454,639	398.76	33,893			1,412					(16,947)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/16/2021	07/15/2022	3,011	1,194,311	396.67	27,708			1,155					(13,854)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/15/2021	07/15/2022	1,675	666,941	398.07	15,540			647					(7,770)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/15/2020	07/15/2022	803	1,347,971	1679.639	44,618			930		77,800			(11,154)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/16/2021	07/15/2022	6,649	12,052,095	1812.716	285,884			11,912		1,074			(142,942)				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/15/2021	07/15/2022	3,063	5,561,087	1815.772	122,652			5,110		314			(61,326)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/16/2021	07/15/2022	8,369	25,936,747	3099.03	333,605			13,900		15			(166,802)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/16/2021	07/18/2022	1,633	2,960,241	1812.716	72,244			3,010		455			(36,122)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/16/2021	07/18/2022	3,534	10,950,842	3099.03	156,729			6,530		23			(78,365)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/19/2021	07/19/2022	2,172	852,630	392.57	19,866			828					(9,933)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/19/2021	07/19/2022	3,453	10,633,889	3079.53	152,098			6,337		127			(76,049)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/20/2021	07/20/2022	5,181	2,047,226	395.17	47,700			1,988					(23,850)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/21/2021	07/21/2022	8,574	3,404,944	397.14	79,335			3,306					(39,668)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/24/2020	07/22/2022	807	1,358,037	1682.052	44,951			936		76,394			(11,238)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/26/2021	07/26/2022	7,004	2,799,290	399.66	65,223			2,718					(32,612)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/26/2021	07/26/2022	2,262	4,117,916	1820.536	100,888			4,204		734			(50,444)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/26/2021	07/26/2022	2,765	8,605,954	3112.61	115,954			4,831		13			(57,977)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/27/2021	07/27/2022	8,256	3,290,230	398.55	76,662			3,194					(38,331)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/27/2021	07/27/2022	4,533	14,118,761	3114.75	195,505			8,146		52			(97,753)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/28/2021	07/28/2022	2,490	993,433	398.93	23,147			964					(11,573)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/30/2021	07/29/2022	1,920	765,909	398.99	17,769			740					(8,885)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/29/2021	07/29/2022	1,845	737,169	399.51	17,176			716					(8,588)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/29/2020	07/29/2022	248	418,388	1685.33	13,849			289		22,699			(3,462)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	08/02/2021	08/02/2022	2,348	937,803	399.38	21,851			2,731					(10,925)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	08/02/2021	08/02/2022	3,832	11,942,893	3116.62	167,332			20,917		61			(83,666)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	08/03/2021	08/03/2022	5,095	2,039,555	400.3	47,522			5,940					(23,761)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	08/04/2021	08/04/2022	3,948	1,582,100	400.71	36,863			4,608					(18,431)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	08/04/2021	08/04/2022	2,219	4,041,660	1821.464	92,797			11,600		1,439			(46,398)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	08/05/2021	08/05/2022	2,648	1,062,432	401.21	24,755			3,094					(12,377)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	08/06/2021	08/05/2022	2,044	820,898	401.54	19,045			2,381					(9,522)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	08/06/2020	08/05/2022	409	689,008	1684.17	23,082			1,443		37,914			(5,770)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	08/07/2020	08/05/2022	384	648,174	1687.656	21,843			1,365		34,257			(5,461)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	08/06/2021	08/05/2022	7,512	23,463,582	3123.34	312,561			39,070		167			(156,281)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	08/07/2020	08/08/2022	330	556,556	1687.656	18,812			1,176		29,427			(4,703)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	08/06/2021	08/08/2022	3,490	10,899,908	3123.34	152,484			19,060		160			(76,242)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	08/07/2020	08/09/2022	288	486,811	1687.656	16,454			1,028		25,743			(4,114)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	08/10/2021	08/10/2022	9,216	3,699,148	401.39	86,190			10,774					(43,095)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	08/11/2021	08/10/2022	4,080	1,639,094	401.73	38,027			4,753					(19,013)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	08/10/2021	08/10/2022	3,127	5,728,569	1832.195	119,299			14,912		1,267			(59,650)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	08/11/2020	08/11/2022	293	495,685	1691.587	16,705			1,044		25,011			(4,176)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	08/12/2021	08/12/2022	3,613	1,453,026	402.16	33,856			4,232					(16,928)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	08/13/2021	08/12/2022	2,217	893,232	402.85	20,723			2,590					(10,361)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	08/16/2021	08/16/2022	3,968	1,602,022	403.78	37,327			4,666					(18,664)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	08/17/2021	08/17/2022	5,286	2,134,974	403.89	49,745			6,218					(24,872)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	08/17/2021	08/17/2022	1,752	3,220,854	1838.001	81,424			10,178		709			(40,712)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	08/18/2021	08/18/2022	5,260	2,122,738	403.58	49,460			6,182					(24,730)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	08/18/2021	08/18/2022	2,569	4,699,037	1828.821	97,349			12,169		2,124			(48,674)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	08/19/2021	08/19/2022	2,458	992,414	403.7	23,123			2,890					(11,562)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	08/20/2021	08/19/2022	3,313	1,337,725	403.73	31,035			3,879					(15,518)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	08/20/2020	08/19/2022	343	580,148	1689.004	19,725			1,233		30,239			(4,931)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	08/23/2021	08/23/2022	1,689	680,444	402.92	15,854			1,982					(7,927)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	08/24/2021	08/24/2022	4,452	1,794,918	403.18	41,822			5,228					(20,911)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	08/24/2020	08/24/2022	634	1,072,626	1693.166	36,684			2,293		53,203			(9,171)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	08/24/2021	08/24/2022	2,962	5,434,219	1834.474	113,404			14,175		2,207			(56,702)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	08/25/2021	08/25/2022	4,126	1,658,084	401.86	38,633			4,829					(19,317)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	08/26/2021	08/26/2022	2,270	906,985	399.52	21,133			2,642					(10,566)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	08/27/2021	08/26/2022	4,146	1,657,634	399.85	38,457			4,807					(19,229)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	08/26/2020	08/26/2022	423	715,138	1691.987	24,243			1,515		36,004			(6,061)				

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	08/27/2020	08/26/2022	417	705,930	1693.57	23,931			1,496		34,854			(5,983)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	08/28/2020	08/26/2022	341	579,147	1696.045	19,807			1,238		27,717			(4,952)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	08/28/2020	08/29/2022	618	1,048,044	1696.045	35,843			2,240		50,193			(8,961)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	08/30/2021	08/30/2022	4,769	1,915,583	401.7	44,633			5,579					(22,317)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	08/31/2021	08/31/2022	9,614	3,860,315	401.54	89,945			11,243					(44,973)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	08/31/2021	08/31/2022	2,849	5,239,857	1838.993	119,624			14,953		2,144			(59,812)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	09/01/2021	09/01/2022	3,338	1,336,407	400.41	31,138			6,487					(15,569)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	09/03/2021	09/02/2022	2,873	1,149,508	400.08	26,669			5,556					(13,334)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	09/02/2021	09/02/2022	3,138	1,257,377	400.75	29,297			6,104					(14,648)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	09/04/2020	09/02/2022	1,190	2,014,991	1693.288	67,905			7,073		99,988			(16,976)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	09/04/2020	09/06/2022	1,227	2,077,949	1693.288	70,027			7,294		103,208			(17,507)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	09/07/2021	09/07/2022	3,375	1,345,008	398.5	31,339			6,529					(15,669)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	09/08/2021	09/08/2022	8,964	3,567,767	397.99	83,129			17,319					(41,564)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	09/10/2021	09/09/2022	2,134	848,977	397.77	19,696			4,103					(9,848)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	09/09/2021	09/09/2022	2,007	799,614	398.42	18,631			3,881					(9,316)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	09/11/2020	09/09/2022	715	1,208,783	1689.593	40,736			4,243		62,813			(10,184)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	09/09/2020	09/09/2022	387	654,184	1692.116	22,373			2,331		32,983			(5,593)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	09/13/2021	09/13/2022	4,107	1,633,253	397.72	38,055			7,928					(19,027)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	09/13/2021	09/13/2022	3,403	10,613,394	3118.56	149,701			31,188		1,392			(74,851)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	09/14/2021	09/14/2022	8,255	3,282,441	397.63	76,481			15,934					(38,240)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	09/15/2021	09/15/2022	3,674	1,459,784	397.28	34,013			7,086					(17,006)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	09/17/2021	09/16/2022	2,289	901,235	393.8	20,909			4,356					(10,454)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	09/16/2021	09/16/2022	3,553	1,407,143	396	32,786			6,831					(16,393)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	09/18/2020	09/16/2022	680	1,150,336	1692.706	39,457			4,110		57,683			(9,864)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	09/20/2021	09/20/2022	4,141	12,746,766	3077.94	183,287			38,185		9,515			(91,644)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	09/21/2021	09/21/2022	9,589	3,787,263	394.94	88,243			18,384					(44,122)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	09/24/2021	09/22/2022	4,934	1,934,372	392.04	44,877			9,349					(22,439)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	09/22/2021	09/22/2022	5,584	2,208,395	395.52	51,456			10,720					(25,728)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	09/22/2020	09/22/2022	655	1,103,112	1684.774	37,947			3,953		60,745			(9,487)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	09/27/2021	09/27/2022	2,277	891,028	391.3	20,761			4,325					(10,380)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	09/28/2021	09/28/2022	3,632	1,409,913	388.18	32,851			6,844					(16,425)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	09/29/2021	09/29/2022	6,495	2,532,770	389.96	59,014			12,294					(29,507)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	09/29/2020	09/29/2022	411	692,023	1684.199	23,806			2,480		38,406			(5,951)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	09/30/2021	09/30/2022	2,895	1,125,490	388.8	26,224			5,463					(13,112)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	10/01/2021	09/30/2022	24,518	9,586,269	390.99	222,401			64,867		1			(111,201)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	10/01/2020	09/30/2022	602	1,015,855	1686.904	34,742			5,067		54,707			(8,686)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	10/04/2021	10/04/2022	2,376	925,776	389.61	21,571			6,291					(10,785)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	10/05/2021	10/05/2022	9,274	3,613,660	389.65	84,198			24,558		1			(42,099)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	10/05/2020	10/05/2022	352	597,663	1695.716	20,619			3,007		29,052			(5,155)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	10/06/2021	10/06/2022	4,780	1,857,482	388.63	43,279			12,623		1			(21,640)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	10/06/2020	10/06/2022	208	351,989	1692.225	12,179			1,776		17,850			(3,045)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	10/08/2021	10/07/2022	3,983	1,546,460	388.26	35,878			10,464		1			(17,939)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	10/07/2021	10/07/2022	2,552	994,122	389.58	23,163			6,756					(11,582)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	10/08/2020	10/07/2022	640	1,089,866	1703.311	37,709			5,499		48,152			(9,427)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	10/09/2020	10/07/2022	863	1,471,045	1704.713	51,192			7,466		63,800			(12,798)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	10/11/2021	10/11/2022	2,424	938,690	387.24	21,778			6,352		1			(10,889)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	10/09/2020	10/11/2022	337	573,910	1704.713	19,972			2,913		24,938			(4,993)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	10/12/2021	10/12/2022	10,047	3,887,784	386.95	90,197			26,307		4			(45,098)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	10/12/2020	10/12/2022	325	554,798	1707.547	19,251			2,808		23,221			(4,813)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	10/13/2021	10/13/2022	3,565	1,382,225	387.72	32,068			9,353		1			(16,034)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	10/15/2021	10/14/2022	5,855	2,274,940	388.55	52,779			15,394		1			(26,389)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	10/14/2021	10/14/2022	1,078	419,304	388.99	9,728			2,837					(4,864)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	10/15/2020	10/14/2022	960	1,635,750	1704.328	56,597			8,254		71,541			(14,149)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	10/15/2021	10/14/2022	8,025	14,582,963	1817.155	348,611			101,678		44,297			(174,306)				

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	10/15/2021	10/17/2022	2,409	4,378,307	1817.155	100,910			29,432		13,368			(50,455)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	10/18/2021	10/18/2022	1,566	607,075	387.54	14,084			4,108		1			(7,042)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	10/19/2021	10/19/2022	6,773	2,622,584	387.24	60,844			17,746		4			(30,422)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	10/19/2021	10/19/2022	2,995	5,448,243	1818.921	126,553			36,911		16,342			(63,276)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	10/20/2021	10/20/2022	5,984	2,314,302	386.77	53,692			15,660		4			(26,846)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	10/20/2020	10/20/2022	931	1,583,836	1700.516	55,276			8,061		72,943			(13,819)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	10/22/2021	10/21/2022	3,251	1,251,264	384.91	29,029			8,467		4			(14,515)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	10/21/2021	10/21/2022	3,637	1,405,085	386.28	32,598			9,508		3			(16,299)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	10/22/2020	10/21/2022	517	879,373	1702.408	30,602			4,463		39,557			(7,651)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	10/23/2020	10/21/2022	509	867,089	1704.072	30,522			4,451		38,178			(7,630)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	10/21/2021	10/21/2022	2,828	5,159,470	1824.496	114,751			33,469		12,501			(57,376)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	10/25/2021	10/25/2022	3,512	1,353,428	385.37	31,400			9,158		5			(15,700)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	10/26/2021	10/26/2022	6,418	2,476,521	385.88	57,455			16,758		8			(28,728)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	10/27/2021	10/27/2022	4,191	1,621,356	386.83	37,615			10,971		4			(18,808)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	10/27/2020	10/27/2022	502	847,553	1687.825	30,173			4,400		45,476			(7,543)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	10/29/2021	10/28/2022	6,663	2,564,595	384.91	59,499			17,354		12			(29,749)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	10/28/2021	10/28/2022	3,794	1,467,211	386.72	34,039			9,928		4			(17,020)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	10/30/2020	10/28/2022	851	1,427,290	1676.769	50,812			7,410		86,192			(12,703)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	10/28/2021	10/28/2022	2,837	5,198,133	1831.949	122,980			35,869		10,793			(61,490)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	10/30/2020	10/31/2022	501	839,757	1676.769	29,895			4,360		50,740			(7,474)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	11/01/2021	11/01/2022	5,586	2,150,113	384.9	49,883			18,706		13			(24,941)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	11/02/2021	11/02/2022	8,249	3,196,631	387.5	74,162			27,811		9			(37,081)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	11/04/2021	11/04/2022	6,621	2,586,305	390.64	60,002			22,501		3			(30,001)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	11/05/2021	11/04/2022	2,338	920,028	393.54	21,345			8,004					(10,672)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	11/05/2021	11/04/2022	7,492	13,843,791	1847.707	333,991			125,247		17,720			(166,996)				

SCHEDULE DB - PART A - SECTION 1

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	11/05/2021	11/07/2022	2,131	3,936,658	1847.707	101,239			37,965		5,405			(50,620)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	11/08/2021	11/08/2022	4,072	1,602,147	393.45	37,170			13,939		1			(18,585)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	11/09/2021	11/09/2022	6,823	2,689,000	394.08	62,385			23,394		2			(31,192)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	11/11/2021	11/10/2022	2,541	994,304	391.25	23,068			8,650		1			(11,534)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	11/10/2021	11/10/2022	3,446	1,354,541	393.08	31,425			11,785		1			(15,713)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	11/10/2021	11/10/2022	2,762	5,101,568	1846.931	116,894			43,835		7,269			(58,447)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	11/12/2020	11/11/2022	551	944,379	1712.71	33,998			6,375		37,525			(8,499)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	11/15/2021	11/15/2022	5,389	2,114,114	392.28	49,047			18,393		3			(24,524)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	11/16/2021	11/16/2022	5,567	2,182,113	391.96	50,625			18,984		4			(25,313)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	11/17/2021	11/17/2022	3,953	1,553,397	392.96	36,039			13,515		2			(18,019)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	11/17/2020	11/17/2022	409	704,666	1723.216	25,157			4,717		24,255			(6,289)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	11/17/2021	11/17/2022	3,416	6,326,977	1851.991	119,575			44,841		7,870			(59,788)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	11/17/2021	11/17/2022	6,781	21,483,416	3168.12	304,030			114,011		6,384			(152,015)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	11/18/2021	11/18/2022	3,969	1,561,864	393.53	36,235			13,588		2			(18,118)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	11/19/2021	11/18/2022	2,606	1,029,700	395.19	23,889			8,958		1			(11,945)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	11/20/2020	11/18/2022	904	1,553,246	1718.199	55,296			10,368		57,505			(13,824)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	11/18/2020	11/18/2022	405	696,085	1719.13	24,781			4,646		25,435			(6,195)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	11/19/2020	11/18/2022	2,033	3,496,699	1720.061	124,308			23,308		126,091			(31,077)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	11/20/2020	11/21/2022	253	435,469	1718.199	15,546			2,915		16,160			(3,887)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	11/22/2021	11/22/2022	2,753	1,086,225	394.61	25,200			9,450		1			(12,600)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	11/23/2020	11/23/2022	444	764,054	1722.096	27,314			5,121		26,875			(6,829)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	11/24/2020	11/23/2022	265	457,252	1728.68	16,324			3,061		14,593			(4,081)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	11/24/2021	11/24/2022	12,235	4,803,412	392.61	111,439			41,790		9			(55,720)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	11/26/2021	11/25/2022	5,160	2,025,932	392.61	47,002			17,626		4			(23,501)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	11/30/2021	11/30/2022	4,741	1,869,635	394.34	43,376			16,266		3			(21,688)				

SCHEDULE DB - PART A - SECTION 1

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Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/01/2021	12/01/2022	2,752	1,084,204	393.92	25,154			11,529		2			(12,577)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/01/2020	12/01/2022	446	769,299	1723.49	27,695			6,347		26,713			(6,924)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/02/2021	12/02/2022	2,781	1,097,566	394.61	25,464			11,671		2			(12,732)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/03/2021	12/02/2022	4,204	1,659,096	394.69	38,491			17,642		3			(19,246)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/03/2020	12/02/2022	787	1,354,978	1722.679	48,644			11,148		47,641			(12,161)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/06/2021	12/06/2022	5,708	2,259,589	395.88	52,422			24,027		3			(26,211)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/07/2021	12/07/2022	6,125	2,428,113	396.45	56,332			25,819		3			(28,166)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/08/2021	12/08/2022	2,512	994,707	395.95	23,077			10,577		2			(11,539)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/09/2021	12/09/2022	3,619	1,432,854	395.93	33,242			15,236		2			(16,621)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/10/2021	12/09/2022	3,501	1,386,791	396.11	32,174			14,746		2			(16,087)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/09/2020	12/09/2022	544	939,876	1727.728	33,930			7,776		30,931			(8,482)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/09/2021	12/09/2022	3,176	5,835,799	1837.585	132,857			60,893		15,477			(66,428)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/13/2021	12/13/2022	1,146	454,518	396.44	10,545			4,833		1			(5,272)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/13/2021	12/13/2022	3,564	11,235,358	3152.68	160,711			73,659		7,494			(80,355)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/14/2021	12/14/2022	8,079	3,199,896	396.09	74,238			34,026		7			(37,119)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/14/2020	12/14/2022	1,131	1,946,300	1720.285	69,483			15,923		71,472			(17,371)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/15/2021	12/15/2022	4,742	1,878,069	396.05	43,571			19,970		4			(21,786)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/15/2021	12/15/2022	8,085	25,520,978	3156.64	372,858			170,893		19,185			(186,429)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/16/2021	12/16/2022	3,827	1,515,404	396.01	35,157			16,114		3			(17,579)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/17/2021	12/16/2022	3,773	1,495,207	396.33	34,689			15,899		3			(17,344)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/17/2020	12/16/2022	1,211	2,091,208	1727.261	74,865			17,157		69,766			(18,716)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/17/2021	12/16/2022	8,263	15,175,579	1836.471	348,798			159,866		44,712			(174,399)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/16/2021	12/16/2022	2,834	5,236,814	1847.697	119,641			54,836		10,945			(59,821)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/17/2021	12/19/2022	2,297	4,218,218	1836.471	107,667			49,347		13,340			(53,833)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/20/2021	12/20/2022	5,705	2,260,375	396.21	52,441			24,035		6			(26,220)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/21/2021	12/21/2022	7,652	3,022,294	394.95	70,117			32,137		11			(35,059)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/22/2021	12/22/2022	4,676	1,839,731	393.42	42,682			19,562		10			(21,341)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/23/2021	12/23/2022	2,249	884,545	393.33	20,521			9,406		5			(10,261)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	12/23/2020	12/23/2022	304	522,927	1721.803	19,348			4,434		18,948			(4,837)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	12/24/2020	12/23/2022	523	900,588	1723.286	33,592			7,698		31,977			(8,398)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	12/24/2020	12/27/2022	1,041	1,793,286	1723.286	67,069			15,370		63,892			(16,767)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	12/27/2021	12/27/2022	2,924	5,410,940	1850.333	129,595			59,398		11,879			(64,797)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	12/28/2021	12/28/2022	9,186	3,615,490	393.58	83,879			38,445		24			(41,940)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	12/29/2021	12/29/2022	2,009	788,191	392.41	18,286			8,381		7			(9,143)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	12/30/2021	12/30/2022	2,589	1,014,361	391.83	23,533			10,786		11			(11,767)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	01/04/2021	01/04/2023	501	862,938	1721.169	31,929			8,647		31,846			(7,982)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	01/05/2022	01/05/2023	17,146	6,658,973	388.36		154,488		83,681		180			(70,807)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	01/07/2022	01/06/2023	7,241	2,788,070	385.02		64,404		34,886		154			(29,519)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	01/06/2022	01/06/2023	2,277	879,744	386.29		20,410		11,055		38			(9,355)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	01/08/2021	01/06/2023	1,097	1,905,875	1738.099	69,374			18,789		55,493			(17,343)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	01/07/2021	01/06/2023	467	811,631	1738.12	29,462			7,979		23,625			(7,366)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	01/08/2021	01/09/2023	474	824,176	1738.099	30,000			8,125		24,084			(7,500)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	01/08/2021	01/10/2023	752	1,307,609	1738.099	47,597			12,891		38,256			(11,899)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	01/10/2022	01/10/2023	4,068	12,880,016	3165.99		211,438		114,529		15,036			(96,909)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	01/11/2022	01/11/2023	6,561	2,516,047	383.51		58,372		31,618		209			(26,754)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	01/12/2022	01/12/2023	1,411	540,398	383.06		12,537		6,791		50			(5,746)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	01/14/2022	01/13/2023	2,203	844,280	383.16		19,503		10,564		78			(8,939)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	01/13/2022	01/13/2023	2,988	1,147,760	384.15		26,628		14,424		88			(12,205)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	01/14/2021	01/13/2023	500	868,708	1738.899	31,882			8,635		25,206			(7,970)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	01/18/2022	01/18/2023	6,358	2,419,510	380.56		55,891		30,274		398			(25,617)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	01/19/2022	01/19/2023	6,427	2,441,181	379.85		56,391		30,545		464			(25,846)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	01/19/2021	01/19/2023	275	477,255	1737.031	17,611			4,770		14,332			(4,403)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	01/21/2022	01/20/2023	4,028	1,521,998	377.88		35,158		19,044		414			(16,114)				

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	01/20/2022	01/20/2023	2,310	878,065	380.06		20,283		10,987		163			(9,297)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	01/22/2021	01/20/2023	1,400	2,426,367	1733.354	89,290			24,183		76,881			(22,323)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	01/21/2021	01/20/2023	357	619,091	1734.96	22,783			6,170		19,174			(5,696)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	01/24/2022	01/23/2023	2,966	1,116,150	376.31		25,783		13,966		413			(11,817)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	01/22/2021	01/23/2023	481	833,223	1733.354	30,746			8,327		26,483			(7,686)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	01/25/2022	01/24/2023	4,650	1,747,760	375.86		40,373		21,869		705			(18,504)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	01/22/2021	01/24/2023	211	365,371	1733.354	13,482			3,651		11,625			(3,371)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	01/24/2022	01/24/2023	6,112	26,952,962	4410.13		867,247		469,759		159,771			(397,488)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	01/26/2022	01/26/2023	2,081	782,813	376.18		18,083		9,795		308			(8,288)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	01/27/2022	01/27/2023	3,562	1,337,865	375.61		30,905		16,740		585			(14,165)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	01/28/2022	01/27/2023	2,827	1,062,415	375.78		24,542		13,293		452			(11,248)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	01/28/2021	01/27/2023	748	1,293,497	1729.382	47,859			12,962		43,601			(11,965)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	01/28/2022	01/28/2023	6,136	27,191,779	4431.85		408,243		221,132					(187,111)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	01/28/2022	01/29/2023	6,569	29,111,270	4431.85		432,889		234,481					(198,407)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	01/28/2022	01/30/2023	4,982	22,080,833	4431.85		325,844		176,499					(149,345)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	01/31/2022	01/31/2023	6,190	2,332,688	376.83		53,885		29,188		885			(24,697)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	02/01/2022	02/01/2023	4,812	1,817,211	377.65		41,978		26,236		612			(15,742)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	02/02/2022	02/02/2023	4,467	1,687,161	377.73		38,973		24,358		569			(14,615)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	02/04/2022	02/03/2023	1,835	688,230	375.03		15,898		9,936		361			(5,962)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	02/03/2022	02/03/2023	3,506	1,317,974	375.93		30,445		19,028		600			(11,417)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	02/03/2021	02/03/2023	971	1,676,586	1727.005	61,866			19,333		58,711			(15,467)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	02/08/2022	02/08/2023	10,078	3,787,731	375.85		87,497		54,685		1,860			(32,811)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	02/09/2022	02/09/2023	2,213	835,299	377.39		19,295		12,060		327			(7,236)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	02/10/2022	02/10/2023	5,055	1,901,572	376.19		43,926		27,454		908			(16,472)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	02/10/2022	02/10/2023	3,417	6,221,632	1820.95		137,688		86,055		37,814			(51,633)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	02/14/2022	02/14/2023	10,586	3,964,197	374.47		91,177		56,985		2,571			(34,191)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	02/15/2022	02/15/2023	6,882	2,575,889	374.32		59,245		37,028		1,727			(22,217)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	02/16/2022	02/16/2023	3,973	1,488,081	374.53		34,226		21,391		978			(12,835)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	02/16/2021	02/16/2023	548	952,560	1738.606	35,149			10,984		28,850			(8,787)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	02/16/2022	02/16/2023	4,819	14,976,637	3107.6		241,059		150,662		63,487			(90,397)				

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	02/17/2022	02/17/2023	2,719	1,019,989	375.19		23,562		14,726		615			(8,836)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	02/18/2022	02/17/2023	4,715	1,772,012	375.86		40,756		25,473		967			(15,284)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	02/17/2022	02/17/2023	1,292	2,333,929	1806.95		50,210		31,381		19,420			(18,829)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	02/22/2022	02/22/2023	13,625	5,109,631	375.02		117,522		73,451		3,335			(44,071)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	02/22/2021	02/22/2023	665	1,157,224	1741.204	42,702			13,344		34,020			(10,675)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	02/25/2022	02/24/2023	1,838	689,300	375.05		15,854		9,909		457			(5,945)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	02/24/2022	02/24/2023	3,336	1,252,751	375.52		28,939		18,087		777			(10,852)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	02/26/2021	02/24/2023	1,433	2,482,090	1731.505	91,837			28,699		83,444			(22,959)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	02/25/2021	02/24/2023	870	1,513,635	1739.659	55,853			17,454		45,569			(13,963)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	02/26/2021	02/27/2023	863	1,493,435	1731.505	55,257			17,268		50,344			(13,814)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	02/28/2022	02/28/2023	1,821	683,978	375.59		15,800		9,875		438			(5,925)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	02/26/2021	02/28/2023	757	1,311,594	1731.505	48,660			15,206		44,254			(12,165)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	03/01/2022	03/01/2023	4,739	1,787,565	377.21		41,293		29,249		914			(12,044)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	03/01/2022	03/01/2023	3,874	11,926,153	3078.72		154,426		109,385		69,281			(45,041)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	03/02/2022	03/02/2023	7,633	2,864,622	375.3		66,173		46,872		1,952			(19,300)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	03/02/2022	03/02/2023	4,582	8,291,322	1809.63		178,633		126,532		71,122			(52,101)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	03/02/2022	03/02/2023	3,465	10,732,697	3097.22		161,994		114,746		59,730			(47,248)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	03/03/2022	03/03/2023	3,506	1,309,548	373.52		30,251		21,427		1,157			(8,823)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	03/04/2022	03/03/2023	3,672	1,376,054	374.78		31,649		22,418		1,020			(9,231)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	03/04/2021	03/03/2023	563	975,320	1732.794	36,477			12,919		32,444			(9,119)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	03/03/2021	03/03/2023	138	239,924	1741.125	8,973			3,178		7,132			(2,243)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	03/07/2022	03/07/2023	3,679	1,375,163	373.77		31,766		22,501		1,218			(9,265)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	03/08/2022	03/08/2023	4,421	1,636,383	370.16		37,637		26,659		2,362			(10,977)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	03/09/2022	03/09/2023	2,588	956,997	369.73		22,011		15,591		1,471			(6,420)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	03/11/2022	03/10/2023	1,663	613,039	368.53		14,100		9,987		1,104			(4,112)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	03/10/2022	03/10/2023	3,133	1,156,942	369.29		26,610		18,849		1,894			(7,761)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	03/12/2021	03/10/2023	908	348,752	383.96	11,509			4,076		71			(2,877)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	03/10/2021	03/10/2023	260	99,783	384.09	3,303			1,170		20			(826)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	03/14/2022	03/14/2023	1,950	715,517	367.01		16,457		11,657		1,595			(4,800)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	03/15/2022	03/15/2023	7,750	2,845,441	367.13		65,445		46,357		6,291			(19,088)				

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/16/2022	03/16/2023	4,398	1,613,776	366.94		37,117		26,291		3,674			(10,826)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/16/2021	03/16/2023	472	181,500	384.94		6,008		2,128		35			(1,502)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/16/2021	03/16/2023	564	995,175	1764.857	37,120			13,147		21,237			(9,280)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/17/2022	03/17/2023	6,859	2,517,064	366.98		57,892		41,007		5,739			(16,885)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/18/2022	03/17/2023	3,543	1,301,544	367.32		29,936		21,204		2,849			(8,731)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/19/2021	03/17/2023	1,685	646,052	383.31	21,320			7,551		160			(5,330)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/18/2021	03/17/2023	748	286,965	383.49	9,470			3,354		69			(2,367)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/17/2021	03/17/2023	690	265,421	384.48	8,785			3,112		55			(2,196)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/22/2022	03/22/2023	11,415	4,165,142	364.88		95,382		67,562		12,483			(27,820)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/22/2021	03/22/2023	1,329	510,863	384.27	16,910			5,989		117			(4,227)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/23/2022	03/23/2023	6,728	2,455,371	364.97		56,474		40,002		7,324			(16,471)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/23/2021	03/23/2023	2,190	843,816	385.22	27,930			9,892		169			(6,983)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/23/2021	03/23/2023	282	495,102	1758.449	18,566			6,576		11,771			(4,642)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/25/2022	03/24/2023	3,688	1,341,819	363.88		30,728		21,765		4,547			(8,962)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/24/2022	03/24/2023	3,379	1,231,789	364.57		28,208		19,981		3,865			(8,227)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/24/2021	03/24/2023	2,280	879,118	385.55	29,099			10,306		170			(7,275)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/26/2021	03/24/2023	351	135,600	385.88	4,475			1,585		25			(1,119)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/25/2021	03/24/2023	2,528	977,687	386.67	32,264			11,427		159			(8,066)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/26/2021	03/24/2023	1,651	2,936,661	1778.712	109,537			38,795		50,903			(27,384)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/26/2021	03/27/2023	460	818,623	1778.712	30,617			10,843		14,274			(7,654)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/28/2022	03/28/2023	2,017	732,853	363.39		16,782		11,887		2,674			(4,895)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/26/2021	03/28/2023	401	713,744	1778.712	26,694			9,454		12,470			(6,674)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/29/2022	03/29/2023	6,258	2,274,455	363.46		52,085		36,894		8,276			(15,191)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/29/2021	03/29/2023	1,673	644,873	385.43	21,345			7,560		135			(5,336)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/30/2022	03/30/2023	6,161	2,237,162	363.12		51,231		36,289		8,486			(14,942)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/30/2021	03/30/2023	4,248	1,631,921	384.12	54,017			19,131		421			(13,504)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/01/2022	03/31/2023	4,414	1,606,242	363.9		36,783		29,120		5,627			(7,663)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/31/2021	03/31/2023	3,732	1,434,429	384.33	47,480			16,816		363			(11,870)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/01/2021	03/31/2023	271	104,540	385.67	3,450			1,366		22			(862)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/04/2022	04/04/2023	3,254	1,186,453	364.66		27,170		21,509		3,903			(5,660)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/05/2022	04/05/2023	8,006	2,911,208	363.64		66,667		52,778		10,747			(13,889)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/08/2022	04/06/2023	4,016	1,452,678	361.68		33,121		26,221		6,620			(6,900)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/06/2022	04/06/2023	5,346	1,935,141	362		44,315		35,082		8,531			(9,232)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/07/2022	04/06/2023	6,187	2,241,167	362.21		51,323		40,630		9,667			(10,692)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/06/2021	04/06/2023	4,697	1,815,810	386.61	60,103			23,791		352			(15,026)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/07/2021	04/06/2023	9,117	3,531,195	387.32	116,529			46,126		616			(29,132)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/09/2021	04/06/2023	6,474	2,508,440	387.44	82,779			32,766		430			(20,695)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/08/2021	04/06/2023	1,696	657,587	387.78	21,700			8,590		107			(5,425)				
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			7,721		9,084			(4,876)				

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/06/2021	04/06/2023	247	440,006	1783.202	16,456			6,514		7,269			(4,114)				
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		85,467		29,143			(22,491)				
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		174,933		58,207			(46,035)				
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		35,534		12,475			(9,351)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/11/2022	04/11/2023	1,038	374,135	360.31		8,568		6,783		1,999			(1,785)				
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		41,277		15,054			(10,862)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/12/2022	04/12/2023	6,204	2,234,258	360.12		51,165		40,505		12,213			(10,659)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/12/2021	04/12/2023	1,696	657,468	387.68	21,762			8,614		117			(5,441)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/13/2022	04/13/2023	6,079	2,191,790	360.56		50,192		39,735		11,512			(10,457)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/13/2021	04/13/2023	3,441	1,333,460	387.56	44,138			17,471		245			(11,034)				
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			10,771		12,353			(6,802)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/14/2022	04/14/2023	12,670	4,559,830	359.88		104,420		82,666		25,713			(21,754)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/14/2021	04/14/2023	4,125	1,598,133	387.39	52,898			20,939		305			(13,225)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/15/2021	04/14/2023	4,923	1,909,158	387.77	63,002			24,938		344			(15,751)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/16/2021	04/14/2023	3,609	1,399,626	387.84	46,188			18,283		250			(11,547)				
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			44,635		46,523			(28,190)				
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		269,837		106,522			(71,010)				
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		99,764		38,604			(26,254)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/19/2022	04/19/2023	9,513	3,406,886	358.14		78,018		61,764		23,105			(16,254)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/19/2021	04/19/2023	6,479	2,504,877	386.63	82,911			32,819		567			(20,728)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/20/2022	04/20/2023	11,587	4,159,676	358.99		95,257		75,411		26,116			(19,845)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/20/2021	04/20/2023	2,596	1,001,113	385.64	33,137			13,117		264			(8,284)				
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			10,241		10,037			(6,468)				
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		78,946		24,647			(20,775)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/22/2022	04/21/2023	6,231	2,224,258	356.99		50,713		40,148		16,890			(10,565)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/21/2022	04/21/2023	7,314	2,621,283	358.41		59,765		47,314		17,445			(12,451)				

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/22/2021	04/21/2023	5,685	2,198,654	386.77	72,556			28,720		499			(18,139)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/21/2021	04/21/2023	3,875	1,499,330	386.88	49,628			19,644		335			(12,407)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/23/2021	04/21/2023	2,135	826,670	387.12	27,280			10,798		178			(6,820)				
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			60,846		56,440			(38,429)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/25/2022	04/25/2023	2,389	855,354	358.02		19,502		15,439		5,980			(4,063)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/26/2022	04/26/2023	8,197	2,934,640	358.03		66,910		52,970		20,562			(13,940)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/26/2021	04/26/2023	703	271,801	386.81	8,997			3,561		65			(2,249)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/27/2022	04/27/2023	7,402	2,651,187	358.19		60,447		47,854		18,361			(12,593)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/27/2021	04/27/2023	5,521	2,130,496	385.86	70,519			27,914		588			(17,630)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/28/2022	04/28/2023	6,079	2,176,080	357.94		49,615		39,278		15,470			(10,336)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/30/2021	04/28/2023	6,870	2,634,321	383.48	86,933			34,411		1,021			(21,733)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/28/2021	04/28/2023	5,239	2,014,248	384.5	66,672			26,391		679			(16,668)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/06/2022	05/02/2023	19,080	6,751,710	353.87		153,264		134,106		69,492			(19,158)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/02/2022	05/02/2023	11,194	3,980,195	355.55		90,748		79,405		35,459			(11,344)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/06/2021	05/02/2023	10,001	3,881,051	388.07	128,075			56,033		829			(32,019)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/07/2021	05/02/2023	1,461	568,713	389.3	18,768			8,211		102			(4,692)				
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			28,817		19,812			(16,467)				
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			11,377		7,193			(6,501)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/09/2022	05/09/2023	2,726	961,693	352.75		21,927		19,186		11,035			(2,741)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/10/2022	05/10/2023	6,008	2,129,035	354.38		48,542		42,474		21,389			(6,068)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/10/2021	05/10/2023	2,710	1,050,513	387.64	34,772			15,213		260			(8,693)				
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			25,364		12,540			(14,494)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/11/2022	05/11/2023	16,459	5,838,356	354.72		133,115		116,475		57,130			(16,639)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/11/2021	05/11/2023	11,326	4,359,788	384.93	144,309			63,135		1,578			(36,077)				
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			21,921		12,953			(12,526)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/13/2022	05/12/2023	5,526	1,967,096	356		44,850		39,244		17,296			(5,606)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/12/2022	05/12/2023	4,250	1,514,000	356.25		34,519		30,204		13,027			(4,315)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/12/2021	05/12/2023	3,109	1,189,949	382.7	39,387			17,232		583			(9,847)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/13/2021	05/12/2023	1,743	667,307	382.86	22,021			9,634		320			(5,505)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/14/2021	05/12/2023	2,048	787,022	384.23	25,972			11,363		316			(6,493)				
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			44,520		24,907			(25,440)				
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			10,888		6,129			(6,222)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/16/2022	05/16/2023	3,420	1,216,051	355.54		27,726		24,260		11,235			(3,466)				
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			10,825		6,111			(6,186)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/17/2022	05/17/2023	11,953	4,244,509	355.09		96,775		84,678		40,838			(12,097)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/17/2021	05/17/2023	1,840	706,253	383.78	23,377			10,227		315			(5,844)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/18/2022	05/18/2023	5,624	1,993,997	354.52		45,463		39,780		20,170			(5,683)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/18/2021	05/18/2023	6,698	2,572,828	384.12	85,161			37,258		1,106			(21,290)				
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			16,694		10,747			(9,539)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/20/2022	05/19/2023	6,612	2,349,966	355.4		53,579		46,882		22,132			(6,697)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/19/2022	05/19/2023	4,387	1,560,267	355.66		35,574		31,127		14,375			(4,447)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/19/2021	05/19/2023	4,892	1,875,643	383.42	62,084			27,162		891			(15,521)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/20/2021	05/19/2023	3,049	1,171,996	384.41	38,676			16,921		490			(9,669)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/21/2021	05/19/2023	2,353	905,911	385.07	29,895			13,079		347			(7,474)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/23/2022	05/23/2023	3,091	1,099,968	355.81		25,079		21,944		10,105			(3,135)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/24/2022	05/24/2023	8,006	2,849,075	355.86		64,959		56,839		26,125			(8,120)				
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			31,358		19,365			(17,919)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/25/2022	05/25/2023	9,875	3,522,180	356.67		80,306		70,267		30,226			(10,038)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/25/2021	05/25/2023	12,067	4,662,216	386.36	154,319			67,515		1,595			(38,580)				
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			15,357		9,814			(8,776)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/27/2022	05/26/2023	4,778	1,703,968	356.63		38,850		33,994		14,710			(4,856)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/26/2022	05/26/2023	6,643	2,369,367	356.65		54,022		47,269		20,419			(6,753)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/27/2021	05/26/2023	1,781	689,473	387.22	22,753			9,954		213			(5,688)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/28/2021	05/26/2023	884	342,438	387.3	11,300			4,944		104			(2,825)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/26/2021	05/26/2023	4,538	1,759,085	387.63	58,226			25,474		514			(14,556)				
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			84,866		50,898			(48,495)				
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			17,419		10,533			(9,954)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/31/2022	05/31/2023	4,655	1,651,671	354.79		37,658		32,951		16,824			(4,707)				
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			12,210		7,403			(6,977)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/01/2022	06/01/2023	10,028	3,551,176	354.14		80,967		77,593		38,216			(3,374)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/01/2021	06/01/2023	5,582	2,165,010	387.86	71,662			34,338		650			(17,915)				
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			9,123		4,943			(4,760)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/03/2022	06/02/2023	3,591	1,266,466	352.63		28,749		27,551		15,398			(1,198)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/02/2022	06/02/2023	7,458	2,635,445	353.39		60,088		57,584		30,178			(2,504)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/03/2021	06/02/2023	1,655	642,321	388.2	21,197			10,157		186			(5,299)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/02/2021	06/02/2023	4,300	1,669,595	388.29	55,264			26,480		478			(13,816)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/04/2021	06/02/2023	4,914	1,911,174	388.91	63,069			30,220		504			(15,767)				
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		198,118		125,247			(8,614)				

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	06/02/2021	06/02/2023	1,113	2,027,728	1821.855	77,459			37,116		19,753			(19,365)				
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			81,468		40,685			(42,505)				
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		352,364		17,454			(15,320)				
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		394,860		20,602			(17,168)				
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		59,625		37,448			(2,592)				
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			19,884		9,989			(10,374)				
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		352,298		38,518			(15,317)				
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		95,705		58,449			(4,161)				
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			28,954		14,586			(15,106)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	06/07/2022	06/07/2023	14,598	5,147,927	352.65		117,373		112,482		63,087			(4,891)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	06/07/2021	06/07/2023	4,897	1,911,174	390.31	63,260			30,312		440			(15,815)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	06/08/2022	06/08/2023	8,647	3,044,426	352.06		69,413		66,521		39,120			(2,892)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	06/08/2021	06/08/2023	3,626	1,416,934	390.79	46,901			22,473		309			(11,725)				
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			13,509		7,038			(7,048)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	06/10/2022	06/09/2023	7,246	2,534,874	349.84		57,542		55,144		38,549			(2,398)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	06/09/2022	06/09/2023	4,101	1,439,892	351.13		32,686		31,324		19,893			(1,362)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	06/09/2021	06/09/2023	6,518	2,551,766	391.5	84,463			40,472		511			(21,116)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	06/10/2021	06/09/2023	536	209,992	391.74	6,930			3,320		41			(1,732)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	06/11/2021	06/09/2023	5,446	2,139,857	392.94	70,615			33,836		353			(17,654)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	06/13/2022	06/13/2023	4,172	1,445,814	346.57		32,820		31,452		27,888			(1,367)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	06/14/2022	06/14/2023	6,412	2,210,621	344.77		49,960		47,878		48,188			(2,082)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	06/14/2021	06/14/2023	5,517	2,166,591	392.71	71,714			34,363		388			(17,929)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	06/15/2022	06/15/2023	8,554	2,944,748	344.27		66,551		63,778		66,402			(2,773)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	06/15/2021	06/15/2023	5,490	2,152,529	392.08	71,249			34,140		424			(17,812)				
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			29,829		16,999			(15,563)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	06/16/2022	06/16/2023	3,966	1,358,254	342.46		30,697		29,418		34,429			(1,279)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	06/17/2022	06/16/2023	4,721	1,623,909	343.99		36,700		35,171		37,328			(1,529)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	06/17/2021	06/16/2023	813	317,683	390.55	10,484			5,023		77			(2,621)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	06/18/2021	06/16/2023	4,048	1,582,308	390.86	52,216			25,020		370			(13,054)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	06/16/2021	06/16/2023	7,477	2,928,262	391.63	96,925			46,443		618			(24,231)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/16/2022	06/16/2023	2,367	4,173,718	1763		81,828		78,419		90,181			(3,410)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/17/2022	06/17/2023	9,897	36,371,411	3674.84		457,470		438,408		461,421			(19,061)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/17/2022	06/18/2023	7,240	26,605,081	3674.84		322,284		308,856		324,178			(13,429)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/17/2022	06/19/2023	9,757	35,857,235	3674.84		437,809		419,567		442,445			(18,242)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/17/2022	06/20/2023	7,406	27,216,532	3674.84		327,821		314,162		331,651			(13,659)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/21/2022	06/21/2023	11,573	3,982,228	344.09		89,998		86,248		91,380			(3,750)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/21/2021	06/21/2023	2,785	1,088,454	390.87	35,919			17,211		267			(8,980)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/22/2022	06/22/2023	9,265	3,194,183	344.77		72,189		69,181		70,194			(3,008)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/22/2021	06/22/2023	4,559	1,781,408	390.71	58,786			28,169		450			(14,697)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/23/2022	06/23/2023	5,195	1,797,120	345.92		40,795		39,095		36,639			(1,700)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/24/2022	06/23/2023	7,276	2,517,906	346.04		56,905		54,534		50,923			(2,371)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/23/2021	06/23/2023	2,679	1,046,306	390.63	34,528			16,545		269			(8,632)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/25/2021	06/23/2023	996	389,377	391.07	12,849			6,157		95			(3,212)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/24/2021	06/23/2023	4,007	1,567,854	391.29	51,739			24,792		371			(12,935)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/24/2021	06/23/2023	1,023	1,846,869	1804.968	71,474			34,248		25,151			(17,868)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/27/2022	06/27/2023	2,173	751,317	345.69		16,980		16,272		15,621			(707)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/28/2022	06/28/2023	10,211	3,523,599	345.09		79,633		76,315		76,287			(3,318)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/28/2021	06/28/2023	4,001	1,565,533	391.28	51,663			24,755		388			(12,916)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/28/2021	06/28/2023	823	1,487,014	1807.536	57,696			27,646		19,639			(14,424)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/29/2022	06/29/2023	5,226	1,805,192	345.4		40,797		39,097		38,337			(1,700)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/29/2021	06/29/2023	3,191	1,249,481	391.51	41,233			19,757		304			(10,308)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/29/2021	06/29/2023	260	469,502	1806.504	18,217			8,729		6,317			(4,554)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/30/2022	06/30/2023	4,272	1,479,958	346.43		33,447		32,053		29,387			(1,394)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/01/2021	06/30/2023	3,861	1,508,370	390.63	49,776			25,925		414			(12,444)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/30/2021	06/30/2023	5,661	2,214,448	391.2	73,077			35,016		565			(18,269)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/02/2021	06/30/2023	3,256	1,279,235	392.9	42,215			21,987		262			(10,554)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/30/2021	06/30/2023	591	1,068,495	1808.479	41,671			19,968		13,959			(10,418)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/06/2021	07/06/2023	2,220	874,122	393.69	28,846			15,024		171			(7,212)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/07/2021	07/07/2023	4,753	1,888,363	397.27	62,316			32,456		234			(15,579)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/09/2021	07/07/2023	2,830	1,124,958	397.52	37,124			19,335		135			(9,281)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/08/2021	07/07/2023	5,470	2,174,715	397.56	71,766			37,378		259			(17,941)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/07/2021	07/07/2023	642	1,165,741	1814.827	45,580			23,740		13,955			(11,395)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/12/2021	07/12/2023	8,640	3,442,709	398.48	113,609			59,172		382			(28,402)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/13/2021	07/13/2023	4,738	1,886,546	398.19	62,256			32,425		220			(15,564)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/16/2021	07/14/2023	6,667	2,644,757	396.67	87,277			45,457		381			(21,819)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/15/2021	07/14/2023	1,801	716,794	398.07	23,654			12,320		86			(5,914)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/14/2021	07/14/2023	3,993	1,592,192	398.76	52,542			27,366		174			(13,136)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	07/16/2021	07/14/2023	1,035	1,876,948	1812.716	73,764			38,419		23,605			(18,441)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	07/15/2021	07/14/2023	1,063	1,931,048	1815.772	75,890			39,526		23,122			(18,973)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	07/16/2021	07/17/2023	757	1,371,669	1812.716	54,044			28,148		17,360			(13,511)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	07/16/2021	07/18/2023	917	1,661,934	1812.716	65,480			34,104		21,079			(16,370)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	07/19/2021	07/19/2023	2,107	827,037	392.57	27,292			14,215		211			(6,823)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	07/20/2021	07/20/2023	3,384	1,337,058	395.17	44,123			22,981		248			(11,031)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	07/21/2021	07/21/2023	6,365	2,527,909	397.14	83,421			43,448		367			(20,855)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	07/26/2021	07/26/2023	7,793	3,114,360	399.66	102,774			53,528		342			(25,693)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	07/26/2021	07/26/2023	756	1,376,096	1820.536	54,218			28,239		15,669			(13,555)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	07/27/2021	07/27/2023	6,169	2,458,567	398.55	81,133			42,257		316			(20,283)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	07/28/2021	07/28/2023	5,196	2,072,836	398.93	68,404			35,627		256			(17,101)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	07/30/2021	07/28/2023	4,813	1,920,407	398.99	63,373			33,007		235			(15,843)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	07/29/2021	07/28/2023	1,989	794,596	399.51	26,222			13,657		91			(6,555)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	08/02/2021	08/02/2023	2,762	1,103,279	399.38	36,408			20,480		135			(9,102)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	08/03/2021	08/03/2023	3,816	1,527,682	400.3	50,414			28,358		168			(12,603)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	08/04/2021	08/04/2023	2,689	1,077,349	400.71	35,553			19,998		113			(8,888)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	08/06/2021	08/04/2023	2,717	1,090,936	401.54	36,001			20,250		103			(9,000)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	08/04/2021	08/04/2023	342	623,159	1821.464	24,802			13,951		7,132			(6,200)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	08/10/2021	08/10/2023	10,933	4,388,473	401.39	144,820			81,461		449			(36,205)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	08/11/2021	08/10/2023	4,241	1,703,748	401.73	56,224			31,626		167			(14,056)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	08/12/2021	08/10/2023	2,249	904,461	402.16	29,847			16,789		84			(7,462)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	08/13/2021	08/10/2023	3,373	1,358,887	402.85	44,707			25,148		115			(11,177)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	08/10/2021	08/10/2023	477	873,283	1832.195	34,757			19,551		8,512			(8,689)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	08/16/2021	08/16/2023	2,924	1,180,670	403.78	38,962			21,916		94			(9,741)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	08/17/2021	08/17/2023	6,329	2,556,214	403.89	84,355			47,450		203			(21,089)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	08/17/2021	08/17/2023	201	369,715	1838.001	14,715			8,277		3,330			(3,679)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	08/18/2021	08/18/2023	6,783	2,737,298	403.58	90,331			50,811		229			(22,583)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	08/19/2021	08/18/2023	1,557	628,660	403.7	20,746			11,670		52			(5,186)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	08/20/2021	08/18/2023	4,810	1,942,079	403.73	64,089			36,050		159			(16,022)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	08/18/2021	08/18/2023	393	719,519	1828.821	28,781			16,189		7,551			(7,195)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	08/23/2021	08/23/2023	2,320	934,937	402.92	30,853			17,355		89			(7,713)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	08/24/2021	08/24/2023	6,193	2,496,761	403.18	82,393			46,346		233			(20,598)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	08/24/2021	08/24/2023	582	1,068,061	1834.474	42,509			23,911		10,372			(10,627)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	08/26/2021	08/25/2023	2,540	1,014,675	399.52	33,484			18,835		152			(8,371)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	08/27/2021	08/25/2023	2,138	854,797	399.85	28,208			15,867		123			(7,052)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	08/25/2021	08/25/2023	6,391	2,568,132	401.86	84,748			47,671		287			(21,187)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	08/30/2021	08/30/2023	7,869	3,161,059	401.7	104,315			58,677		377			(26,079)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	08/31/2021	08/31/2023	7,834	3,145,785	401.54	103,811			58,394		387			(25,953)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	08/31/2021	08/31/2023	744	1,368,430	1838.993	54,464			30,636		12,552			(13,616)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	09/03/2021	09/01/2023	3,856	1,542,651	400.08	50,907			30,757		229			(12,727)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	09/01/2021	09/01/2023	3,574	1,431,095	400.41	47,226			28,532		204			(11,807)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	09/02/2021	09/01/2023	2,742	1,098,965	400.75	36,266			21,911		150			(9,066)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	09/07/2021	09/07/2023	11,229	4,474,621	398.5	147,662			89,213		847			(36,916)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	09/08/2021	09/08/2023	10,692	4,255,252	397.99	140,423			84,839		863			(35,106)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	09/09/2021	09/08/2023	929	370,032	398.42	12,211			7,378		71			(3,053)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	09/13/2021	09/13/2023	2,826	1,124,070	397.72	37,094			22,411		245			(9,274)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	09/14/2021	09/14/2023	8,922	3,547,534	397.63	117,069			70,729		788			(29,267)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	09/17/2021	09/15/2023	2,657	1,046,207	393.8	34,525			20,859		364			(8,631)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	09/16/2021	09/15/2023	6,237	2,469,924	396	81,507			49,244		668			(20,377)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	09/15/2021	09/15/2023	2,853	1,133,311	397.28	37,399			22,595		264			(9,350)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	09/21/2021	09/21/2023	10,090	3,984,976	394.94	131,504			79,450		1,271			(32,876)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	09/24/2021	09/22/2023	5,167	2,025,819	392.04	66,649			40,267		898			(16,662)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	09/22/2021	09/22/2023	3,376	1,335,379	395.52	44,068			26,624		402			(11,017)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	09/27/2021	09/27/2023	2,432	951,555	391.3	31,401			18,972		472			(7,850)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	09/28/2021	09/28/2023	5,119	1,987,184	388.18	65,577			39,619		1,382			(16,394)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	09/30/2021	09/29/2023	1,442	560,708	388.8	18,503			11,179		368			(4,626)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	09/29/2021	09/29/2023	5,558	2,167,582	389.96	71,530			43,216		1,257			(17,883)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	10/01/2021	09/29/2023	3,414	1,334,861	390.99	44,050			28,449		694			(11,013)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	10/04/2021	10/04/2023	1,956	762,238	389.61	25,154			16,245		473			(6,288)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	10/05/2021	10/05/2023	6,122	2,385,523	389.65	78,722			50,841		1,482			(19,681)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	10/08/2021	10/06/2023	2,999	1,164,223	388.26	38,303			24,737		840			(9,576)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	10/06/2021	10/06/2023	2,496	969,962	388.63	32,009			20,672		674			(8,002)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	10/07/2021	10/06/2023	2,915	1,135,727	389.58	37,479			24,205		715			(9,370)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	10/11/2021	10/11/2023	5,312	2,056,904	387.24	67,878			43,838		1,694			(16,969)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	10/12/2021	10/12/2023	7,076	2,737,892	386.95	90,350			58,351		2,334			(22,588)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	10/13/2021	10/13/2023	5,301	2,055,493	387.72	67,626			43,675		1,629			(16,906)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	10/15/2021	10/13/2023	10,470	4,068,119	388.55	133,841			86,439		2,963			(33,460)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	10/14/2021	10/13/2023	2,953	1,148,593	388.99	37,789			24,405		800			(9,447)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	10/15/2021	10/13/2023	1,722	3,128,596	1817.155	123,580			79,812		43,785			(30,895)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	10/15/2021	10/16/2023	540	980,603	1817.155	38,734			25,016		13,794			(9,683)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	10/15/2021	10/17/2023	727	1,321,070	1817.155	52,314			33,786		18,615			(13,079)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	10/18/2021	10/18/2023	4,222	1,636,382	387.54	53,837			34,770		1,356			(13,459)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	10/19/2021	10/19/2023	8,563	3,315,795	387.24	109,090			70,454		2,847			(27,272)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	10/19/2021	10/19/2023	588	1,069,064	1818.921	42,014			27,134		14,740			(10,504)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	10/22/2021	10/20/2023	4,600	1,770,471	384.91	58,071			37,504		1,924			(14,518)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	10/21/2021	10/20/2023	2,859	1,104,352	386.28	36,333			23,465		1,049			(9,083)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	10/20/2021	10/20/2023	7,139	2,761,006	386.77	90,837			58,666		2,498			(22,709)				
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			45,202		22,528			(17,497)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	10/25/2021	10/25/2023	2,846	1,096,826	385.37	36,086			23,305		1,167			(9,021)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	10/26/2021	10/26/2023	7,169	2,766,521	385.88	91,019			58,783		2,815			(22,755)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	10/29/2021	10/27/2023	4,224	1,625,917	384.91	53,330			34,442		1,826			(13,333)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	10/28/2021	10/27/2023	2,490	962,864	386.72	31,582			20,397		907			(7,895)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	10/27/2021	10/27/2023	2,886	1,116,263	386.83	36,613			23,646		1,040			(9,153)				
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			46,811		21,408			(18,120)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	11/01/2021	11/01/2023	4,078	1,569,771	384.9	51,488			35,398		1,806			(12,872)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	11/02/2021	11/02/2023	11,717	4,540,432	387.5	149,380			102,699		4,079			(37,345)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	11/04/2021	11/02/2023	5,201	2,031,609	390.64	66,637			45,813		1,334			(16,659)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	11/05/2021	11/02/2023	2,545	1,001,487	393.54	32,849			22,584		489			(8,212)				
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			91,024		31,030			(33,100)				
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			53,252		18,227			(19,364)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	11/08/2021	11/08/2023	5,205	2,047,774	393.45	67,372			46,318		1,044			(16,843)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	11/09/2021	11/09/2023	6,249	2,462,627	394.08	81,020			55,702		1,184			(20,255)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	11/11/2021	11/10/2023	2,927	1,145,022	391.25	37,557			25,820		739			(9,389)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	11/12/2021	11/10/2023	2,459	964,457	392.25	31,634			21,749		562			(7,909)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	11/10/2021	11/10/2023	3,693	1,451,489	393.08	47,609			32,731		778			(11,902)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	11/15/2021	11/15/2023	6,885	2,700,935	392.28	88,591			60,906		1,614			(22,148)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	11/16/2021	11/16/2023	3,518	1,378,772	391.96	45,224			31,091		855			(11,306)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	11/17/2021	11/17/2023	5,470	2,149,582	392.96	70,506			48,473		1,212			(17,627)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	11/18/2021	11/17/2023	4,863	1,913,747	393.53	62,771			43,155		1,019			(15,693)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	11/19/2021	11/17/2023	1,591	628,810	395.19	20,625			14,180		282			(5,156)				
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			27,571		9,074			(10,026)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	11/22/2021	11/22/2023	3,458	1,364,628	394.61	44,760			30,772		670			(11,190)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	11/26/2021	11/24/2023	19,052	7,480,161	392.61	245,349			168,678		4,539			(61,337)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	11/30/2021	11/30/2023	5,395	2,127,396	394.34	69,991			48,119		1,122			(17,498)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	12/01/2021	12/01/2023	7,119	2,804,315	393.92	91,982			67,070		1,550			(22,995)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	12/02/2021	12/01/2023	1,227	484,196	394.61	15,882			11,580		250			(3,970)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	12/03/2021	12/01/2023	2,547	1,005,092	394.69	32,867			23,965		514			(8,217)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	12/06/2021	12/06/2023	1,986	786,168	395.88	25,786			18,803		367			(6,447)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	12/07/2021	12/07/2023	8,423	3,339,264	396.45	109,528			79,864		1,480			(27,382)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	12/09/2021	12/08/2023	3,239	1,282,365	395.93	41,933			30,576		602			(10,483)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	12/08/2021	12/08/2023	3,866	1,530,755	395.95	50,056			36,499		718			(12,514)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	12/10/2021	12/08/2023	6,920	2,741,116	396.11	89,634			65,358		1,265			(22,409)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	12/09/2021	12/08/2023	555	1,020,761	1837.585	42,260			30,814		11,779			(10,565)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	12/14/2021	12/14/2023	6,388	2,530,182	396.09	82,990			60,514		1,209			(20,747)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	12/16/2021	12/15/2023	5,698	2,256,610	396.01	73,791			53,806		1,093			(18,448)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	12/15/2021	12/15/2023	6,263	2,480,569	396.05	81,363			59,327		1,197			(20,341)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	12/17/2021	12/15/2023	3,839	1,521,576	396.33	49,756			36,280		714			(12,439)				
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			56,275		21,920			(19,294)				
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			33,049		11,059			(11,331)				
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			39,117		15,318			(13,411)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	12/20/2021	12/20/2023	4,931	1,953,876	396.21	64,087			46,730		953			(16,022)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	12/21/2021	12/21/2023	12,200	4,818,564	394.95	158,049			115,244		2,676			(39,512)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	12/23/2021	12/22/2023	1,943	764,362	393.33	24,995			18,225		499			(6,249)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	12/22/2021	12/22/2023	5,364	2,110,113	393.42	69,001			50,313		1,366			(17,250)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	12/28/2021	12/28/2023	13,997	5,508,768	393.58	180,137			131,350		3,619			(45,034)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	12/30/2021	12/29/2023	1,442	564,972	391.83	18,475			13,471		440			(4,619)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	12/29/2021	12/29/2023	1,425	559,237	392.41	18,287			13,334		413			(4,572)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	01/07/2022	01/05/2024	5,054	1,945,985	385.02		63,439		48,901		2,901			(14,538)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	01/05/2022	01/05/2024	12,307	4,779,711	388.36		156,297		120,479		5,292			(35,818)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	01/11/2022	01/11/2024	9,797	3,757,059	383.51		122,480		94,412		6,526			(28,068)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	01/12/2022	01/12/2024	2,578	987,678	383.06		32,198		24,820		1,789			(7,379)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	01/14/2022	01/12/2024	2,363	905,274	383.16		29,512		22,749		1,626			(6,763)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	01/13/2022	01/12/2024	3,285	1,261,789	384.15		41,134		31,708		2,082			(9,427)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	01/18/2022	01/18/2024	2,928	1,114,433	380.56		36,331		28,005		2,540			(8,326)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	01/21/2022	01/19/2024	4,665	1,762,631	377.88		57,286		44,158		5,013			(13,128)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	01/19/2022	01/19/2024	7,273	2,762,521	379.85		90,058		69,420		6,696			(20,638)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	01/20/2022	01/19/2024	1,551	589,603	380.06		19,162		14,771		1,405			(4,391)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	01/24/2022	01/22/2024	2,294	863,208	376.31		28,141		21,692		2,805			(6,449)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	01/25/2022	01/23/2024	1,215	456,498	375.86		14,882		11,471		1,541			(3,410)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	01/27/2022	01/26/2024	8,203	3,081,195	375.61		100,139		77,190		10,688			(22,948)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	01/28/2022	01/26/2024	1,433	538,594	375.78		17,504		13,493		1,844			(4,011)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	01/26/2022	01/26/2024	12,131	4,563,299	376.18		148,764		114,672		15,141			(34,092)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	01/31/2022	01/31/2024	5,089	1,917,560	376.83		62,321		48,039		6,128			(14,282)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	02/01/2022	02/01/2024	3,056	1,154,216	377.65		37,512		30,479		3,468			(7,034)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	02/04/2022	02/02/2024	1,895	710,711	375.03		23,027		18,709		2,625			(4,318)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	02/03/2022	02/02/2024	3,160	1,188,118	375.93		38,614		31,374		4,094			(7,240)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	02/02/2022	02/02/2024	4,034	1,523,893	377.73		49,527		40,240		4,562			(9,286)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	02/07/2022	02/07/2024	1,087	408,205	375.38		13,226		10,746		1,486			(2,480)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	02/08/2022	02/08/2024	13,331	5,010,554	375.85		162,342		131,903		17,642			(30,439)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	02/10/2022	02/09/2024	9,941	3,739,517	376.19		120,786		98,139		12,859			(22,647)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	02/09/2022	02/09/2024	1,512	570,749	377.39		18,492		15,025		1,788			(3,467)				
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		97,156		46,947			(22,421)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	02/14/2022	02/14/2024	12,059	4,515,710	374.47		145,857		118,509		17,921			(27,348)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	02/15/2022	02/15/2024	9,820	3,675,953	374.32		118,733		96,471		14,789			(22,262)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	02/16/2022	02/16/2024	4,547	1,703,045	374.53		55,008		44,694		6,760			(10,314)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	02/17/2022	02/16/2024	6,762	2,537,042	375.19		81,946		66,581		9,582			(15,365)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/18/2022	02/16/2024	3,498	1,314,848	375.86		42,470		34,507		4,720			(7,963)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/22/2022	02/22/2024	8,579	3,217,266	375.02		103,918		84,433		12,487			(19,485)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/25/2022	02/22/2024	3,093	1,160,215	375.05		37,359		30,354		4,493			(7,005)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/24/2022	02/22/2024	4,139	1,554,358	375.52		50,206		40,792		5,810			(9,414)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/28/2022	02/28/2024	1,182	444,039	375.59		14,387		11,689		1,675			(2,698)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/03/2022	03/01/2024	2,301	859,338	373.52		27,757		23,709		3,796			(4,048)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/02/2022	03/01/2024	4,709	1,767,419	375.3		57,264		48,913		6,846			(8,351)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/01/2022	03/01/2024	4,193	1,581,520	377.21		51,399		43,904		5,305			(7,496)				
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		47,802		25,938			(8,161)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/04/2022	03/04/2024	5,375	2,014,400	374.78		65,267		55,749		8,166			(9,518)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/07/2022	03/07/2024	4,410	1,648,395	373.77		53,408		45,619		7,245			(7,789)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/10/2022	03/08/2024	3,618	1,336,261	369.29		43,028		36,753		8,097			(6,275)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/09/2022	03/08/2024	1,866	689,763	369.73		22,279		19,030		4,054			(3,249)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/08/2022	03/08/2024	7,216	2,671,157	370.16		86,278		73,696		15,232			(12,582)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/11/2022	03/11/2024	1,381	509,103	368.53		16,444		14,046		3,269			(2,398)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/16/2022	03/15/2024	5,736	2,104,838	366.94		67,565		57,712		15,163			(9,853)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/17/2022	03/15/2024	2,424	889,580	366.98		28,556		24,391		6,391			(4,164)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/15/2022	03/15/2024	12,858	4,720,619	367.13		152,004		129,837		33,575			(22,167)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/18/2022	03/18/2024	1,588	583,207	367.32		18,721		15,991		4,116			(2,730)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/24/2022	03/22/2024	1,033	376,494	364.57		12,048		10,291		3,208			(1,757)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/22/2022	03/22/2024	9,973	3,638,877	364.88		116,444		99,463		30,384			(16,981)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/23/2022	03/22/2024	3,315	1,209,858	364.97		38,715		33,069		10,043			(5,646)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/25/2022	03/25/2024	2,523	918,180	363.88		29,382		25,097		8,216			(4,285)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/30/2022	03/28/2024	3,406	1,236,743	363.12		39,452		33,699		11,668			(5,753)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/28/2022	03/28/2024	1,089	395,825	363.39		12,627		10,785		3,671			(1,841)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/29/2022	03/28/2024	7,685	2,793,080	363.46		89,099		76,106		25,785			(12,994)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/01/2022	03/28/2024	4,354	1,584,591	363.9		50,390		45,141		14,222			(5,249)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/31/2022	03/28/2024	8,691	3,163,909	364.03		89,357		76,326		28,161			(13,031)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/04/2022	04/04/2024	2,151	784,455	364.66		25,024		22,417		6,773			(2,607)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/06/2022	04/05/2024	6,512	2,357,168	362		74,958		67,150		24,120			(7,808)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/07/2022	04/05/2024	6,430	2,328,907	362.21		74,059		66,345		23,520			(7,715)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/05/2022	04/05/2024	9,840	3,578,128	363.64		113,784		101,932		33,022			(11,853)				
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		43,839		20,352			(5,098)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/08/2022	04/08/2024	4,172	1,508,787	361.68		47,979		42,982		15,810			(4,998)				
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		51,541		23,464			(5,993)				
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		29,487		13,443			(3,429)				
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		16,579		7,547			(1,928)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/11/2022	04/11/2024	1,415	509,944	360.31		16,216		14,527		5,834			(1,689)				
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		13,070		6,423			(1,520)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/14/2022	04/12/2024	2,677	963,513	359.88		30,640		27,448		11,327			(3,192)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/12/2022	04/12/2024	6,065	2,184,233	360.12		69,677		62,419		25,307			(7,258)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Bespoke Index Option		N/A	Equity/Index	SG	02RNE8IBXP4ROTD8PU41	04/13/2022	04/12/2024	1,864	672,150	360.56		21,442		19,208		7,582			(2,233)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG	02RNE8IBXP4ROTD8PU41	04/14/2022	04/12/2024	1,618	2,963,503	1831.58		100,463		89,998		45,006			(10,465)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG	02RNE8IBXP4ROTD8PU41	04/14/2022	04/15/2024	697	1,277,504	1831.58		43,435		38,911		19,478			(4,524)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG	02RNE8IBXP4ROTD8PU41	04/14/2022	04/16/2024	440	805,799	1831.58		27,397		24,543		12,302			(2,854)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG	02RNE8IBXP4ROTD8PU41	04/14/2022	04/17/2024	998	1,827,314	1831.58		62,129		55,657		27,933			(6,472)				
Bespoke Index Option		N/A	Equity/Index	SG	02RNE8IBXP4ROTD8PU41	04/19/2022	04/19/2024	9,021	3,230,641	358.14		102,734		92,033		42,462			(10,701)				
Bespoke Index Option		N/A	Equity/Index	SG	02RNE8IBXP4ROTD8PU41	04/21/2022	04/19/2024	3,262	1,169,147	358.41		37,062		33,201		15,124			(3,861)				
Bespoke Index Option		N/A	Equity/Index	SG	02RNE8IBXP4ROTD8PU41	04/20/2022	04/19/2024	8,185	2,938,284	358.99		93,144		83,441		36,724			(9,702)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG	02RNE8IBXP4ROTD8PU41	04/20/2022	04/19/2024	896	1,654,857	1845.92		55,423		49,650		20,901			(5,773)				
Bespoke Index Option		N/A	Equity/Index	SG	02RNE8IBXP4ROTD8PU41	04/25/2022	04/25/2024	4,559	1,632,298	358.02		51,907		46,500		21,741			(5,407)				
Bespoke Index Option		N/A	Equity/Index	SG	02RNE8IBXP4ROTD8PU41	04/28/2022	04/26/2024	2,204	788,779	357.94		25,004		22,400		10,566			(2,605)				
Bespoke Index Option		N/A	Equity/Index	SG	02RNE8IBXP4ROTD8PU41	04/26/2022	04/26/2024	7,361	2,635,549	358.03		83,810		75,080		35,120			(8,730)				
Bespoke Index Option		N/A	Equity/Index	SG	02RNE8IBXP4ROTD8PU41	04/27/2022	04/26/2024	2,684	961,515	358.19		30,576		27,391		12,693			(3,185)				
Bespoke Index Option		N/A	Equity/Index	SG	02RNE8IBXP4ROTD8PU41	05/06/2022	05/02/2024	6,672	2,360,981	353.87		74,607		69,944		40,088			(4,663)				
Bespoke Index Option		N/A	Equity/Index	SG	02RNE8IBXP4ROTD8PU41	05/02/2022	05/02/2024	5,606	1,993,067	355.55		63,180		59,231		30,806			(3,949)				
Bespoke Index Option		N/A	Equity/Index	SG	02RNE8IBXP4ROTD8PU41	05/09/2022	05/09/2024	2,650	934,812	352.75		29,634		27,781		16,973			(1,852)				
Bespoke Index Option		N/A	Equity/Index	SG	02RNE8IBXP4ROTD8PU41	05/10/2022	05/10/2024	4,259	1,509,156	354.38		47,840		44,850		25,078			(2,990)				
Bespoke Index Option		N/A	Equity/Index	SG	02RNE8IBXP4ROTD8PU41	05/11/2022	05/10/2024	10,701	3,795,737	354.72		120,325		112,805		61,897			(7,520)				
Bespoke Index Option		N/A	Equity/Index	SG	02RNE8IBXP4ROTD8PU41	05/12/2022	05/10/2024	2,834	1,009,462	356.25		32,000		30,000		15,107			(2,000)				
Bespoke Index Option		N/A	Equity/Index	SG	02RNE8IBXP4ROTD8PU41	05/13/2022	05/13/2024	3,119	1,110,286	356		35,196		32,996		16,898			(2,200)				
Bespoke Index Option		N/A	Equity/Index	SG	02RNE8IBXP4ROTD8PU41	05/16/2022	05/16/2024	4,053	1,440,962	355.54		45,823		42,959		22,565			(2,864)				
Bespoke Index Option		N/A	Equity/Index	SG	02RNE8IBXP4ROTD8PU41	05/18/2022	05/17/2024	5,523	1,957,924	354.52		62,066		58,187		32,474			(3,879)				
Bespoke Index Option		N/A	Equity/Index	SG	02RNE8IBXP4ROTD8PU41	05/17/2022	05/17/2024	7,211	2,560,389	355.09		81,164		76,092		41,148			(5,073)				
Bespoke Index Option		N/A	Equity/Index	SG	02RNE8IBXP4ROTD8PU41	05/20/2022	05/17/2024	5,837	2,074,509	355.4		65,762		61,652		32,769			(4,110)				
Bespoke Index Option		N/A	Equity/Index	SG	02RNE8IBXP4ROTD8PU41	05/24/2022	05/24/2024	5,112	1,819,145	355.86		57,849		54,233		28,180			(3,616)				
Bespoke Index Option		N/A	Equity/Index	SG	02RNE8IBXP4ROTD8PU41	05/27/2022	05/24/2024	1,450	517,251	356.63		16,397		15,372		7,674			(1,025)				
Bespoke Index Option		N/A	Equity/Index	SG	02RNE8IBXP4ROTD8PU41	05/26/2022	05/24/2024	5,356	1,910,303	356.65		60,748		56,951		28,311			(3,797)				
Bespoke Index Option		N/A	Equity/Index	SG	02RNE8IBXP4ROTD8PU41	05/25/2022	05/24/2024	7,634	2,722,888	356.67		86,588		81,176		40,309			(5,412)				
Bespoke Index Option		N/A	Equity/Index	SG	02RNE8IBXP4ROTD8PU41	06/02/2022	05/31/2024	4,489	1,586,290	353.39		50,127		49,082		28,296			(1,044)				
Bespoke Index Option		N/A	Equity/Index	SG	02RNE8IBXP4ROTD8PU41	06/01/2022	05/31/2024	7,688	2,722,646	354.14		86,308		84,510		46,636			(1,798)				
Bespoke Index Option		N/A	Equity/Index	SG	02RNE8IBXP4ROTD8PU41	05/31/2022	05/31/2024	3,748	1,329,792	354.79		42,154		39,520		21,984			(2,635)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG	02RNE8IBXP4ROTD8PU41	06/03/2022	06/03/2024	818	1,475,854	1803.15		47,670		46,677		32,980			(993)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG	02RNE8IBXP4ROTD8PU41	06/03/2022	06/04/2024	593	1,069,084	1803.15		34,531		33,812		23,912			(719)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG	02RNE8IBXP4ROTD8PU41	06/06/2022	06/06/2024	487	879,655	1804.84		28,677		28,079		19,354			(597)				
Bespoke Index Option		N/A	Equity/Index	SG	02RNE8IBXP4ROTD8PU41	06/09/2022	06/07/2024	2,202	773,138	351.13		24,431		23,922		15,624			(509)				

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/08/2022	06/07/2024	6,270	2,207,333	352.06		69,752		68,299		42,484			(1,453)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/07/2022	06/07/2024	5,270	1,858,337	352.65		58,723		57,500		34,667			(1,223)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/13/2022	06/13/2024	4,351	1,507,910	346.57		47,348		46,362		38,515			(986)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/16/2022	06/14/2024	1,415	484,546	342.46		15,166		14,850		15,068			(316)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/15/2022	06/14/2024	5,560	1,914,245	344.27		59,916		58,668		54,669			(1,248)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/14/2022	06/14/2024	5,022	1,731,529	344.77		54,197		53,068		48,284			(1,129)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/16/2022	06/14/2024	460	810,281	1763		25,848		25,309		27,470			(538)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/17/2022	06/17/2024	1,746	600,622	343.99		18,799		18,408		17,405			(392)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/21/2022	06/21/2024	9,425	3,242,934	344.09		101,828		99,707		93,692			(2,121)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/22/2022	06/21/2024	1,475	508,377	344.77		15,963		15,630		14,221			(333)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/23/2022	06/21/2024	1,905	659,088	345.92		20,761		20,329		17,445			(433)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/24/2022	06/24/2024	3,390	1,173,183	346.04		36,955		36,185		30,917			(770)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/27/2022	06/27/2024	1,958	676,783	345.69		21,319		20,875		18,165			(444)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/28/2022	06/28/2024	4,216	1,454,807	345.09		45,681		44,729		40,204			(952)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/29/2022	06/28/2024	4,272	1,475,580	345.4		46,333		45,368		40,179			(965)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/30/2022	06/28/2024	2,139	740,910	346.43		23,339		22,852		19,197			(486)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	07/01/2021	07/01/2022	133	4,615,363	34633.53	78,187			3,258					(39,094)				
S&P Digital		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	07/07/2021	07/07/2022	399	1,740,321	4358.13	25,583			1,066					(12,791)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	07/12/2021	07/12/2022	72	2,531,432	34996.18	45,082			1,878		1			(22,541)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	07/13/2021	07/13/2022	9,167	40,052,713	4369.21	992,770			41,365		118			(496,385)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	07/16/2021	07/15/2022	17,218	74,504,933	4327.16	1,822,623			75,943		1,031			(911,312)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	07/16/2021	07/15/2022	164	5,694,499	34687.85	92,756			3,865		40			(46,378)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	07/16/2021	07/16/2022	36	1,242,267	34687.85	17,829			743					(8,915)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	07/16/2021	07/17/2022	59	2,036,137	34687.85	33,018			1,376					(16,509)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	07/16/2021	07/18/2022	8,343	36,103,386	4327.16	896,248			37,344		1,285			(448,124)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	07/16/2021	07/18/2022	76	2,635,609	34687.85	40,865			1,703		35			(20,432)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	07/19/2021	07/19/2022	62	2,115,107	33962.04	44,428			1,851		499			(22,214)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	07/20/2021	07/20/2022	125	4,312,517	34511.99	76,620			3,193		118			(38,310)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	07/22/2021	07/22/2022	118	4,098,210	34823.35	72,765			3,032		103			(36,383)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	07/23/2021	07/22/2022	150	5,260,561	35061.55	85,989			3,583		122			(42,995)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	07/23/2021	07/23/2022	57	1,992,251	35061.55	25,755			1,073					(12,878)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	07/23/2021	07/24/2022	11	372,943	35061.55	4,214			176					(2,107)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	07/23/2021	07/25/2022	96	3,359,589	35061.55	59,642			2,485		84			(29,821)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	07/30/2021	07/29/2022	150	5,252,516	34935.47	87,626			3,651		496			(43,813)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	07/30/2021	07/30/2022	35	1,226,726	34935.47	18,661			778					(9,330)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	07/30/2021	07/31/2022	55	1,938,344	34935.47	30,785			1,283					(15,393)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	07/30/2021	08/01/2022	84	2,951,093	34935.47	54,142			2,256		344			(27,071)				
S&P Digital		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	08/02/2021	08/02/2022	10,671	46,817,339	4387.16	1,173,459			146,682		10,333			(586,729)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	08/02/2021	08/02/2022	78	2,720,983	34838.16	50,157			6,270		439			(25,078)				
S&P Digital		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	08/04/2021	08/04/2022	472	2,076,241	4402.66	30,521			3,815		476			(15,260)				
S&P Digital		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	08/06/2021	08/05/2022	591	2,620,193	4436.52	38,517			4,815		485			(19,258)				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	08/05/2021	08/05/2022	147	5,155,944	35064.25	89,854			11,232		578			(44,927)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	08/06/2021	08/05/2022	159	5,582,458	35208.51	86,439			10,805		782			(43,220)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	08/06/2021	08/06/2022	35	1,245,034	35208.51	18,827			2,353					(9,413)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	08/06/2021	08/07/2022	28	970,350	35208.51	17,052			2,132					(8,526)				
S&P Digital		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	08/06/2021	08/08/2022	335	1,485,633	4436.52	21,839			2,730		329			(10,919)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	08/06/2021	08/08/2022	88	3,092,844	35208.51	49,000			6,125		341			(24,500)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	08/11/2021	08/11/2022	162	5,757,565	35484.97	103,579			12,947		575			(51,789)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	08/13/2021	08/12/2022	163	5,790,367	35515.38	95,497			11,937		843			(47,749)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	08/13/2021	08/13/2022	56	1,977,495	35515.38	30,441			3,805					(15,220)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	08/13/2021	08/14/2022	86	3,060,698	35515.38	49,685			6,211					(24,843)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	08/13/2021	08/15/2022	110	3,916,719	35515.38	59,971			7,496		402			(29,986)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	08/16/2021	08/16/2022	96	3,430,627	35625.4	66,509			8,314		499			(33,255)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	08/18/2021	08/18/2022	174	6,082,521	34960.69	108,883			13,610		1,295			(54,441)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	08/19/2021	08/19/2022	128	4,459,915	34894.12	81,088			10,136		1,489			(40,544)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	08/24/2021	08/24/2022	7,966	35,736,898	4486.23	949,662			118,708		12,145			(474,831)				
S&P Digital		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	08/27/2021	08/26/2022	727	3,277,579	4509.37	48,508			6,064		985			(24,254)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	08/26/2021	08/26/2022	163	5,754,129	35213.12	95,362			11,920		1,276			(47,681)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	08/27/2021	08/26/2022	164	5,809,657	35455.8	97,235			12,154		1,711			(48,617)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	08/27/2021	08/27/2022	68	2,426,545	35455.8	40,428			5,054					(20,214)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	08/27/2021	08/28/2022	63	2,241,302	35455.8	37,294			4,662					(18,647)				
S&P Digital		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	08/27/2021	08/29/2022	293	1,321,618	4509.37	19,560			2,445		443			(9,780)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	08/27/2021	08/29/2022	107	3,782,520	35455.8	67,363			8,420		871			(33,682)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	09/01/2021	09/01/2022	8,070	36,511,360	4524.09	863,416			179,878		12,663			(431,708)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	09/01/2021	09/01/2022	111	3,920,116	35312.53	66,240			13,800		873			(33,120)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	09/03/2021	09/02/2022	184	6,506,586	35369.09	107,780			22,454		2,712			(53,890)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	09/02/2021	09/02/2022	124	4,378,025	35443.82	73,168			15,243		1,193			(36,584)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	09/03/2021	09/03/2022	52	1,840,913	35369.09	31,040			6,467					(15,520)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	09/03/2021	09/04/2022	35	1,246,338	35369.09	14,969			3,118					(7,484)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	09/03/2021	09/05/2022	41	1,463,634	35369.09	30,721			6,400					(15,361)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	09/03/2021	09/06/2022	98	3,452,202	35369.09	53,706			11,189		1,114			(26,853)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	09/10/2021	09/09/2022	175	6,054,580	34607.72	103,085			21,476		6,647			(51,543)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	09/10/2021	09/10/2022	40	1,373,833	34607.72	20,942			4,363		3			(10,471)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	09/10/2021	09/11/2022	99	3,423,623	34607.72	56,147			11,697		3			(28,073)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	09/10/2021	09/12/2022	83	2,880,119	34607.72	42,080			8,767		2,632			(21,040)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	09/13/2021	09/13/2022	74	2,585,395	34869.63	49,936			10,403		1,880			(24,968)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	09/15/2021	09/15/2022	145	5,063,212	34814.39	85,404			17,792		3,201			(42,702)				

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S&P 500 Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	09/16/2021	09/16/2022	2,268	10,147,441	4473.75	195,825			40,797		113			(97,913)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	09/17/2021	09/16/2022	165	5,713,454	34584.88	91,954			19,157		7,960			(45,977)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	09/17/2021	09/17/2022	56	1,952,920	34584.88	29,883			6,226		7			(14,941)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	09/17/2021	09/18/2022	43	1,490,789	34584.88	28,633			5,965		2			(14,316)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	09/17/2021	09/19/2022	110	3,818,111	34584.88	63,742			13,280		3,515			(31,871)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	09/24/2021	09/23/2022	140	4,855,534	34798	76,003			15,834		6,297			(38,002)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	09/24/2021	09/24/2022	51	1,780,995	34798	28,339			5,904					(14,170)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	09/24/2021	09/25/2022	53	1,850,672	34798	30,240			6,300		10			(15,120)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	09/24/2021	09/26/2022	111	3,850,936	34798	72,026			15,005		3,646			(36,013)				
S&P Digital		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	09/30/2021	09/30/2022	12,524	53,946,551	4307.54	1,215,722			253,275		126,402			(607,861)				
S&P Digital		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	10/05/2021	10/05/2022	308	1,338,615	4345.72	19,678			5,739		2,830			(9,839)				
S&P Digital		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	10/06/2021	10/06/2022	452	1,973,126	4363.55	28,808			8,402		3,868			(14,404)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	10/11/2021	10/11/2022	9,136	39,843,271	4361.19	996,221			290,564		95,418			(498,110)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	10/11/2021	10/11/2022	166	5,713,332	34496.06	110,594			32,257		10,695			(55,297)				
S&P Digital		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	10/12/2021	10/12/2022	10,293	44,780,827	4350.65	1,140,298			332,587		118,629			(570,149)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	10/13/2021	10/13/2022	161	5,519,507	34377.81	99,338			28,973		10,033			(49,669)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	10/14/2021	10/14/2022	8,333	36,984,744	4438.26	834,988			243,538		60,556			(417,494)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	10/14/2021	10/14/2022	159	5,538,163	34912.56	98,796			28,816		6,193			(49,398)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	10/15/2021	10/14/2022	147	5,202,802	35294.76	88,869			25,920		7,059			(44,435)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	10/15/2021	10/15/2022	37	1,317,984	35294.76	20,687			6,034		1			(10,344)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	10/15/2021	10/16/2022	89	3,155,611	35294.76	56,104			16,364		3			(28,052)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	10/15/2021	10/17/2022	88	3,112,618	35294.76	56,408			16,452		4,078			(28,204)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	10/20/2021	10/20/2022	9,019	40,911,239	4536.19	963,806			281,110		45,844			(481,903)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	10/22/2021	10/21/2022	145	5,160,940	35677.02	83,888			24,467		5,705			(41,944)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	10/22/2021	10/22/2022	65	2,325,988	35677.02	36,702			10,705					(18,351)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	10/22/2021	10/23/2022	34	1,197,622	35677.02	21,435			6,252					(10,718)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	10/22/2021	10/24/2022	119	4,258,226	35677.02	72,681			21,199		2,656			(36,340)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	10/26/2021	10/25/2022	1,709	7,818,569	4574.79	87,573			25,542		4,747			(43,786)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	10/27/2021	10/26/2022	3,069	13,970,770	4551.68	174,146			50,793		10,611			(87,073)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	10/26/2021	10/26/2022	8,125	37,169,180	4574.79	1,055,939			307,982		43,246			(527,970)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	10/27/2021	10/27/2022	7,061	32,138,456	4551.68	959,379			279,819		44,446			(479,690)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	10/29/2021	10/28/2022	17,250	79,442,307	4605.38	1,977,862			576,877		71,490			(988,931)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	10/29/2021	10/31/2022	7,329	33,753,995	4605.38	895,815			261,279		33,476			(447,907)				
S&P Digital		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	11/01/2021	11/01/2022	263	1,212,242	4613.67	17,941			6,728		1,027			(8,971)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	11/05/2021	11/04/2022	166	6,022,427	36327.95	100,345			37,629		5,352			(50,173)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	11/05/2021	11/05/2022	45	1,624,968	36327.95	25,861			9,698					(12,930)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	11/05/2021	11/06/2022	38	1,368,061	36327.95	24,930			9,349					(12,465)				

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	11/05/2021	11/07/2022	96	3,501,578	36327.95	64,007			24,003		2,806			(32,003)				
S&P Digital		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	11/12/2021	11/11/2022	849	3,974,378	4682.85	58,423			21,909		2,817			(29,212)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	11/12/2021	11/11/2022	159	5,727,249	36100.31	98,647			36,993		6,963			(49,324)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	11/12/2021	11/12/2022	61	2,197,489	36100.31	32,990			12,371					(16,495)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	11/12/2021	11/13/2022	52	1,876,086	36100.31	33,989			12,746					(16,994)				
S&P Digital		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	11/12/2021	11/14/2022	230	1,076,824	4682.85	15,829			5,936		799			(7,915)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	11/12/2021	11/14/2022	99	3,579,567	36100.31	64,815			24,306		3,454			(32,408)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	11/16/2021	11/16/2022	8,445	39,699,924	4700.9	1,015,368			380,763		32,677			(507,684)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	11/26/2021	11/25/2022	107	3,746,126	34899.34	60,449			22,668		11,399			(30,224)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	11/26/2021	11/27/2022	69	2,418,020	34899.34	40,986			15,370		176			(20,493)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	11/26/2021	11/28/2022	54	1,891,308	34899.34	42,631			15,986		5,720			(21,315)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	11/30/2021	11/30/2022	10,614	48,475,249	4567	1,355,470			508,301		92,927			(677,735)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	12/01/2021	12/01/2022	205	6,959,876	34022.04	128,974			59,113		24,201			(64,487)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	12/03/2021	12/02/2022	176	6,082,675	34580.08	106,201			48,675		24,597			(53,100)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	12/02/2021	12/02/2022	124	4,301,238	34639.79	76,813			35,206		10,326			(38,407)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	12/03/2021	12/03/2022	20	691,519	34580.08	9,197			4,215		153			(4,599)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	12/03/2021	12/04/2022	71	2,439,358	34580.08	51,129			23,434		755			(25,565)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	12/03/2021	12/05/2022	96	3,303,300	34580.08	49,871			22,857		8,837			(24,935)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	12/09/2021	12/09/2022	8,163	38,100,000	4667.45	849,478			389,344		45,337			(424,739)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	12/15/2021	12/15/2022	225	8,076,038	35927.43	143,235			65,649		8,399			(71,617)				
S&P Digital		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	12/17/2021	12/16/2022	19,127	88,380,650	4620.64	2,319,878			1,063,277		148,976			(1,159,939)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	12/16/2021	12/16/2022	156	5,612,656	35897.64	93,617			42,908		7,267			(46,809)				
S&P Digital		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	12/17/2021	12/19/2022	6,833	31,574,968	4620.64	924,923			423,923		58,269			(462,462)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	12/21/2021	12/21/2022	114	4,047,731	35492.7	80,438			36,868		10,025			(40,219)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	12/22/2021	12/22/2022	10,815	50,792,823	4696.56	1,348,319			617,980		69,435			(674,160)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	12/22/2021	12/22/2022	193	6,914,929	35753.89	135,490			62,100		8,439			(67,745)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	12/27/2021	12/27/2022	131	4,737,793	36302.38	89,074			40,826		6,725			(44,537)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	12/28/2021	12/28/2022	188	6,851,016	36398.21	117,118			53,679		8,425			(58,559)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	12/31/2021	12/30/2022	203	7,390,662	36338.3	126,823			58,127		13,544			(63,411)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	12/31/2021	12/31/2022	38	1,379,502	36338.3	25,184			11,543		13			(12,592)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	12/31/2021	01/02/2023	14	501,806	36338.3	11,893			5,451		6			(5,946)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	01/05/2022	01/05/2023	197	7,159,049	36407.11		125,520		67,990		6,037			(57,530)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	01/07/2022	01/06/2023	170	6,161,401	36231.66		105,647		57,226		12,766			(48,422)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	01/07/2022	01/07/2023	42	1,533,007	36231.66		26,452		14,328		22			(12,124)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	01/07/2022	01/08/2023	51	1,845,883	36231.66		23,098		12,511		25			(10,586)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	01/07/2022	01/09/2023	28	1,027,388	36231.66		19,433		10,526		20			(8,907)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	01/10/2022	01/10/2023	87	3,138,896	36068.87		62,894		34,068		8,457			(28,826)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	01/11/2022	01/11/2023	63	2,267,966	36252.02		46,961		25,437		4,735			(21,524)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	01/18/2022	01/18/2023	114	4,020,620	35368.47		93,253		50,512		13,437			(42,741)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	01/20/2022	01/20/2023	5,823	26,105,023	4482.73		552,540		299,292		93,403			(253,247)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	01/21/2022	01/20/2023	98	3,350,131	34265.37		64,939		35,175		20,635			(29,763)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	01/20/2022	01/20/2023	101	3,520,171	34715.39		52,633		28,510		10,588			(24,124)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	01/21/2022	01/21/2023	50	1,714,828	34265.37		27,002		14,626		975			(12,376)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	01/21/2022	01/22/2023	31	1,068,537	34265.37		20,672		11,197		587			(9,475)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	01/21/2022	01/23/2023	74	2,529,182	34265.37		35,570		19,267		8,131			(16,303)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	01/28/2022	01/27/2023	133	4,635,598	34725.47		75,177		40,721		21,833			(34,456)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	01/28/2022	01/28/2023	38	1,310,899	34725.47		20,358		11,028		543			(9,331)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	01/28/2022	01/29/2023	15	529,070	34725.47		5,132		2,780		168			(2,352)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	01/28/2022	01/30/2023	71	2,453,203	34725.47		48,500		26,271		6,467			(22,229)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	01/31/2022	01/31/2023	87	3,058,840	35131.86		52,939		28,675		11,336			(24,264)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	02/04/2022	02/03/2023	143	5,023,307	35089.74		85,412		53,383		21,824			(32,030)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	02/03/2022	02/03/2023	104	3,655,733	35111.16		70,320		43,950		12,478			(26,370)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	02/04/2022	02/04/2023	33	1,152,752	35089.74		20,717		12,948		301			(7,769)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	02/04/2022	02/05/2023	13	461,958	35089.74		11,133		6,958		123			(4,175)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	02/04/2022	02/06/2023	71	2,483,408	35089.74		42,122		26,326		5,566			(15,796)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	02/07/2022	02/06/2023	63	2,197,108	35091.13		40,555		25,347		10,375			(15,208)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	02/07/2022	02/07/2023	17	588,071	35091.13		6,586		4,116		113			(2,470)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	02/11/2022	02/10/2023	143	4,974,643	34738.06		82,894		51,808		25,166			(31,085)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	02/11/2022	02/11/2023	35	1,230,338	34738.06		18,682		11,676		373			(7,006)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	02/11/2022	02/12/2023	75	2,598,392	34738.06		43,204		27,003		829			(16,202)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	02/11/2022	02/13/2023	104	3,604,011	34738.06		60,386		37,741		12,578			(22,645)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	02/15/2022	02/15/2023	53	1,871,039	34988.84		38,541		24,088		10,745			(14,453)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	02/18/2022	02/17/2023	174	5,946,447	34079.18		101,913		63,696		41,203			(38,217)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	02/18/2022	02/18/2023	33	1,108,519	34079.18		16,558		10,348		1,132			(6,209)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	02/18/2022	02/19/2023	45	1,540,033	34079.18		28,662		17,914		1,853			(10,748)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	02/18/2022	02/20/2023	12	403,495	34079.18		4,963		3,102		419			(1,861)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	02/18/2022	02/21/2023	94	3,206,266	34079.18		47,811		29,882		11,891			(17,929)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	02/22/2022	02/22/2023	45	1,523,274	33596.61		36,102		22,563		17,287			(13,538)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	02/24/2022	02/24/2023	143	4,739,065	33223.83		73,025		45,641		34,150			(27,384)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	02/25/2022	02/24/2023	152	5,171,436	34058.75		84,259		52,662		35,175			(31,597)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	02/25/2022	02/25/2023	39	1,321,176	34058.75		22,706		14,191		2,207			(8,515)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	02/25/2022	02/26/2023	64	2,173,571	34058.75		32,642		20,402		3,260			(12,241)				

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	02/25/2022	02/27/2023	80	2,739,097	34058.75		57,476		35,922		20,020			(21,553)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	03/02/2022	03/02/2023	3,065	13,444,826	4386.54		273,246		193,550		11,688			(79,697)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	03/07/2022	03/07/2023	83	2,712,946	32817.38		49,064		34,753		28,319			(14,310)				
S&P Digital		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	03/08/2022	03/08/2023	359	1,497,317	4170.7		21,112		14,954		12,133			(6,158)				
S&P Digital		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	03/10/2022	03/10/2023	441	1,876,841	4259.52		26,839		19,011		12,846			(7,828)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	03/11/2022	03/10/2023	189	6,230,791	32944.19		108,644		76,956		64,079			(31,688)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	03/10/2022	03/10/2023	166	5,492,584	33174.07		105,127		74,465		50,990			(30,662)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	03/11/2022	03/11/2023	55	1,819,781	32944.19		37,235		26,375		10,595			(10,860)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	03/11/2022	03/12/2023	79	2,592,716	32944.19		43,036		30,484		12,750			(12,552)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	03/11/2022	03/13/2023	104	3,433,467	32944.19		60,039		42,528		27,552			(17,511)				
S&P Digital		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	03/15/2022	03/15/2023	265	1,131,477	4262.45		16,067		11,381		7,773			(4,686)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	03/18/2022	03/17/2023	125	4,361,458	34754.93		81,927		58,031		27,557			(23,895)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	03/18/2022	03/18/2023	65	2,258,835	34754.93		41,767		29,585		1,620			(12,182)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	03/18/2022	03/19/2023	53	1,834,545	34754.93		26,207		18,563		1,188			(7,644)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	03/18/2022	03/20/2023	164	5,694,399	34754.93		100,703		71,331		19,055			(29,372)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	03/21/2022	03/21/2023	81	2,781,846	34552.99		46,185		32,715		14,804			(13,471)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	03/28/2022	03/28/2023	107	3,727,274	34955.89		67,754		47,993		15,524			(19,762)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	03/31/2022	03/31/2023	132	4,584,639	34678.35		89,888		63,671		22,414			(26,217)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	04/21/2022	04/21/2023	130	4,534,153	34792.76		75,200		59,534		21,041			(15,667)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	04/25/2022	04/25/2023	115	3,905,041	34049.46		74,364		58,872		25,235			(15,493)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	04/26/2022	04/26/2023	8,562	35,746,191	4175.2		1,235,427		978,047		587,306			(257,381)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	04/27/2022	04/27/2023	200	6,670,538	33301.93		132,382		104,802		62,175			(27,580)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	05/03/2022	05/03/2023	9,871	41,215,116	4175.48		1,236,844		1,082,238		618,252			(154,605)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	05/04/2022	05/04/2023	187	6,358,080	34061.06		126,918		111,053		40,903			(15,865)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	05/06/2022	05/06/2023	2,628	10,834,532	4123.34		233,263		204,105		73,790			(29,158)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	05/06/2022	05/07/2023	2,060	8,493,832	4123.34		171,760		150,290		56,416			(21,470)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	05/06/2022	05/08/2023	2,293	9,456,021	4123.34		175,765		153,795		58,103			(21,971)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	05/10/2022	05/10/2023	58	1,870,476	32160.74		33,373		29,201		23,412			(4,172)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	05/12/2022	05/12/2023	101	3,219,073	31730.3		60,316		52,776		46,463			(7,539)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	05/16/2022	05/16/2023	122	3,924,420	32223.42		71,999		62,999		45,698			(9,000)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	05/18/2022	05/18/2023	187	5,889,507	31490.07		105,239		92,084		80,352			(13,155)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	05/20/2022	05/19/2023	150	4,692,744	31261.9		82,428		72,124		71,252			(10,303)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	05/20/2022	05/20/2023	51	1,601,705	31261.9		22,974		20,102		17,360			(2,872)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	05/20/2022	05/21/2023	77	2,404,661	31261.9		45,441		39,761		34,753			(5,680)				

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	05/20/2022	05/22/2023	119	3,732,025	31261.9		69,726		61,010		57,583			(8,716)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	05/23/2022	05/23/2023	152	4,839,529	31880.24		78,639		68,809		56,722			(9,830)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	05/27/2022	05/26/2023	254	8,448,460	33212.96		152,123		133,107		95,839			(19,015)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	05/27/2022	05/27/2023	2,541	10,565,705	4158.24		216,820		189,718		69,636			(27,103)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	05/27/2022	05/27/2023	46	1,520,640	33212.96		26,616		23,289		10,341			(3,327)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	05/27/2022	05/28/2023	2,365	9,832,464	4158.24		199,907		174,919		60,552			(24,988)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	05/27/2022	05/28/2023	65	2,148,717	33212.96		35,327		30,911		13,510			(4,416)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	05/27/2022	05/29/2023	1,618	6,727,448	4158.24		112,482		98,422		35,511			(14,060)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	05/27/2022	05/29/2023	26	876,661	33212.96		14,490		12,679		5,537			(1,811)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	05/27/2022	05/30/2023	1,410	5,863,827	4158.24		114,243		99,962		34,101			(14,280)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	05/27/2022	05/30/2023	115	3,827,822	33212.96		65,726		57,510		33,023			(8,216)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	06/01/2022	06/01/2023	205	6,722,924	32813.23		127,245		121,943		73,025			(5,302)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	06/02/2022	06/02/2023	2,496	10,426,313	4176.82		223,356		214,050		64,590			(9,307)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	06/02/2022	06/02/2023	104	3,473,798	33248.28		69,840		66,930		37,494			(2,910)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	06/03/2022	06/03/2023	2,394	9,833,906	4108.54		220,075		210,905		82,419			(9,170)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	06/03/2022	06/04/2023	2,364	9,710,843	4108.54		180,698		173,169		72,062			(7,529)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	06/03/2022	06/05/2023	1,986	8,160,415	4108.54		149,872		143,627		59,630			(6,245)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	06/07/2022	06/07/2023	55	1,821,380	33180.14		38,631		37,022		23,241			(1,610)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	06/08/2022	06/08/2023	2,790	11,481,691	4115.77		223,568		214,252		90,384			(9,315)				
S&P Digital		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	06/09/2022	06/09/2023	454	1,824,951	4017.82		25,549		24,485		19,606			(1,065)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	06/09/2022	06/09/2023	132	4,272,866	32272.79		80,496		77,142		55,156			(3,354)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	06/10/2022	06/10/2023	2,257	8,804,755	3900.86		181,881		174,303		136,642			(7,578)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	06/10/2022	06/11/2023	2,243	8,749,334	3900.86		183,924		176,261		138,359			(7,664)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	06/10/2022	06/12/2023	2,787	10,872,359	3900.86		233,628		223,893		179,101			(9,734)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	06/13/2022	06/13/2023	1,821	6,826,799	3749.63		135,090		129,461		137,443			(5,629)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	06/13/2022	06/13/2023	70	2,151,010	30516.74		37,467		35,906		34,447			(1,561)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	06/14/2022	06/14/2023	69	2,094,631	30364.83		44,817		42,949		42,987			(1,867)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	06/17/2022	06/16/2023	276	8,241,644	29888.78		136,175		130,501		134,597			(5,674)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	06/17/2022	06/17/2023	62	1,853,619	29888.78		30,950		29,661		32,442			(1,290)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	06/17/2022	06/18/2023	65	1,934,755	29888.78		28,529		27,341		29,482			(1,189)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	06/17/2022	06/19/2023	81	2,427,491	29888.78		36,387		34,871		37,701			(1,516)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	06/17/2022	06/20/2023	144	4,311,619	29888.78		75,299		72,161		76,030			(3,137)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	06/21/2022	06/21/2023	138	4,199,541	30530.25		71,686		68,700		67,075			(2,987)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	06/23/2022	06/23/2023	104	3,183,581	30677.36		57,654		55,252		53,330			(2,402)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	06/27/2022	06/27/2023	104	3,279,990	31438.26		60,129		57,623		51,115			(2,505)				
S&P 500 Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	06/28/2022	06/28/2023	2,057	7,861,286	3821.55		154,187		147,763		143,885			(6,424)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	06/30/2022	06/30/2023	117	3,595,488	30775.43		64,107		61,435		59,061			(2,671)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/02/2021	07/01/2022	8,166	25,315,234	3100.25	332,202			13,842					(166,101)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/02/2021	07/01/2022	15,108	65,753,869	4352.34	1,725,630			71,901					(862,815)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/02/2021	07/05/2022	2,673	8,287,520	3100.25	126,674			5,278					(63,337)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/02/2021	07/05/2022	6,087	26,490,814	4352.34	773,637			32,235					(386,818)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/06/2021	07/06/2022	11,561	50,214,062	4343.54	1,217,640			50,735					(608,820)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/06/2021	07/06/2022	144	4,969,629	34577.37	92,590			3,858		1			(46,295)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/08/2021	07/08/2022	2,413	4,360,167	1807.01	101,318			4,222		118			(50,659)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/09/2021	07/08/2022	6,983	12,688,243	1816.894	295,266			12,303		31			(147,633)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/08/2021	07/08/2022	3,288	10,157,152	3089.25	126,716			5,280					(63,358)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/09/2021	07/08/2022	8,526	26,484,373	3106.19	334,506			13,938					(167,253)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/09/2021	07/11/2022	1,802	3,273,360	1816.894	79,462			3,311		43			(39,731)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/09/2021	07/11/2022	3,832	11,904,004	3106.19	169,478			7,062		1			(84,739)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/12/2021	07/12/2022	8,556	37,513,034	4384.63	987,432			41,143		47			(493,716)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/13/2021	07/13/2022	142	4,938,157	34888.79	91,269			3,803		5			(45,635)				
Dow Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/14/2021	07/14/2022	159	5,571,384	34933.23	102,288			4,262		8			(51,144)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/15/2021	07/15/2022	9,584	41,787,121	4360.03	1,024,774			42,699		358			(512,387)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/15/2021	07/15/2022	116	4,065,801	34987.02	76,740			3,197		8			(38,370)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/21/2021	07/21/2022	6,716	20,847,111	3104.12	263,349			10,973		42			(131,675)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/23/2021	07/22/2022	6,444	20,040,289	3109.73	251,370			10,474		28			(125,685)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/23/2021	07/22/2022	16,945	74,756,664	4411.79	1,860,357			77,515		2,407			(930,178)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/23/2021	07/25/2022	4,416	13,733,659	3109.73	191,625			7,984		63			(95,813)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/23/2021	07/25/2022	8,074	35,620,645	4411.79	844,147			35,173		2,036			(422,073)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/27/2021	07/27/2022	1,726	7,598,625	4401.46	154,962			6,457		111			(77,481)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/28/2021	07/28/2022	200	6,990,373	34930.93	132,412			5,517		368			(66,206)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/30/2021	07/29/2022	18,907	83,100,768	4395.26	2,108,159			87,840		10,011			(1,054,080)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/30/2021	08/01/2022	8,955	39,360,248	4395.26	1,128,881			47,037		7,123			(564,441)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/03/2021	08/03/2022	127	4,462,720	35116.4	83,358			10,420		554			(41,679)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/04/2021	08/04/2022	9,676	42,599,807	4402.66	988,735			123,592		8,872			(494,368)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/04/2021	08/04/2022	178	6,203,966	34792.67	107,696			13,462		797			(53,848)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/05/2021	08/05/2022	9,435	41,789,570	4429.1	985,296			123,162		7,524			(492,648)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/06/2021	08/05/2022	17,548	77,853,325	4436.52	2,001,680			250,210		13,582			(1,000,840)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/06/2021	08/08/2022	7,558	33,529,988	4436.52	801,517			100,190		6,900			(400,758)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/09/2021	08/09/2022	2,093	3,820,953	1825.656	102,396			12,799		1,349			(51,198)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/09/2021	08/09/2022	3,835	11,972,581	3121.58	171,397			21,425		202			(85,699)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/11/2021	08/11/2022	2,191	4,029,071	1838.51	94,877			11,860		562			(47,438)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/12/2021	08/12/2022	8,732	38,952,867	4460.83	906,348			113,294		8,332			(453,174)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/17/2021	08/17/2022	9,044	40,227,685	4448.08	966,317			120,790		12,591			(483,158)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/18/2021	08/18/2022	5,357	16,752,989	3127.14	210,448			26,306		210			(105,224)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/19/2021	08/19/2022	8,183	36,053,060	4405.8	837,885			104,736		15,685			(418,943)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/25/2021	08/25/2022	8,743	39,310,821	4496.19	930,385			116,298		12,461			(465,193)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/25/2021	08/25/2022	129	4,570,819	35405.5	79,954			9,994		778			(39,977)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/31/2021	08/31/2022	124	4,388,400	35360.73	83,297			10,412		1,161			(41,649)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/01/2021	09/01/2022	2,350	4,319,769	1837.961	89,514			18,649		1,951			(44,757)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/01/2021	09/01/2022	5,286	16,613,723	3143.07	217,745			45,363		442			(108,872)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/03/2021	09/02/2022	7,859	14,452,579	1839.04	332,624			69,297		6,349			(166,312)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/03/2021	09/02/2022	8,917	28,043,016	3144.97	340,993			71,040		346			(170,497)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/03/2021	09/02/2022	19,467	88,291,836	4535.43	2,243,988			467,497		28,991			(1,121,994)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/03/2021	09/06/2022	1,584	2,913,234	1839.04	73,323			15,276		1,492			(36,662)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/03/2021	09/06/2022	3,117	9,803,050	3144.97	141,853			29,553		554			(70,927)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/03/2021	09/06/2022	6,001	27,216,773	4535.43	707,771			147,452		10,840			(353,886)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/08/2021	09/08/2022	7,434	33,557,634	4514.07	805,643			167,842		15,818			(402,821)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/08/2021	09/08/2022	169	5,937,392	35031.07	110,317			22,983		2,235			(55,159)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/09/2021	09/09/2022	6,760	21,128,202	3125.33	265,429			55,298		1,767			(132,714)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/10/2021	09/09/2022	15,159	67,586,859	4458.58	1,692,667			352,639		44,460			(846,333)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/10/2021	09/12/2022	5,621	25,062,494	4458.58	673,983			140,413		18,582			(336,991)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/14/2021	09/14/2022	2,350	4,269,998	1817.09	96,245			20,051		8,350			(48,122)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/14/2021	09/14/2022	5,060	15,723,691	3107.6	219,176			45,662		3,707			(109,588)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/16/2021	09/16/2022	2,329	4,240,920	1820.812	100,869			21,014		7,322			(50,434)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/16/2021	09/16/2022	135	4,687,857	34751.32	81,757			17,033		3,515			(40,878)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/21/2021	09/21/2022	9,430	41,060,370	4354.19	1,048,500			218,437		71,110			(524,250)				
S&P Digital		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/22/2021	09/22/2022	359	1,578,209	4395.64	23,357			4,866		2,048			(11,679)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/22/2021	09/22/2022	148	5,085,972	34258.32	97,348			20,281		6,356			(48,674)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/27/2021	09/27/2022	8,252	36,662,621	4443.11	1,009,478			210,308		45,011			(504,739)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/28/2021	09/28/2022	6,100	18,774,013	3077.56	272,012			56,669		18,221			(136,006)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/28/2021	09/28/2022	8,568	37,293,430	4352.63	996,875			207,682		76,095			(498,437)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	10/02/2020	09/30/2022	827	1,396,479	1689.525	48,318			7,046		72,977			(12,080)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	10/01/2021	09/30/2022	16,276	70,915,395	4357.04	1,787,831			521,451		137,003			(893,915)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	10/01/2021	10/03/2022	7,981	34,775,298	4357.04	950,904			277,347		75,354			(475,452)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	10/02/2020	10/04/2022	439	741,647	1689.525	25,661			3,742		38,797			(6,415)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	10/05/2021	10/05/2022	4,283	13,158,816	3072.51	175,184			51,095		13,340			(87,592)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	10/06/2021	10/06/2022	9,002	39,278,572	4363.55	938,541			273,741		84,062			(469,271)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	10/08/2021	10/07/2022	9,409	16,958,470	1802.356	387,994			113,165		77,960			(193,997)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	10/16/2020	10/14/2022	683	1,163,883	1704.668	40,387			5,890		50,677			(10,097)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	10/15/2021	10/14/2022	7,465	23,203,174	3108.17	301,604			87,968		12,260			(150,802)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	10/15/2021	10/17/2022	3,736	11,612,793	3108.17	150,618			43,930		6,121			(75,309)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	10/19/2021	10/19/2022	4,932	15,345,534	3111.19	207,585			60,546		9,568			(103,792)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	10/20/2021	10/20/2022	3,544	6,467,194	1824.905	142,804			41,651		15,477			(71,402)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	10/22/2021	10/21/2022	16,183	73,550,567	4544.9	1,683,258			490,950		75,512			(841,629)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	10/21/2021	10/21/2022	149	5,300,491	35603.08	89,799			26,191		3,732			(44,899)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	10/22/2021	10/24/2022	7,444	33,832,059	4544.9	855,129			249,413		39,548			(427,564)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	10/25/2021	10/25/2022	3,055	9,560,314	3129.81	146,422			42,707		6,108			(73,211)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	10/25/2021	10/25/2022	144	5,136,720	35741.15	100,716			29,376		4,327			(50,358)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	10/26/2021	10/26/2022	2,647	4,846,053	1830.816	112,530			32,821		10,375			(56,265)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	10/29/2020	10/28/2022	872	1,462,719	1678.272	51,780			7,551		86,980			(12,945)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	10/28/2021	10/28/2022	7,509	34,515,609	4596.42	729,205			212,685		30,493			(364,602)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	10/28/2021	10/28/2022	149	5,331,032	35730.48	96,179			28,052		5,094			(48,089)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	10/29/2021	10/28/2022	146	5,225,583	35819.56	82,774			24,142		5,708			(41,387)				
Dow Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	10/29/2021	10/29/2022	39	1,392,943	35819.56	21,591			6,297					(10,796)				
Dow Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	10/29/2021	10/30/2022	78	2,790,296	35819.56	45,980			13,411					(22,990)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	10/29/2021	10/31/2022	75	2,685,190	35819.56	47,974			13,993		2,329			(23,987)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	11/03/2020	11/03/2022	432	732,630	1695.39	26,283			4,928		36,115			(6,571)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	11/03/2021	11/03/2022	8,730	40,687,286	4660.57	946,539			354,952		30,941			(473,269)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	11/03/2021	11/03/2022	134	4,844,495	36157.58	87,799			32,925		2,894			(43,900)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	11/05/2020	11/04/2022	944	1,604,937	1699.419	56,815			10,653		75,403			(14,204)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	11/05/2021	11/04/2022	7,749	24,491,359	3160.65	305,504			114,564		3,871			(152,752)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	11/05/2021	11/04/2022	17,594	82,649,312	4697.53	1,992,043			747,016		53,344			(996,021)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	11/05/2021	11/07/2022	3,696	11,680,569	3160.65	167,825			62,934		3,938			(83,912)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	11/05/2021	11/07/2022	6,077	28,545,726	4697.53	732,141			274,553		20,249			(366,070)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	11/08/2021	11/08/2022	7,371	34,656,366	4701.7	835,551			313,332		23,587			(417,775)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	11/09/2020	11/09/2022	312	534,685	1713.461	19,088			3,579		21,002			(4,772)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	11/10/2021	11/10/2022	204	7,372,397	36079.94	132,283			49,606		4,802			(66,141)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	11/11/2020	11/11/2022	290	497,704	1717.56	18,166			3,406		18,492			(4,542)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	11/17/2021	11/17/2022	9,999	46,883,406	4688.67	1,124,286			421,607		39,892			(562,143)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	11/18/2021	11/18/2022	5,067	16,022,218	3161.85	206,462			77,423		3,787			(103,231)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	11/24/2021	11/23/2022	3,295	6,097,868	1850.394	141,497			53,061		9,086			(70,749)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	11/24/2021	11/23/2022	4,380	13,864,374	3165.41	187,658			70,372		4,148			(93,829)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	11/23/2021	11/23/2022	7,315	34,310,769	4690.7	865,810			324,679		32,353			(432,905)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	11/25/2020	11/25/2022	273	471,473	1725.499	17,020			3,191		15,812			(4,255)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	11/24/2021	11/25/2022	1,381	2,555,834	1850.394	69,987			26,245		4,044			(34,994)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	11/24/2021	11/25/2022	4,438	14,048,164	3165.41	189,580			71,093		3,996			(94,790)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	12/01/2021	12/01/2022	3,234	5,841,334	1806.024	116,809			53,538		33,243			(58,405)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	12/01/2021	12/01/2022	18,492	83,455,537	4513.04	1,775,309			813,683		120,121			(887,654)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	12/02/2021	12/02/2022	7,227	33,079,625	4577.1	732,768			335,852		53,466			(366,384)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	12/07/2021	12/07/2022	2,976	5,468,006	1837.58	132,683			60,813		14,737			(66,341)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	12/08/2021	12/08/2022	17,987	84,559,787	4701.21	1,708,129			782,893		47,807			(854,065)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	12/14/2021	12/14/2022	9,422	43,662,916	4634.09	1,138,316			521,728		69,273			(569,158)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	12/29/2021	12/29/2022	2,303	4,272,988	1855.19	97,251			44,573		7,841			(48,625)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	12/29/2021	12/29/2022	2,530	12,126,471	4793.06	237,106			108,674					(118,553)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	12/31/2021	12/30/2022	14,520	69,203,329	4766.18	1,888,376			865,506		76,815			(944,188)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	12/30/2021	12/30/2022	10,565	50,487,143	4778.73	1,181,297			541,428		49,228			(590,648)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/04/2022	01/04/2023	10,641	51,009,192	4793.54		1,289,772		698,626		52,979			(591,145)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/10/2022	01/10/2023	7,469	34,880,221	4670.29		914,962		495,604		64,933			(419,358)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/11/2022	01/11/2023	8,741	41,195,276	4713.07		1,052,465		570,085		64,988			(482,380)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/12/2022	01/12/2023	6,975	22,134,252	3173.4		322,106		174,474		17,322			(147,632)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/12/2022	01/12/2023	8,372	39,569,130	4726.35		1,003,502		543,564		58,985			(459,938)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/13/2021	01/13/2023	437	759,921	1739.01	27,433			7,430		22,013			(6,858)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/13/2022	01/13/2023	7,280	33,916,218	4659.03		825,914		447,370		65,508			(378,544)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/13/2022	01/13/2023	121	4,372,836	36113.62		78,192		42,354		7,141			(35,838)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/19/2022	01/19/2023	18,746	84,972,792	4532.76		1,743,294		944,284		150,477			(799,010)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/21/2022	01/20/2023	14,179	62,360,295	4397.94		1,748,630		947,175		342,621			(801,455)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/21/2022	01/23/2023	4,487	19,731,502	4397.94		589,444		319,282		113,368			(270,162)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/25/2022	01/25/2023	8,085	35,222,861	4356.45		978,990		530,286		239,809			(448,704)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/25/2022	01/25/2023	50	1,725,324	34297.73		40,690		22,040		11,007			(18,649)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/27/2021	01/27/2023	381	657,720	1725.107	24,307			6,583		23,476			(6,077)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/31/2022	01/31/2023	3,521	11,002,292	3124.74		155,617		84,293		23,569			(71,325)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/31/2022	01/31/2023	6,978	31,509,895	4515.55		867,708		470,008		123,287			(397,699)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	02/01/2022	02/01/2023	3,296	10,320,660	3130.81		149,802		93,626		22,523			(56,176)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	02/03/2022	02/03/2023	6,627	29,670,585	4477.44		673,958		421,224		120,610			(252,734)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	02/08/2022	02/08/2023	8,492	38,396,610	4521.54		1,045,845		653,653		160,081			(392,192)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	02/09/2022	02/09/2023	7,847	35,996,271	4587.18		885,754		553,597		114,907			(332,158)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	02/11/2022	02/10/2023	15,523	68,588,373	4418.64		1,942,766		1,214,229		402,573			(728,537)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	02/11/2022	02/13/2023	5,285	23,351,965	4418.64		653,607		408,504		137,985			(245,103)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	02/15/2022	02/15/2023	6,133	27,419,010	4471.07		864,014		540,008		154,281			(324,005)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	02/16/2022	02/16/2023	8,624	38,594,594	4475.01		1,009,698		631,062		193,119			(378,637)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	02/17/2022	02/17/2023	5,976	26,177,864	4380.26		603,407		377,130		160,178			(226,278)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	02/22/2022	02/22/2023	2,931	5,278,407	1801.13		110,198		68,874		50,290			(41,324)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	02/23/2022	02/23/2023	2,926	5,246,743	1793.26		102,177		63,860		55,477			(38,316)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	02/23/2022	02/23/2023	2,556	10,802,135	4225.5		220,280		137,675		26,288			(82,605)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	02/28/2022	02/28/2023	2,840	5,133,585	1807.75		114,829		71,768		45,994			(43,061)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	02/28/2022	02/28/2023	7,459	32,624,889	4373.94		951,185		594,491		244,175			(356,694)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	02/28/2022	02/28/2023	151	5,126,867	33892.6		104,040		65,025		34,642			(39,015)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/01/2022	03/01/2023	2,631	4,733,540	1798.83		96,973		68,689		48,072			(28,284)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/02/2021	03/02/2023	480	836,876	1742.76	30,630			10,848		24,289			(7,657)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/08/2022	03/08/2023	9,854	41,099,522	4170.7		1,249,385		884,981		559,999			(364,404)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/09/2021	03/09/2023	521	912,823	1753.627	33,227			11,768		22,856			(8,307)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/09/2022	03/09/2023	8,006	34,249,469	4277.88		511,902		362,597		575			(149,305)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/10/2021	03/10/2023	191	336,973	1761.349	12,266			4,344		7,520			(3,066)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/11/2022	03/10/2023	5,910	18,185,659	3076.84		250,675		177,561		113,641			(73,114)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/11/2022	03/10/2023	16,557	69,610,810	4204.31		2,063,933		1,461,952		852,766			(601,980)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/11/2022	03/11/2023	2,611	10,978,058	4204.31		233,697		165,535		32,363			(68,162)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/11/2022	03/12/2023	1,782	7,492,401	4204.31		154,205		109,229		21,824			(44,977)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/11/2022	03/13/2023	4,225	12,998,425	3076.84		196,273		139,027		92,917			(57,246)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/11/2022	03/13/2023	9,423	39,617,176	4204.31		1,190,904		843,557		437,093			(347,347)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/15/2021	03/15/2023	824	1,458,489	1769.094	53,381			18,906		29,064			(13,345)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/18/2021	03/17/2023	1,468	2,589,196	1763.666	95,282			33,746		56,374			(23,821)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/17/2021	03/17/2023	35	140,809	3974.12	4,576			1,621		1,924			(1,144)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/22/2022	03/22/2023	9,145	41,257,826	4511.61		1,331,460		943,118		250,247			(388,343)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/22/2022	03/22/2023	106	3,677,157	34807.46		76,554		54,226		15,354			(22,328)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/24/2022	03/24/2023	8,435	38,128,885	4520.16		997,121		706,294		198,893			(290,827)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/25/2022	03/24/2023	157	5,466,321	34861.24		99,030		70,146		31,962			(28,884)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/25/2022	03/25/2023	7,107	32,287,737	4543.06		467,232		330,956					(136,276)				
Dow Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/25/2022	03/25/2023	47	1,632,675	34861.24		30,553		21,641		1,501			(8,911)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/25/2022	03/26/2023	5,857	26,609,809	4543.06		388,579		275,243					(113,335)				
Dow Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/25/2022	03/26/2023	36	1,260,345	34861.24		19,156		13,569		993			(5,587)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/25/2022	03/27/2023	5,767	26,201,094	4543.06		366,231		259,413					(106,817)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/25/2022	03/27/2023	172	5,981,424	34861.24		97,165		68,825		19,689			(28,340)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/28/2022	03/28/2023	9,869	45,156,047	4575.52		1,288,792		912,895		183,432			(375,898)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/29/2022	03/29/2023	8,532	39,518,201	4631.6		1,315,649		931,918		176,465			(383,731)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/29/2022	03/29/2023	104	3,655,355	35294.19		73,414		52,001		16,277			(21,412)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/30/2022	03/30/2023	8,296	38,181,206	4602.45		1,076,597		762,589		167,780			(314,007)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/30/2022	03/30/2023	193	6,786,291	35228.81		125,840		89,137		21,899			(36,703)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/31/2022	03/31/2023	8,205	37,173,691	4530.41		945,563		669,774		188,261			(275,789)				
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		114,812		38,888			(30,214)				
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		835,671		171,257			(219,913)				
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		605,107		169,266			(159,239)				
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		318,483		6			(83,811)				
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		375,861		116			(98,911)				
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		914,257		300,874			(240,594)				
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		2,459,001		902,661			(647,106)				
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		937,118		337,806			(246,610)				
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		148,962		38,258			(39,200)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	04/22/2022	04/21/2023	6,433	20,115,545	3126.91		303,981		240,651		83,377			(63,329)				
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		1,766,399		850,767			(464,842)				
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		696,090		274,166			(183,182)				
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		297,812		146			(78,371)				
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		310,207		309			(81,633)				
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		166,494		62,069			(43,814)				
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		1,213,338		429,075			(319,299)				
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		206,157		98,020			(54,252)				
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		992,243		637,397			(261,116)				
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			60,040		52,158			(37,920)				
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		323,128		181,117			(85,034)				
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		1,871,449		1,252,286			(492,486)				
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			11,402		10,003			(7,202)				
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		170,427		98,948			(44,849)				
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		856,897		563,301			(225,499)				
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			10,991		9,640			(6,942)				
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		244,343		35,739			(34,906)				
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		155,415		94,862			(22,202)				
S&P Digital		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	05/09/2022	05/09/2023	7,485	29,874,475	3991.24		912,525		798,459		633,886			(114,066)				
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			6,880		5,363			(3,932)				
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			14,378		8,826			(8,216)				
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		738,069		579,190			(105,438)				
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		784,137		689,601			(112,020)				
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		809,165		519,024			(115,595)				
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		1,064,514		699,555			(46,283)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 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		1,135,048		540,520			(49,350)				
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			35,754		19,089			(18,654)				
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		944,893		542,467			(41,082)				
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		1,003,752		648,808			(43,641)				
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			43,251		24,141			(22,566)				
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		1,964,289		1,700,559			(85,404)				
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		971,953		839,314			(42,259)				
S&P Digital		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/14/2022	06/14/2023	268	1,000,106	3735.48		13,501		12,939		13,405			(563)				
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		291,467		251,812			(12,672)				
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		200,361		195,369			(8,711)				
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		1,104,003		1,164,098			(48,000)				
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		341,974		313,508			(14,868)				
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		664,453		680,929			(28,889)				
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		1,017,629		1,005,755			(44,245)				
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		315,147		259,339			(13,702)				
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		1,051,738		1,042,949			(45,728)				
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		359,681		359,868			(15,638)				
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			24,029		16,387			(11,534)				
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			52,040		29,958			(24,979)				
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			46,130		26,668			(22,142)				
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			29,093		16,814			(13,965)				
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			54,698		27,047			(24,310)				

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/11/2021	08/11/2023	155	284,769	1838.51	11,163			6,279		2,504			(2,791)				
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			129,280		50,802			(53,495)				
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			33,286		13,173			(13,774)				
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			13,399		5,315			(5,544)				
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			8,929		5,106			(3,695)				
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			31,948		17,681			(13,220)				
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			87,012		58,793			(33,682)				
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			48,736		33,077			(18,866)				
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	20,832			13,458		9,148			(5,210)				
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			20,714		10,394			(8,018)				
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			14,612		6,870			(5,656)				
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			37,105		12,768			(13,493)				
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			30,727		12,479			(10,535)				
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			7,810		2,419			(2,678)				
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		9,203		4,759			(2,736)				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	02/09/2022	02/09/2024	23	107,229	4587.18		4,190		3,398		1,529			(784)				
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		24,840		13,796			(5,732)				
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		40,435		26,802			(9,331)				
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		10,277		7,451			(2,372)				
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		38,220		23,850			(8,823)				
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		35,426		23,447			(6,048)				
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		6,066		2,577			(1,036)				
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		21,960		9,655			(2,554)				
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		5,706		4,386			(663)				
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		5,453		4,867			(364)				
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		6,302		4,819			(117)				
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		8,285		6,226			(176)				
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		11,705		11,202			(249)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	02/09/2022	02/09/2027	248	1,137,986	4587.18		130,641		120,843		68,574			(9,798)				
0209999999. Subtotal - Purchased Options - Hedging Other - Other										417,546,168	393,639,684		417,685,328	XXX	170,285,092			(290,351,167)			XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										417,546,168	393,639,684		417,685,328	XXX	170,285,092			(290,351,167)			XXX	XXX
0289999999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
NOBLE HOLDING INTERNATIONAL		N/A		NYSE	03/02/2021	02/05/2028	47,650	918,216	19.27	47,650			559,888		559,888	59,563						
NOBLE HOLDING INTERNATIONAL		N/A/		NYSE	03/02/2021	02/05/2028	47,650	1,102,145	23.13	47,650			524,150		524,150	119,126						
0369999999. Subtotal - Purchased Options - Other - Call Options and Warrants										95,300			1,084,038	XXX	1,084,038	178,689					XXX	XXX
0429999999. Subtotal - Purchased Options - Other										95,300			1,084,038	XXX	1,084,038	178,689					XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										95,300			1,084,038	XXX	1,084,038	178,689					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										417,546,168	393,639,684		417,685,328	XXX	170,285,092			(290,351,167)			XXX	XXX
0499999999. Total Purchased Options										417,641,468	393,639,684		418,769,366	XXX	171,369,130	178,689		(290,351,167)			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

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/09/2021	07/21/2022	3,917	17,074,000	4358.69	(201,849)			(9,175)					110,099				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/01/2021	07/01/2022	592	1,071,950	1812.083	(29,157)			(1,215)					14,579				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/02/2021	07/01/2022	382	692,902	1813.597	(18,320)			(763)					9,160				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/02/2021	07/01/2022	255	789,309	3100.25	(14,763)			(615)					7,382				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/01/2021	07/01/2022	767	3,312,830	4319.94	(106,220)			(4,426)					53,110				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/02/2021	07/01/2022	1,455	6,331,909	4352.34	(235,771)			(9,824)					117,886				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/02/2021	07/05/2022	101	182,490	1813.597	(4,843)			(202)					2,422				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/02/2021	07/05/2022	13	39,025	3100.25	(823)			(34)					412				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/02/2021	07/05/2022	598	2,600,970	4352.34	(121,757)			(5,073)					60,878				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/06/2021	07/06/2022	268	483,904	1808.576	(12,819)			(534)		(2)			6,409				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/06/2021	07/06/2022	77	238,174	3091.79	(5,638)			(235)					2,819				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/06/2021	07/06/2022	507	2,203,825	4343.54	(82,123)			(3,422)					41,061				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/07/2021	07/07/2022	398	722,816	1814.827	(19,588)			(816)		(1)			9,794				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/07/2021	07/07/2022	60	186,550	3102.51	(4,221)			(176)					2,111				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/07/2021	07/07/2022	840	3,661,556	4358.13	(119,275)			(4,970)					59,638				
UST 1.625% 05/15/31 Total Return Options		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/07/2021	07/08/2022	345	33,800	98	(456)			(19)		(1,064)			228				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/08/2021	07/08/2022	158	285,375	1807.01	(7,505)			(313)		(8)			3,753				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/09/2021	07/08/2022	546	992,434	1816.894	(26,696)			(1,112)		(2)			13,348				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/08/2021	07/08/2022	4	13,175	3089.25	(262)			(11)					131				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/09/2021	07/08/2022	80	248,917	3106.19	(4,965)			(207)					2,482				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/08/2021	07/08/2022	580	2,508,026	4320.82	(81,754)			(3,406)					40,877				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/09/2021	07/08/2022	1,019	4,452,199	4369.55	(177,168)			(7,382)					88,584				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/09/2021	07/11/2022	187	339,753	1816.894	(9,139)			(381)		(4)			4,570				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/09/2021	07/11/2022	19	58,444	3106.19	(1,274)			(53)					637				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/09/2021	07/11/2022	452	1,974,801	4369.55	(77,087)			(3,212)		(2)			38,544				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/12/2021	07/12/2022	297	539,606	1819.632	(14,677)			(612)		(6)			7,339				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/12/2021	07/12/2022	589	2,580,761	4384.63	(99,004)			(4,125)		(3)			49,502				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/13/2021	07/13/2022	776	1,407,937	1813.764	(32,101)			(1,338)		(65)			16,050				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/13/2021	07/13/2022	17	51,394	3100.79	(1,151)			(48)					576				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/13/2021	07/13/2022	528	2,305,364	4369.21	(83,445)			(3,477)		(7)			41,722				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/14/2021	07/14/2022	357	648,526	1814.546	(14,916)			(622)		(35)			7,458				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/14/2021	07/14/2022	18	54,914	3102.19	(1,321)			(55)					660				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/14/2021	07/14/2022	490	2,142,167	4374.3	(64,938)			(2,706)		(10)			32,469				
UST 1.625% 05/15/31 Total Return Options		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/14/2021	07/15/2022	163	16,000	98	(205)			(9)		(504)			103				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/16/2021	07/15/2022	590	1,070,208	1812.716	(29,110)			(1,213)		(95)			14,555				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/15/2021	07/15/2022	427	775,805	1815.772	(21,024)			(876)		(44)			10,512				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/16/2021	07/15/2022	153	473,061	3099.03	(9,504)			(396)		(2)			4,752				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/15/2021	07/15/2022	89	275,539	3104.3	(5,924)			(247)					2,962				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/16/2021	07/15/2022	1,114	4,821,421	4327.16	(191,092)			(7,962)		(76)			95,546				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/15/2021	07/15/2022	1,117	4,869,595	4360.03	(170,677)			(7,112)		(46)			85,339				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/16/2021	07/18/2022	237	430,161	1812.716	(11,743)			(489)		(66)			5,872				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/16/2021	07/18/2022	55	171,045	3099.03	(3,550)			(148)		(2)			1,775				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/16/2021	07/18/2022	578	2,500,100	4327.16	(119,957)			(4,998)		(105)			59,979				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/19/2021	07/19/2022	257	462,127	1801.276	(12,200)			(508)		(291)			6,100				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/19/2021	07/19/2022	48	147,634	3079.53	(3,204)			(133)		(17)			1,602				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/19/2021	07/19/2022	644	2,743,819	4258.49	(120,131)			(5,005)		(362)			60,065				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/20/2021	07/20/2022	678	1,228,408	1812.375	(33,290)			(1,387)		(262)			16,645				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/20/2021	07/20/2022	664	2,870,499	4323.06	(86,700)			(3,612)		(196)			43,350				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/21/2021	07/21/2022	690	1,252,721	1815.66	(33,310)			(1,388)		(209)			16,655				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/21/2021	07/21/2022	47	147,119	3104.12	(2,802)			(117)		(1)			1,401				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/21/2021	07/21/2022	569	2,481,371	4358.69	(73,627)			(3,068)		(137)			36,814				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/22/2021	07/22/2022	364	659,860	1812.625	(17,684)			(737)		(174)			8,842				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/23/2021	07/22/2022	857	1,559,564	1818.866	(43,044)			(1,793)		(205)			21,522				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/23/2021	07/22/2022	42	130,019	3109.73	(2,589)			(108)		(1)			1,294				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/22/2021	07/22/2022	414	1,806,891	4367.48	(65,730)			(2,739)		(114)			32,865				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/23/2021	07/22/2022	1,353	5,969,349	4411.79	(245,744)			(10,239)		(238)			122,872				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/23/2021	07/25/2022	302	549,603	1818.866	(15,224)			(634)		(105)			7,612				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/23/2021	07/25/2022	68	212,009	3109.73	(4,464)			(186)		(4)			2,232				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/23/2021	07/25/2022	489	2,158,783	4411.79	(86,272)			(3,595)		(155)			43,136				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/26/2021	07/26/2022	269	489,218	1820.536	(13,307)			(554)		(87)			6,653				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/26/2021	07/26/2022	25	76,470	3112.61	(1,568)			(65)		(1)			784				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/26/2021	07/26/2022	877	3,877,447	4422.3	(147,109)			(6,130)		(295)			73,554				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/27/2021	07/27/2022	370	674,866	1821.791	(18,626)			(776)		(118)			9,313				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/27/2021	07/27/2022	36	110,798	3114.75	(2,346)			(98)		(3)			1,173				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/27/2021	07/27/2022	765	3,366,608	4401.46	(114,164)			(4,757)		(351)			57,082				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/28/2021	07/28/2022	485	881,188	1818.594	(24,145)			(1,006)		(233)			12,072				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/28/2021	07/28/2022	35	107,744	3109.31	(2,307)			(96)		(1)			1,153				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/28/2021	07/28/2022	743	3,267,522	4400.64	(94,151)			(3,923)		(380)			47,076				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/30/2021	07/29/2022	877	1,600,033	1824.242	(43,841)			(1,827)		(268)			21,920				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/29/2021	07/29/2022	438	800,119	1826.565	(21,595)			(900)		(106)			10,798				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/30/2021	07/29/2022	42	131,561	3119.03	(3,224)			(134)		(3)			1,612				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/29/2021	07/29/2022	37	115,393	3122.97	(2,804)			(117)		(2)			1,402				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/30/2021	07/29/2022	1,389	6,103,977	4395.26	(249,947)			(10,414)		(931)			124,973				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/29/2021	07/29/2022	479	2,115,178	4419.15	(72,973)			(3,041)		(252)			36,486				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/30/2021	08/01/2022	371	676,536	1824.242	(18,537)			(772)		(150)			9,269				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/30/2021	08/01/2022	22	68,860	3119.03	(1,723)			(72)		(3)			862				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/30/2021	08/01/2022	817	3,591,050	4395.26	(181,592)			(7,566)		(846)			90,796				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/02/2021	08/02/2022	513	934,762	1822.766	(26,080)			(3,260)		(258)			13,040				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/02/2021	08/02/2022	46	141,880	3116.62	(2,795)			(349)		(4)			1,398				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/02/2021	08/02/2022	985	4,321,740	4387.16	(169,400)			(21,175)		(1,103)			84,700				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/03/2021	08/03/2022	365	667,447	1828.799	(18,422)			(2,303)		(115)			9,211				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/03/2021	08/03/2022	57	176,905	3126.9	(4,214)			(527)		(4)			2,107				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/03/2021	08/03/2022	706	3,122,923	4423.15	(100,190)			(12,524)		(624)			50,095				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/04/2021	08/04/2022	523	953,044	1821.464	(26,304)			(3,288)		(341)			13,152				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/04/2021	08/04/2022	1	2,778	3114.39	(68)			(8)					34				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/04/2021	08/04/2022	1,206	5,310,764	4402.66	(148,463)			(18,558)		(1,264)			74,231				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/05/2021	08/05/2022	181	330,270	1823.267	(8,802)			(1,100)		(109)			4,401				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/06/2021	08/05/2022	918	1,676,513	1826.698	(46,775)			(5,847)		(413)			23,387				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/05/2021	08/05/2022	133	413,976	3117.48	(6,995)			(874)		(5)			3,498				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/06/2021	08/05/2022	236	737,988	3123.34	(13,993)			(1,749)		(15)			6,997				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/05/2021	08/05/2022	604	2,675,788	4429.1	(99,153)			(12,394)		(614)			49,577				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/06/2021	08/05/2022	1,301	5,771,618	4436.52	(258,404)			(32,301)		(1,364)			129,202				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/06/2021	08/06/2022	10	46,464	4436.52	(1,171)			(146)					585				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/06/2021	08/08/2022	272	496,271	1826.698	(13,846)			(1,731)		(151)			6,923				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/06/2021	08/08/2022	359	1,590,952	4436.52	(74,609)			(9,326)		(454)			37,305				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/09/2021	08/09/2022	300	548,159	1825.656	(15,020)			(1,877)		(194)			7,510				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/09/2021	08/09/2022	2	6,113	3121.58	(135)			(17)		(1)			68				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/09/2021	08/09/2022	684	3,030,393	4432.35	(107,059)			(13,382)		(850)			53,529				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/10/2021	08/10/2022	359	658,557	1832.195	(18,176)			(2,272)		(146)			9,088				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/10/2021	08/10/2022	18	55,354	3132.79	(1,143)			(143)		(2)			571				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/10/2021	08/10/2022	592	2,625,867	4436.75	(81,309)			(10,164)		(724)			40,655				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/11/2021	08/11/2022	375	688,873	1838.51	(19,013)			(2,377)		(97)			9,506				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/11/2021	08/11/2022	36	112,319	3143.64	(2,485)			(311)		(2)			1,242				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/11/2021	08/11/2022	714	3,176,184	4447.7	(87,914)			(10,989)		(816)			43,957				
UST 1.625% 05/15/31 Total Return Options		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/11/2021	08/12/2022	394	38,600	98	(489)			(61)		(1,206)			245				
UST 1.625% 05/15/31 Total Return Options		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/11/2021	08/12/2022	28	2,800	100	(48)			(6)					24				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/12/2021	08/12/2022	980	1,802,336	1838.432	(49,925)			(6,241)		(274)			24,962				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/13/2021	08/12/2022	549	1,011,490	1840.783	(27,250)			(3,406)		(126)			13,625				

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SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/13/2021	08/12/2022	23	71,903	3147.54	(1,659)			(207)		(1)			829				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/12/2021	08/12/2022	446	1,987,380	4460.83	(54,924)			(6,865)		(490)			27,462				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/13/2021	08/12/2022	990	4,421,967	.4468	(169,312)			(21,164)		(1,183)			84,656				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/13/2021	08/15/2022	158	290,146	1840.783	(7,834)			(979)		(45)			3,917				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/13/2021	08/15/2022	21	66,183	3147.54	(1,628)			(203)		(2)			814				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/13/2021	08/15/2022	304	1,360,098	.4468	(53,310)			(6,664)		(427)			26,655				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/16/2021	08/16/2022	213	392,474	1843.714	(11,107)			(1,388)		(51)			5,554				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/16/2021	08/16/2022	40	127,561	3152.6	(2,677)			(335)		(4)			1,338				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/16/2021	08/16/2022	543	2,431,414	4479.71	(88,831)			(11,104)		(721)			44,416				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/17/2021	08/17/2022	268	493,356	1838.001	(13,617)			(1,702)		(109)			6,808				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/17/2021	08/17/2022	102	320,077	3142.84	(7,633)			(954)		(15)			3,816				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/17/2021	08/17/2022	513	2,283,710	4448.08	(75,809)			(9,476)		(853)			37,904				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/18/2021	08/18/2022	574	1,050,082	1828.821	(29,087)			(3,636)		(480)			14,544				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/18/2021	08/18/2022	53	165,776	3127.14	(3,385)			(423)		(17)			1,693				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/18/2021	08/18/2022	883	3,884,785	4400.27	(108,995)			(13,624)		(1,998)			54,497				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/19/2021	08/19/2022	754	1,378,514	1827.672	(37,909)			(4,739)		(715)			18,955				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/20/2021	08/19/2022	814	1,492,100	1832.982	(40,884)			(5,110)		(535)			20,442				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/19/2021	08/19/2022	8	24,861	3125.17	(582)			(73)		(3)			291				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/20/2021	08/19/2022	143	449,263	3134.27	(10,049)			(1,256)		(28)			5,025				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/19/2021	08/19/2022	430	1,895,802	4405.8	(61,169)			(7,646)		(1,011)			30,585				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/20/2021	08/19/2022	1,290	5,729,949	4441.67	(213,640)			(26,705)		(2,521)			106,820				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/20/2021	08/20/2022	10	44,596	4441.67	(928)			(116)					464				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/20/2021	08/22/2022	202	370,013	1832.982	(10,175)			(1,272)		(154)			5,088				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/20/2021	08/22/2022	10	32,545	3134.27	(791)			(99)		(4)			395				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/20/2021	08/22/2022	306	1,358,501	4441.67	(62,629)			(7,829)		(729)			31,315				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/23/2021	08/23/2022	447	819,442	1834.368	(22,207)			(2,776)		(325)			11,103				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/23/2021	08/23/2022	595	2,663,551	4479.53	(110,819)			(13,852)		(1,135)			55,410				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/24/2021	08/24/2022	246	451,842	1834.474	(12,471)			(1,559)		(186)			6,235				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/24/2021	08/24/2022	17	52,550	3136.9	(1,229)			(154)		(5)			614				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/24/2021	08/24/2022	790	3,546,221	4486.23	(120,161)			(15,020)		(1,402)			60,081				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/25/2021	08/25/2022	1,232	2,264,020	1837.323	(60,676)			(7,584)		(806)			30,338				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/25/2021	08/25/2022	87	273,490	3141.85	(4,836)			(605)		(10)			2,418				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/25/2021	08/25/2022	824	3,705,307	4496.19	(97,712)			(12,214)		(1,314)			48,856				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/26/2021	08/26/2022	417	764,187	1831.706	(21,015)			(2,627)		(411)			10,508				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/27/2021	08/26/2022	606	1,112,969	1837.121	(30,829)			(3,854)		(420)			15,415				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/26/2021	08/26/2022	28	88,347	3132.25	(2,067)			(258)		(11)			1,034				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/27/2021	08/26/2022	183	574,930	3141.55	(12,608)			(1,576)		(45)			6,304				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/26/2021	08/26/2022	637	2,848,329	4470	(96,606)			(12,076)		(1,321)			48,303				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/27/2021	08/26/2022	1,134	5,113,568	4509.37	(183,953)			(22,994)		(1,937)			91,977				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/27/2021	08/29/2022	66	120,513	1837.121	(3,362)			(420)		(52)			1,681				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/27/2021	08/29/2022	373	1,680,796	4509.37	(63,151)			(7,894)		(716)			31,576				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/30/2021	08/30/2022	789	1,450,364	1838.738	(38,725)			(4,841)		(587)			19,362				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/30/2021	08/30/2022	10	31,817	3144.37	(603)			(75)		(3)			302				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/30/2021	08/30/2022	873	3,953,102	4528.79	(144,022)			(18,003)		(1,546)			72,011				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/31/2021	08/31/2022	672	1,236,597	1838.993	(34,006)			(4,251)		(513)			17,003				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/31/2021	08/31/2022	9	29,788	3144.82	(584)			(73)		(3)			292				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/31/2021	08/31/2022	1,019	4,609,020	4522.68	(143,175)			(17,897)		(1,845)			71,587				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/01/2021	09/01/2022	296	543,983	1837.961	(14,796)			(3,083)		(251)			7,398				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/01/2021	09/01/2022	35	108,850	3143.07	(2,163)			(451)		(13)			1,081				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/01/2021	09/01/2022	1,087	4,917,117	4524.09	(139,760)			(29,117)		(1,981)			69,880				
UST 1.25% 08/15/31 Total Return Options		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/01/2021	09/02/2022	53	5,200	98	(62)			(13)		(162)			31				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/03/2021	09/02/2022	1,054	1,937,863	1839.04	(53,291)			(11,102)		(868)			26,646				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/02/2021	09/02/2022	188	345,822	1842.612	(9,199)			(1,916)		(124)			4,599				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/03/2021	09/02/2022	12	39,225	3144.97	(742)			(155)		(4)			371				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/03/2021	09/02/2022	1,791	8,124,768	4535.43	(283,364)			(59,034)		(3,371)			141,682				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/02/2021	09/02/2022	233	1,058,184	4536.95	(30,543)			(6,363)		(403)			15,272				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/03/2021	09/06/2022	141	258,601	1839.04	(7,086)			(1,476)		(134)			3,543				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/03/2021	09/06/2022	20	61,428	3144.97	(1,290)			(269)		(12)			645				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/03/2021	09/06/2022	258	1,168,052	4535.43	(52,939)			(11,029)		(606)			26,469				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/07/2021	09/07/2022	139	253,699	1827.866	(6,748)			(1,406)		(255)			3,374				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/07/2021	09/07/2022	218	986,942	4520.03	(36,663)			(7,638)		(528)			18,332				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/08/2021	09/08/2022	379	694,268	1832.384	(18,676)			(3,891)		(563)			9,338				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/08/2021	09/08/2022	39	122,751	3133.67	(2,521)			(525)		(20)			1,261				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/08/2021	09/08/2022	836	3,771,899	4514.07	(113,639)			(23,675)		(2,095)			56,820				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/10/2021	09/09/2022	1,209	2,203,463	1822.57	(60,375)			(12,578)		(3,072)			30,187				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/09/2021	09/09/2022	354	647,403	1827.495	(17,609)			(3,669)		(702)			8,805				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/10/2021	09/09/2022	54	169,469	3116.93	(3,983)			(830)		(94)			1,991				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/09/2021	09/09/2022	111	347,839	3125.33	(7,240)			(1,508)		(153)			3,620				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/10/2021	09/09/2022	1,146	5,111,564	4458.58	(193,954)			(40,407)		(4,354)			96,977				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/09/2021	09/09/2022	469	2,105,735	4493.28	(61,973)			(12,911)		(1,337)			30,987				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/10/2021	09/12/2022	165	300,910	1822.57	(8,245)			(1,718)		(450)			4,122				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/10/2021	09/12/2022	3	8,737	3116.93	(229)			(48)		(8)			114				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/10/2021	09/12/2022	171	764,372	4458.58	(37,538)			(7,820)		(793)			18,769				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/13/2021	09/13/2022	307	559,370	1823.501	(15,439)			(3,216)		(817)			7,719				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/13/2021	09/13/2022	723	3,229,858	4468.73	(113,487)			(23,643)		(2,828)			56,744				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/14/2021	09/14/2022	637	1,158,316	1817.09	(31,738)			(6,612)		(2,335)			15,869				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/14/2021	09/14/2022	32	100,301	3107.6	(2,069)			(431)		(83)			1,035				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/14/2021	09/14/2022	520	2,308,852	4443.05	(79,213)			(16,503)		(2,416)			39,606				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/15/2021	09/15/2022	423	771,590	1823.951	(21,064)			(4,388)		(1,152)			10,532				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/15/2021	09/15/2022	32	99,800	3119.34	(2,399)			(500)		(63)			1,200				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/15/2021	09/15/2022	509	2,282,061	4480.7	(66,706)			(13,897)		(1,873)			33,353				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/17/2021	09/16/2022	866	1,569,850	1811.722	(43,171)			(8,994)		(4,154)			21,585				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/16/2021	09/16/2022	371	675,244	1820.812	(18,164)			(3,784)		(1,193)			9,082				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/17/2021	09/16/2022	33	102,092	3098.42	(2,671)			(556)		(165)			1,335				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/17/2021	09/16/2022	1,344	5,959,544	4432.99	(246,746)			(51,405)		(7,416)			123,373				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/16/2021	09/16/2022	566	2,531,511	4473.75	(77,915)			(16,232)		(2,239)			38,958				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/17/2021	09/19/2022	241	436,609	1811.722	(12,007)			(2,501)		(1,212)			6,003				

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/17/2021	09/19/2022	6	19,698	3098.42	(490)			(102)		(29)			245				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/17/2021	09/19/2022	520	2,306,284	4432.99	(93,944)			(19,572)		(3,082)			46,972				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/20/2021	09/20/2022	618	1,112,143	1799.726	(29,138)			(6,070)		(5,017)			14,569				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/20/2021	09/20/2022	495	2,157,908	4357.73	(93,322)			(19,442)		(4,643)			46,661				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/21/2021	09/21/2022	978	1,757,966	1796.643	(47,641)			(9,925)		(8,973)			23,820				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/21/2021	09/21/2022	1	2,622	3072.68	(61)			(13)		(7)			30				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/21/2021	09/21/2022	1,025	4,463,058	4354.19	(146,833)			(30,590)		(9,128)			73,417				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/22/2021	09/22/2022	436	784,882	1801.966	(21,035)			(4,382)		(3,335)			10,517				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/22/2021	09/22/2022	37	113,253	3081.77	(2,608)			(543)		(224)			1,304				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/22/2021	09/22/2022	448	1,968,783	4395.64	(76,309)			(15,898)		(3,466)			38,155				
UST 1.25% 08/15/31 Total Return Options		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/22/2021	09/23/2022	90	8,800	98	(106)			(22)		(270)			53				
UST 1.25% 08/15/31 Total Return Options		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/22/2021	09/23/2022	34	3,400	100	(58)			(12)					29				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/24/2021	09/23/2022	1,864	3,373,986	1809.83	(91,772)			(19,119)		(10,730)			45,886				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/23/2021	09/23/2022	815	1,474,666	1809.923	(40,553)			(8,449)		(4,672)			20,277				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/24/2021	09/23/2022	172	532,011	3095.23	(11,028)			(2,298)		(963)			5,514				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/23/2021	09/23/2022	668	2,971,374	4448.98	(98,445)			(20,509)		(3,682)			49,223				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/24/2021	09/23/2022	1,357	6,047,185	4455.48	(225,770)			(47,035)		(7,614)			112,885				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/24/2021	09/24/2022	3	11,416	4455.48	(259)			(54)					130				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/24/2021	09/26/2022	544	984,140	1809.83	(26,867)			(5,597)		(3,261)			13,434				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/24/2021	09/26/2022	10	30,853	3095.23	(676)			(141)		(72)			338				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/24/2021	09/26/2022	414	1,842,355	4455.48	(89,569)			(18,660)		(2,775)			44,784				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/27/2021	09/27/2022	923	1,671,003	1810.246	(46,120)			(9,608)		(5,521)			23,060				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/27/2021	09/27/2022	7	21,983	3095.99	(580)			(121)		(51)			290				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/27/2021	09/27/2022	895	3,976,568	4443.11	(152,910)			(31,856)		(5,950)			76,455				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/28/2021	09/28/2022	390	701,477	1799.459	(18,940)			(3,946)		(3,487)			9,470				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/28/2021	09/28/2022	136	418,503	3077.56	(8,670)			(1,806)		(1,082)			4,335				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/28/2021	09/28/2022	580	2,522,829	4352.63	(94,845)			(19,759)		(6,373)			47,422				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/29/2021	09/29/2022	1,010	1,821,823	1804.149	(49,189)			(10,248)		(7,747)			24,595				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/29/2021	09/29/2022	38	117,458	3085.6	(2,305)			(480)		(172)			1,153				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/29/2021	09/29/2022	1,431	6,238,745	4359.46	(185,794)			(38,707)		(14,386)			92,897				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/30/2021	09/30/2022	738	1,321,107	1789.265	(36,264)			(7,555)		(9,381)			18,132				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/01/2021	09/30/2022	1,045	1,875,483	1794.901	(51,013)			(14,879)		(11,099)			25,507				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/01/2021	09/30/2022	192	589,333	3069.83	(14,802)			(4,317)		(2,343)			7,401				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/30/2021	09/30/2022	705	3,036,517	4307.54	(90,241)			(18,800)		(9,342)			45,121				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/01/2021	09/30/2022	1,609	7,011,565	4357.04	(282,292)			(82,335)		(18,367)			141,146				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/01/2021	10/02/2022	1	4,727	4357.04	(113)			(33)					57				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/01/2021	10/03/2022	169	302,807	1794.901	(8,267)			(2,411)		(1,840)			4,133				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/01/2021	10/03/2022	13	38,815	3069.83	(1,032)			(301)		(180)			516				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/01/2021	10/03/2022	442	1,925,729	4357.04	(92,997)			(27,124)		(5,722)			46,499				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/04/2021	10/04/2022	193	345,741	1792.02	(9,300)			(2,713)		(2,323)			4,650				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/04/2021	10/04/2022	35	105,762	3064.93	(2,095)			(611)		(316)			1,047				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/04/2021	10/04/2022	680	2,926,019	4300.46	(114,011)			(33,253)		(10,987)			57,005				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/05/2021	10/05/2022	802	1,441,492	1796.412	(38,200)			(11,142)		(8,485)			19,100				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/05/2021	10/05/2022	19	58,163	3072.51	(1,259)			(367)		(243)			629				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/05/2021	10/05/2022	704	3,058,556	4345.72	(99,517)			(29,026)		(8,585)			49,759				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/06/2021	10/06/2022	836	1,503,252	1798.881	(40,888)			(11,926)		(8,233)			20,444				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/06/2021	10/06/2022	37	113,566	3076.77	(2,614)			(762)		(353)			1,307				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/06/2021	10/06/2022	723	3,155,861	4363.55	(96,599)			(28,175)		(8,171)			48,300				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/08/2021	10/07/2022	1,047	1,887,176	1802.356	(51,520)			(15,027)		(9,289)			25,760				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/07/2021	10/07/2022	248	446,835	1804.509	(11,975)			(3,493)		(2,044)			5,988				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/08/2021	10/07/2022	126	389,624	3082.74	(8,914)			(2,600)		(1,087)			4,457				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/08/2021	10/07/2022	1,112	4,881,943	4391.34	(193,151)			(56,336)		(11,925)			96,576				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/07/2021	10/07/2022	432	1,901,425	4399.76	(61,061)			(17,809)		(4,142)			30,530				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/08/2021	10/08/2022	9	39,099	4391.34	(934)			(273)					467				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/08/2021	10/10/2022	1	4,213	3082.74	(110)			(32)		(17)			55				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/08/2021	10/10/2022	492	2,159,765	4391.34	(111,334)			(32,472)		(6,415)			55,667				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/11/2021	10/11/2022	350	629,644	1799.614	(17,441)			(5,087)		(3,520)			8,721				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/11/2021	10/11/2022	43	131,309	3078.12	(2,687)			(784)		(458)			1,343				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/11/2021	10/11/2022	537	2,342,568	4361.19	(100,335)			(29,265)		(7,645)			50,168				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/12/2021	10/12/2022	481	866,363	1799.315	(24,085)			(7,025)		(4,932)			12,042				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/12/2021	10/12/2022	40	123,095	3077.62	(2,734)			(797)		(385)			1,367				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/12/2021	10/12/2022	749	3,257,585	4350.65	(111,583)			(32,545)		(10,452)			55,791				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/13/2021	10/13/2022	833	1,500,289	1801.319	(42,008)			(12,252)		(8,077)			21,004				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/13/2021	10/13/2022	38	117,648	3081.02	(2,316)			(675)		(259)			1,158				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/13/2021	10/13/2022	575	2,509,073	4363.8	(79,077)			(23,064)		(7,305)			39,539				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/14/2021	10/14/2022	326	591,988	1815.521	(15,800)			(4,608)		(1,984)			7,900				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/15/2021	10/14/2022	1,174	2,133,789	1817.155	(58,466)			(17,053)		(6,741)			29,233				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/14/2021	10/14/2022	2	4,973	3105.35	(132)			(38)		(13)			66				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/15/2021	10/14/2022	43	134,081	3108.17	(2,806)			(818)		(257)			1,403				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/14/2021	10/14/2022	868	3,852,430	4438.26	(118,368)			(34,524)		(7,790)			59,184				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/15/2021	10/14/2022	1,524	6,815,013	4471.37	(293,450)			(85,590)		(13,334)			146,725				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/15/2021	10/17/2022	242	439,496	1817.155	(12,086)			(3,525)		(1,438)			6,043				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/15/2021	10/17/2022	482	2,155,225	4471.37	(92,326)			(26,928)		(4,434)			46,163				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/18/2021	10/18/2022	579	1,050,023	1814.525	(28,141)			(8,208)		(3,812)			14,070				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/18/2021	10/18/2022	110	341,792	3103.71	(7,521)			(2,194)		(971)			3,761				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/18/2021	10/18/2022	901	4,043,917	4486.46	(138,066)			(40,269)		(7,118)			69,033				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/19/2021	10/19/2022	368	668,934	1818.921	(18,195)			(5,307)		(2,103)			9,098				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/19/2021	10/19/2022	11	34,887	3111.19	(762)			(222)		(81)			381				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/19/2021	10/19/2022	745	3,365,579	4519.63	(112,395)			(32,782)		(5,046)			56,198				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/20/2021	10/20/2022	460	838,985	1824.905	(23,156)			(6,754)		(2,148)			11,578				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/20/2021	10/20/2022	27	85,702	3121.46	(1,867)			(545)		(108)			934				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/20/2021	10/20/2022	822	3,729,412	4536.19	(114,989)			(33,539)		(5,099)			57,495				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/21/2021	10/21/2022	315	575,354	1824.496	(15,880)			(4,632)		(1,515)			7,940				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/22/2021	10/21/2022	713	1,302,713	1827.027	(35,173)			(10,259)		(3,123)			17,587				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/21/2021	10/21/2022	4	13,726	3120.79	(208)			(61)		(6)			104				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/22/2021	10/21/2022	278	870,225	3125.17	(17,057)			(4,975)		(807)			8,528				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/22/2021	10/21/2022	1,256	5,708,163	4544.9	(190,976)			(55,701)		(7,783)			95,488				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/21/2021	10/21/2022	773	3,515,081	4549.78	(97,932)			(28,564)		(4,328)			48,966				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/22/2021	10/24/2022	12	36,838	3125.17	(1,002)			(292)		(74)			501				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/22/2021	10/24/2022	389	1,765,946	4544.9	(74,820)			(21,823)		(2,787)			37,410				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/25/2021	10/25/2022	594	1,086,992	1829.717	(29,457)			(8,592)		(2,484)			14,729				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/25/2021	10/25/2022	31	96,920	3129.81	(2,210)			(645)		(178)			1,105				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/25/2021	10/25/2022	591	2,698,299	4566.48	(95,299)			(27,795)		(3,664)			47,649				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/26/2021	10/26/2022	514	940,731	1830.816	(25,588)			(7,463)		(2,091)			12,794				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/26/2021	10/26/2022	1,087	4,972,140	4574.79	(163,788)			(47,771)		(6,391)			81,894				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/27/2021	10/27/2022	308	560,501	1822.753	(15,582)			(4,545)		(1,687)			7,791				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/27/2021	10/27/2022	63	197,920	3117.85	(4,603)			(1,342)		(368)			2,301				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/27/2021	10/27/2022	806	3,666,509	4551.68	(114,300)			(33,337)		(5,269)			57,150				
UST 1.25% 08/15/31 Total Return Options		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/27/2021	10/28/2022	20	2,000	98	(28)			(8)		(57)			14				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/28/2021	10/28/2022	580	1,061,905	1831.949	(28,990)			(8,455)		(2,323)			14,495				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/29/2021	10/28/2022	961	1,760,131	1832.083	(48,228)			(14,066)		(3,832)			24,114				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/28/2021	10/28/2022	8	24,447	3133.66	(367)			(107)		(9)			183				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/29/2021	10/28/2022	90	281,980	3133.88	(6,791)			(1,981)		(410)			3,395				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/28/2021	10/28/2022	441	2,026,522	4596.42	(57,055)			(16,641)		(2,249)			28,528				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/29/2021	10/28/2022	1,537	7,079,269	4605.38	(232,066)			(67,686)		(8,046)			116,033				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/29/2021	10/31/2022	186	341,091	1832.083	(9,380)			(2,736)		(772)			4,690				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/29/2021	10/31/2022	36	113,075	3133.88	(2,424)			(707)		(132)			1,212				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/29/2021	10/31/2022	387	1,781,349	4605.38	(85,611)			(24,970)		(2,577)			42,806				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/01/2021	11/01/2022	588	1,078,993	1836.018	(29,672)			(11,127)		(2,140)			14,836				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/01/2021	11/01/2022	13	40,307	3140.67	(931)			(349)		(51)			466				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/01/2021	11/01/2022	746	3,441,536	4613.67	(115,446)			(43,292)		(4,064)			57,723				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/02/2021	11/02/2022	503	925,819	1840.557	(26,016)			(9,756)		(1,570)			13,008				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/02/2021	11/02/2022	5	14,260	3148.38	(358)			(134)		(17)			179				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/02/2021	11/02/2022	806	3,734,540	4630.65	(129,846)			(48,692)		(4,215)			64,923				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/03/2021	11/03/2022	235	433,038	1845.082	(12,125)			(4,547)		(626)			6,063				

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SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/03/2021	11/03/2022	82	259,734	3156.11	(4,187)			(1,570)		(252)			2,093				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/03/2021	11/03/2022	1,023	4,765,768	4660.57	(136,698)			(51,262)		(4,316)			68,349				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/04/2021	11/04/2022	243	448,202	1844.511	(12,774)			(4,790)		(672)			6,387				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/05/2021	11/04/2022	648	1,197,044	1847.707	(32,919)			(12,345)		(1,586)			16,459				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/05/2021	11/04/2022	49	154,773	3160.65	(3,438)			(1,289)		(153)			1,719				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/04/2021	11/04/2022	843	3,946,120	4680.06	(107,226)			(40,210)		(3,260)			53,613				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/05/2021	11/04/2022	1,259	5,913,538	4697.53	(208,667)			(78,250)		(5,049)			104,334				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/05/2021	11/07/2022	93	171,900	1847.707	(4,744)			(1,779)		(238)			2,372				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/05/2021	11/07/2022	43	134,378	3160.65	(2,694)			(1,010)		(111)			1,347				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/05/2021	11/07/2022	383	1,801,265	4697.53	(72,422)			(27,158)		(1,723)			36,211				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/08/2021	11/08/2022	1,464	2,706,694	1848.241	(74,705)			(28,014)		(3,732)			37,352				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/08/2021	11/08/2022	7	23,122	3161.64	(527)			(198)		(27)			264				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/08/2021	11/08/2022	575	2,704,210	4701.7	(102,635)			(38,488)		(2,510)			51,317				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/09/2021	11/09/2022	266	491,853	1848.178	(13,674)			(5,128)		(690)			6,837				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/09/2021	11/09/2022	10	31,622	3161.53	(680)			(255)		(32)			340				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/09/2021	11/09/2022	620	2,904,469	4685.25	(98,344)			(36,879)		(2,787)			49,172				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/10/2021	11/10/2022	584	1,077,759	1846.931	(30,069)			(11,276)		(1,608)			15,035				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/11/2021	11/10/2022	305	562,703	1847.773	(15,643)			(5,866)		(813)			7,822				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/10/2021	11/10/2022	96	302,794	3159.39	(6,430)			(2,411)		(294)			3,215				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/11/2021	11/10/2022	3	8,331	3160.81	(124)			(47)		(2)			62				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/10/2021	11/10/2022	1,013	4,708,718	4646.71	(130,240)			(48,840)		(5,008)			65,120				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/11/2021	11/10/2022	484	2,248,023	4649.27	(67,633)			(25,362)		(2,495)			33,816				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/12/2021	11/11/2022	824	1,527,114	1853.091	(41,385)			(15,519)		(1,826)			20,692				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/12/2021	11/11/2022	37	116,509	3169.92	(2,656)			(996)		(121)			1,328				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/12/2021	11/11/2022	877	4,106,084	4682.85	(144,104)			(54,039)		(4,226)			72,052				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/12/2021	11/14/2022	177	328,752	1853.091	(8,942)			(3,353)		(411)			4,471				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/12/2021	11/14/2022	26	83,084	3169.92	(1,824)			(684)		(78)			912				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/12/2021	11/14/2022	350	1,640,530	4682.85	(80,307)			(30,115)		(2,118)			40,154				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/15/2021	11/15/2022	358	663,011	1854.363	(17,610)			(6,604)		(802)			8,805				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/15/2021	11/15/2022	6	18,843	3172.17	(435)			(163)		(20)			217				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/15/2021	11/15/2022	600	2,811,701	4682.8	(106,148)			(39,805)		(3,230)			53,074				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/16/2021	11/16/2022	478	886,743	1856.276	(23,561)			(8,835)		(1,011)			11,780				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/16/2021	11/16/2022	726	3,412,822	4700.9	(113,366)			(42,512)		(3,437)			56,683				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/17/2021	11/17/2022	484	895,536	1851.991	(24,717)			(9,269)		(1,219)			12,358				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/17/2021	11/17/2022	100	316,116	3168.12	(6,711)			(2,516)		(297)			3,355				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/17/2021	11/17/2022	715	3,353,355	4688.67	(107,609)			(40,353)		(3,540)			53,804				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/19/2021	11/18/2022	1,003	1,852,348	1847.222	(50,940)			(19,102)		(3,046)			25,470				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/18/2021	11/18/2022	257	475,152	1848.301	(12,696)			(4,761)		(751)			6,348				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/19/2021	11/18/2022	24	75,326	3160.01	(1,675)			(628)		(86)			838				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/18/2021	11/18/2022	10	31,846	3161.85	(704)			(264)		(39)			352				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/19/2021	11/18/2022	1,676	7,872,170	4697.96	(267,794)			(100,423)		(8,244)			133,897				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/18/2021	11/18/2022	340	1,599,631	4704.54	(51,891)			(19,459)		(1,602)			25,945				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/19/2021	11/21/2022	78	143,551	1847.222	(3,948)			(1,480)		(245)			1,974				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/19/2021	11/21/2022	7	22,168	3160.01	(539)			(202)		(30)			269				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/19/2021	11/21/2022	498	2,337,406	4697.96	(104,202)			(39,076)		(2,933)			52,101				

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/22/2021	11/22/2022	301	556,046	1850.345	(14,791)			(5,547)		(860)			7,395				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/22/2021	11/22/2022	2	7,026	3165.39	(165)			(62)		(10)			82				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/22/2021	11/22/2022	399	1,867,722	4682.94	(64,117)			(24,044)		(2,247)			32,059				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/24/2021	11/23/2022	380	702,306	1850.394	(19,875)			(7,453)		(1,099)			9,938				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/23/2021	11/23/2022	789	1,462,596	1853.185	(40,075)			(15,028)		(2,069)			20,038				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/24/2021	11/23/2022	66	208,164	3165.41	(4,624)			(1,734)		(245)			2,312				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/23/2021	11/23/2022	1	4,499	3170.23	(113)			(43)		(5)			57				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/23/2021	11/23/2022	600	2,815,960	4690.7	(97,468)			(36,550)		(3,326)			48,734				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/24/2021	11/23/2022	1,918	9,015,416	4701.46	(259,033)			(97,137)		(9,367)			129,517				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/24/2021	11/24/2022	2	8,505	4701.46	(225)			(85)					113				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/26/2021	11/25/2022	341	625,388	1831.668	(17,698)			(6,637)		(1,888)			8,849				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/24/2021	11/25/2022	278	514,735	1850.394	(14,567)			(5,463)		(826)			7,284				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/24/2021	11/25/2022	19	60,668	3165.41	(1,244)			(466)		(56)			622				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/26/2021	11/25/2022	828	3,804,328	4594.62	(148,901)			(55,838)		(7,641)			74,451				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/24/2021	11/25/2022	674	3,167,173	4701.46	(94,561)			(35,460)		(3,461)			47,281				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/26/2021	11/28/2022	78	142,594	1831.668	(4,035)			(1,513)		(443)			2,018				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/26/2021	11/28/2022	386	1,775,016	4594.62	(85,711)			(32,142)		(4,061)			42,856				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/29/2021	11/29/2022	248	455,415	1838.385	(11,841)			(4,440)		(1,152)			5,920				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/29/2021	11/29/2022	379	1,765,426	4655.27	(77,173)			(28,940)		(2,982)			38,587				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/30/2021	11/30/2022	847	1,534,853	1811.23	(40,750)			(15,281)		(8,842)			20,375				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/30/2021	11/30/2022	30	92,446	3098.62	(2,385)			(894)		(520)			1,193				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/30/2021	11/30/2022	862	3,937,584	4567	(161,219)			(60,457)		(9,532)			80,610				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/01/2021	12/01/2022	445	803,430	1806.024	(22,094)			(10,127)		(5,359)			11,047				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/01/2021	12/01/2022	48	149,358	3089.72	(3,022)			(1,385)		(806)			1,511				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/01/2021	12/01/2022	730	3,292,739	4513.04	(123,746)			(56,717)		(9,801)			61,873				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/02/2021	12/02/2022	176	320,775	1822.179	(8,385)			(3,843)		(1,374)			4,193				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/03/2021	12/02/2022	467	851,641	1824.076	(22,143)			(10,149)		(3,451)			11,071				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/03/2021	12/02/2022	22	68,333	3120.6	(1,617)			(741)		(195)			808				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/03/2021	12/02/2022	1,033	4,685,955	4538.43	(198,854)			(91,141)		(13,315)			99,427				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/02/2021	12/02/2022	313	1,432,544	4577.1	(46,853)			(21,474)		(3,097)			23,426				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/03/2021	12/05/2022	46	84,684	1824.076	(2,202)			(1,009)		(351)			1,101				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/03/2021	12/05/2022	8	23,578	3120.6	(627)			(287)		(85)			314				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/03/2021	12/05/2022	259	1,173,565	4538.43	(55,242)			(25,319)		(3,626)			27,621				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/06/2021	12/06/2022	305	559,233	1832.539	(14,932)			(6,844)		(1,817)			7,466				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/06/2021	12/06/2022	32	100,019	3135.1	(2,008)			(920)		(238)			1,004				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/06/2021	12/06/2022	719	3,300,904	4591.67	(154,620)			(70,868)		(8,212)			77,310				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/07/2021	12/07/2022	416	765,135	1837.58	(20,888)			(9,574)		(2,146)			10,444				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/07/2021	12/07/2022	43	134,548	3143.74	(3,146)			(1,442)		(379)			1,573				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/07/2021	12/07/2022	849	3,980,825	4686.75	(126,725)			(58,082)		(5,578)			63,363				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/08/2021	12/08/2022	277	509,404	1838.442	(13,958)			(6,397)		(1,404)			6,979				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/08/2021	12/08/2022	73	230,605	3145.18	(5,829)			(2,672)		(536)			2,915				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/08/2021	12/08/2022	1,040	4,889,395	4701.21	(133,599)			(61,233)		(5,846)			66,800				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/09/2021	12/09/2022	175	320,907	1837.585	(8,664)			(3,971)		(917)			4,332				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/10/2021	12/09/2022	683	1,257,782	1842.122	(34,337)			(15,738)		(3,116)			17,169				

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SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/10/2021	12/09/2022	34	107,204	3151.52	(2,832)			(1,298)		(239)			1,416				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/09/2021	12/09/2022	721	3,366,833	4667.45	(91,835)			(42,091)		(4,871)			45,917				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/10/2021	12/09/2022	1,294	6,096,731	4712.02	(214,276)			(98,210)		(8,264)			107,138				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/10/2021	12/12/2022	414	762,421	1842.122	(20,890)			(9,575)		(1,944)			10,445				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/10/2021	12/12/2022	49	155,992	3151.52	(3,822)			(1,752)		(307)			1,911				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/10/2021	12/12/2022	326	1,535,785	4712.02	(76,309)			(34,975)		(2,598)			38,154				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/13/2021	12/13/2022	784	1,445,022	1842.736	(39,305)			(18,015)		(3,650)			19,652				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/13/2021	12/13/2022	324	1,513,527	4668.97	(73,110)			(33,509)		(3,047)			36,555				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/14/2021	12/14/2022	732	1,346,318	1839.858	(36,553)			(16,753)		(3,753)			18,276				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/14/2021	12/14/2022	849	3,932,892	4634.09	(126,840)			(58,135)		(7,501)			63,420				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/15/2021	12/15/2022	458	845,716	1845.071	(21,935)			(10,054)		(2,023)			10,968				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/15/2021	12/15/2022	90	284,446	3156.64	(1,465)			(671)		(547)			732				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/15/2021	12/15/2022	1,065	5,016,501	4709.85	(139,592)			(63,980)		(6,662)			69,796				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/17/2021	12/16/2022	836	1,535,745	1836.471	(42,079)			(19,286)		(4,829)			21,040				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/16/2021	12/16/2022	393	727,038	1847.697	(19,630)			(8,997)		(1,616)			9,815				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/17/2021	12/16/2022	99	312,117	3141.97	(7,853)			(3,599)		(868)			3,926				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/17/2021	12/16/2022	1,282	5,921,427	4620.64	(215,695)			(98,860)		(12,926)			107,847				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/16/2021	12/16/2022	355	1,659,425	4668.67	(51,475)			(23,593)		(2,669)			25,738				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/17/2021	12/19/2022	380	698,708	1836.471	(19,145)			(8,775)		(2,253)			9,572				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/17/2021	12/19/2022	11	35,633	3141.97	(978)			(448)		(121)			489				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/17/2021	12/19/2022	409	1,887,696	4620.64	(105,141)			(48,189)		(5,353)			52,570				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/20/2021	12/20/2022	452	827,289	1828.978	(21,758)			(9,972)		(3,339)			10,879				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/20/2021	12/20/2022	675	3,081,536	4568.02	(117,219)			(53,726)		(9,024)			58,610				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/21/2021	12/21/2022	444	815,664	1835.156	(21,778)			(9,982)		(2,778)			10,889				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/21/2021	12/21/2022	19	60,319	3139.79	(1,665)			(763)		(219)			832				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/21/2021	12/21/2022	1,117	5,191,183	4649.23	(201,551)			(92,378)		(11,015)			100,776				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/22/2021	12/22/2022	509	935,182	1838.506	(25,437)			(11,659)		(2,911)			12,718				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/22/2021	12/22/2022	77	241,449	3145.53	(5,143)			(2,357)		(627)			2,571				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/22/2021	12/22/2022	1,399	6,568,430	4696.56	(205,477)			(94,177)		(10,364)			102,738				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/23/2021	12/23/2022	1,328	2,447,019	1842.373	(67,293)			(30,843)		(6,845)			33,647				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/23/2021	12/23/2022	13	42,469	3152.17	(1,134)			(520)		(112)			567				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/23/2021	12/23/2022	1,474	6,967,898	4725.79	(256,888)			(117,741)		(10,677)			128,444				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/27/2021	12/27/2022	243	448,822	1850.333	(12,522)			(5,739)		(1,022)			6,261				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/27/2021	12/27/2022	146	461,207	3165.85	(11,675)			(5,351)		(887)			5,837				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/27/2021	12/27/2022	411	1,970,403	4791.19	(107,317)			(49,187)		(3,061)			53,658				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/28/2021	12/28/2022	235	435,132	1852.66	(12,314)			(5,644)		(930)			6,157				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/28/2021	12/28/2022	53	168,991	3169.84	(4,245)			(1,946)		(303)			2,122				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/28/2021	12/28/2022	869	4,157,061	4786.35	(153,976)			(70,573)		(5,306)			76,988				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/29/2021	12/29/2022	477	884,841	1855.19	(25,218)			(11,558)		(1,765)			12,609				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/29/2021	12/29/2022	124	394,072	3174.19	(8,866)			(4,064)		(677)			4,433				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/29/2021	12/29/2022	913	4,375,289	4793.06	(136,976)			(62,780)		(5,032)			68,488				
UST 1.375% 11/15/31 Total Return Options		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/29/2021	12/30/2022	124	12,200	98	(174)			(80)		(341)			87				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/30/2021	12/30/2022	552	1,022,855	1854.264	(28,374)			(13,005)		(2,121)			14,187				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/31/2021	12/30/2022	662	1,229,098	1856.306	(34,292)			(15,717)		(2,391)			17,146				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/30/2021	12/30/2022	5	16,887	3172.62	(468)			(214)		(34)			234				

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SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/31/2021	12/30/2022	14	46,016	3176.13	(1,104)			(506)		(93)			552				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/31/2021	12/30/2022	1,034	4,928,884	4766.18	(199,361)			(91,374)		(7,392)			99,680				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/30/2021	12/30/2022	647	3,091,584	4778.73	(97,600)			(44,733)		(3,854)			48,800				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/03/2022	01/03/2023	148	273,866	1852.528		(7,422)		(4,020)		(622)			3,402				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/03/2022	01/03/2023	11	35,569	3169.71		(964)		(522)		(91)			442				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/03/2022	01/03/2023	443	2,125,488	4796.56		(113,649)		(61,560)		(3,531)			52,089				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/04/2022	01/04/2023	14	26,838	1859.631		(730)		(395)		(49)			335				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/04/2022	01/04/2023	86	275,050	3181.88		(6,134)		(3,322)		(375)			2,811				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/04/2022	01/04/2023	533	2,553,893	4793.54		(105,378)		(57,080)		(3,724)			48,298				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/05/2022	01/05/2023	491	911,038	1857.24		(24,507)		(13,275)		(1,824)			11,232				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/05/2022	01/05/2023	40	128,439	3177.81		(3,248)		(1,759)		(237)			1,489				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/05/2022	01/05/2023	963	4,525,242	4700.58		(138,406)		(74,970)		(8,196)			63,436				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/06/2022	01/06/2023	259	479,684	1855.247		(12,657)		(6,856)		(1,031)			5,801				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/07/2022	01/06/2023	1,112	2,063,959	1855.661		(54,545)		(29,545)		(4,379)			25,000				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/07/2022	01/06/2023	76	241,728	3175.14		(6,788)		(3,677)		(523)			3,111				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/07/2022	01/06/2023	1,282	5,996,722	4677.03		(209,019)		(113,218)		(12,934)			95,800				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/06/2022	01/06/2023	474	2,224,763	4696.05		(65,620)		(35,544)		(4,099)			30,076				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/07/2022	01/09/2023	152	281,133	1855.661		(7,449)		(4,035)		(613)			3,414				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/07/2022	01/09/2023	75	236,652	3175.14		(6,184)		(3,350)		(456)			2,834				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/07/2022	01/09/2023	275	1,287,711	4677.03		(71,693)		(38,834)		(3,728)			32,859				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/10/2022	01/10/2023	310	573,178	1850.286		(14,903)		(8,072)		(1,479)			6,830				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/10/2022	01/10/2023	635	2,965,026	4670.29		(102,635)		(55,594)		(6,868)			47,041				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/11/2022	01/11/2023	672	1,246,699	1854.357		(33,077)		(17,917)		(2,877)			15,160				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/11/2022	01/11/2023	18	57,831	3172.97		(1,569)		(850)		(136)			719				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/11/2022	01/11/2023	921	4,341,966	4713.07		(152,425)		(82,563)		(8,703)			69,861				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/12/2022	01/12/2023	142	262,574	1854.6		(7,011)		(3,797)		(607)			3,213				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/12/2022	01/12/2023	75	239,243	3173.4		(4,937)		(2,674)		(417)			2,263				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/12/2022	01/12/2023	695	3,282,456	4726.35		(100,519)		(54,448)		(5,825)			46,071				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/14/2022	01/13/2023	645	1,192,699	1850.38		(31,129)		(16,862)		(3,146)			14,268				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/13/2022	01/13/2023	171	317,603	1853.577		(8,702)		(4,714)		(763)			3,989				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/14/2022	01/13/2023	114	361,868	3166.21		(9,549)		(5,172)		(907)			4,377				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/13/2022	01/13/2023	759	3,538,289	4659.03		(106,526)		(57,702)		(8,277)			48,824				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/14/2022	01/13/2023	2,476	11,543,871	4662.85		(477,459)		(258,623)		(30,980)			218,835				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/14/2022	01/17/2023	530	981,334	1850.38		(25,613)		(13,874)		(2,673)			11,739				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/14/2022	01/17/2023	8	26,332	3166.21		(735)		(398)		(75)			337				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/14/2022	01/17/2023	168	782,976	4662.85		(50,135)		(27,156)		(2,821)			22,978				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/18/2022	01/18/2023	168	310,098	1843.01		(8,094)		(4,384)		(1,046)			3,710				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/18/2022	01/18/2023	406	1,857,842	4577.11		(88,632)		(48,009)		(7,909)			40,623				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/19/2022	01/19/2023	688	1,265,615	1838.307		(33,286)		(18,030)		(4,881)			15,256				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/19/2022	01/19/2023	82	257,738	3145.64		(5,761)		(3,121)		(968)			2,641				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/19/2022	01/19/2023	1,133	5,134,088	4532.76		(152,248)		(82,468)		(20,259)			69,780				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/21/2022	01/20/2023	1,002	1,825,410	1821.746		(47,643)		(25,807)		(10,806)			21,836				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/20/2022	01/20/2023	429	784,008	1828.522		(20,933)		(11,339)		(3,923)			9,594				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/21/2022	01/20/2023	79	246,530	3117.33		(5,495)		(2,977)		(1,506)			2,519				

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S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/21/2022	01/20/2023	1,451	6,380,633	4397.94		(226,747)		(122,821)		(44,950)			103,926				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/20/2022	01/20/2023	748	3,351,010	4482.73		(93,197)		(50,481)		(15,650)			42,715				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/21/2022	01/23/2023	275	501,136	1821.746		(13,080)		(7,085)		(3,013)			5,995				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/21/2022	01/23/2023	43	132,612	3117.33		(3,143)		(1,702)		(941)			1,440				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/21/2022	01/23/2023	395	1,738,221	4397.94		(111,742)		(60,527)		(17,545)			51,215				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/24/2022	01/24/2023	160	291,736	1823.596		(7,468)		(4,045)		(1,686)			3,423				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/24/2022	01/24/2023	14	43,077	3120.54		(1,032)		(559)		(295)			473				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/24/2022	01/24/2023	480	2,115,113	4410.13		(129,102)		(69,930)		(19,350)			59,172				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/25/2022	01/25/2023	253	459,987	1817.361		(11,822)		(6,403)		(3,101)			5,418				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/25/2022	01/25/2023	122	380,758	3109.89		(8,580)		(4,648)		(2,583)			3,933				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/25/2022	01/25/2023	941	4,100,875	4356.45		(157,083)		(85,087)		(35,235)			71,997				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/26/2022	01/26/2023	551	998,106	1810.296		(26,150)		(14,165)		(7,949)			11,986				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/26/2022	01/26/2023	42	130,408	3097.81		(2,222)		(1,204)		(1,008)			1,018				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/26/2022	01/26/2023	1,028	4,472,493	4349.93		(134,506)		(72,857)		(34,753)			61,649				
UST 1.375% 11/15/31 Total Return Options		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/26/2022	01/27/2023	178	17,400	98		(235)		(127)		(434)			107				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/27/2022	01/27/2023	1,124	2,036,074	1811.39		(52,734)		(28,564)		(15,890)			24,170				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/28/2022	01/27/2023	817	1,486,906	1819.345		(38,957)		(21,102)		(9,660)			17,855				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/28/2022	01/27/2023	168	521,734	3113.33		(14,545)		(7,879)		(3,496)			6,666				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/27/2022	01/27/2023	825	3,570,309	4326.51		(113,817)		(61,651)		(31,603)			52,166				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/28/2022	01/27/2023	1,985	8,795,183	4431.85		(356,822)		(193,279)		(61,108)			163,544				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/28/2022	01/30/2023	90	162,962	1819.345		(4,286)		(2,322)		(1,074)			1,964				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/28/2022	01/30/2023	12	38,585	3113.33		(1,188)		(644)		(306)			545				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/28/2022	01/30/2023	497	2,202,313	4431.85		(125,171)		(67,801)		(19,004)			57,370				

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/31/2022	01/31/2023	434	791,999	1825.99		(21,067)		(11,411)		(4,482)			9,656				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/31/2022	01/31/2023	723	3,265,188	4515.55		(139,077)		(75,334)		(17,608)			63,744				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/01/2022	02/01/2023	481	880,005	1829.53		(23,672)		(14,795)		(4,594)			8,877				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/01/2022	02/01/2023	33	104,796	3130.81		(2,389)		(1,493)		(541)			896				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/01/2022	02/01/2023	1,084	4,926,571	4546.54		(204,083)		(127,552)		(24,201)			76,531				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/02/2022	02/02/2023	460	843,768	1835.46		(22,529)		(14,080)		(3,824)			8,448				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/02/2022	02/02/2023	40	126,095	3140.97		(3,303)		(2,064)		(585)			1,238				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/02/2022	02/02/2023	869	3,988,441	4589.38		(119,257)		(74,536)		(14,257)			44,722				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/04/2022	02/03/2023	874	1,590,940	1820.86		(42,955)		(26,847)		(10,319)			16,108				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/03/2022	02/03/2023	884	1,616,596	1829.21		(42,516)		(26,573)		(8,599)			15,944				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/04/2022	02/03/2023	24	73,959	3116.03		(1,942)		(1,214)		(445)			728				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/03/2022	02/03/2023	455	2,035,264	4477.44		(73,023)		(45,640)		(11,881)			27,384				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/04/2022	02/03/2023	1,968	8,856,250	4500.53		(331,580)		(207,238)		(48,995)			124,343				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/04/2022	02/06/2023	329	598,919	1820.86		(16,231)		(10,144)		(3,940)			6,087				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/04/2022	02/06/2023	30	94,146	3116.03		(2,817)		(1,761)		(697)			1,056				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/04/2022	02/06/2023	338	1,522,282	4500.53		(84,168)		(52,605)		(10,864)			31,563				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/07/2022	02/07/2023	200	363,781	1820.23		(9,567)		(5,980)		(2,440)			3,588				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/07/2022	02/07/2023	381	1,709,978	4483.87		(80,729)		(50,456)		(11,784)			30,273				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/08/2022	02/08/2023	572	1,044,203	1824.69		(27,880)		(17,425)		(6,346)			10,455				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/08/2022	02/08/2023	5	14,676	3122.64		(386)		(241)		(90)			145				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/08/2022	02/08/2023	1,020	4,612,893	4521.54		(215,852)		(134,907)		(28,140)			80,944				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/09/2022	02/09/2023	375	687,113	1832.28		(18,277)		(11,423)		(3,504)			6,854				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/09/2022	02/09/2023	40	126,611	3135.64		(3,450)		(2,156)		(691)			1,294				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/09/2022	02/09/2023	1,084	4,971,814	4587.18		(146,555)		(91,597)		(19,080)			54,958				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/11/2022	02/10/2023	1,140	2,067,441	1813.8		(70,010)		(43,756)		(16,227)			26,254				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/10/2022	02/10/2023	753	1,370,296	1820.95		(35,765)		(22,353)		(9,165)			13,412				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/11/2022	02/10/2023	8	24,768	3104.06		(594)		(372)		(198)			223				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/11/2022	02/10/2023	1,995	8,813,595	4418.64		(361,044)		(225,653)		(70,596)			135,392				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/10/2022	02/10/2023	556	2,503,799	4504.08		(74,151)		(46,344)		(12,616)			27,807				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/11/2022	02/13/2023	290	525,509	1813.8		(14,241)		(8,901)		(4,176)			5,340				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/11/2022	02/13/2023	357	1,575,578	4418.64		(85,212)		(53,257)		(14,986)			31,954				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/14/2022	02/14/2023	408	738,512	1808.68		(19,127)		(11,955)		(6,576)			7,173				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/14/2022	02/14/2023	713	3,138,975	4401.67		(145,683)		(91,052)		(29,111)			54,631				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/15/2022	02/15/2023	1,522	2,762,330	1814.36		(71,821)		(44,888)		(21,861)			26,933				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/15/2022	02/15/2023	554	2,476,628	4471.07		(132,967)		(83,104)		(20,329)			49,863				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/16/2022	02/16/2023	736	1,336,547	1815.83		(34,884)		(21,802)		(10,286)			13,081				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/16/2022	02/16/2023	149	464,136	3107.6		(10,619)		(6,637)		(3,600)			3,982				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/16/2022	02/16/2023	1,078	4,824,969	4475.01		(134,422)		(84,014)		(26,693)			50,408				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/18/2022	02/17/2023	1,466	2,648,673	1806.31		(66,747)		(41,717)		(25,057)			25,030				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/17/2022	02/17/2023	453	819,112	1806.95		(21,051)		(13,157)		(7,647)			7,894				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/18/2022	02/17/2023	140	431,493	3091.34		(9,138)		(5,711)		(3,830)			3,427				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/18/2022	02/17/2023	2,035	8,848,736	4348.87		(412,167)		(257,605)		(98,596)			154,563				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/17/2022	02/17/2023	400	1,750,146	4380.26		(57,243)		(35,777)		(14,460)			21,466				

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S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/18/2022	02/20/2023	4	15,714	4348.87		(380)		(238)					143				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/18/2022	02/21/2023	257	463,370	1806.31		(11,770)		(7,356)		(4,446)			4,414				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/18/2022	02/21/2023	22	67,211	3091.34		(1,629)		(1,018)		(760)			611				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/18/2022	02/21/2023	477	2,073,646	4348.87		(94,872)		(59,295)		(23,204)			35,577				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/22/2022	02/22/2023	238	428,987	1801.13		(10,253)		(6,408)		(4,586)			3,845				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/22/2022	02/22/2023	76	235,272	3082.53		(5,335)		(3,334)		(2,549)			2,001				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/22/2022	02/22/2023	954	4,106,786	4304.76		(154,715)		(96,697)		(46,825)			58,018				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/23/2022	02/23/2023	475	851,705	1793.26		(19,930)		(12,456)		(10,644)			7,474				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/23/2022	02/23/2023	87	266,092	3069.09		(6,947)		(4,342)		(3,425)			2,605				
S&P Digital UST 1.875% 02/15/32 Total Return Options		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/23/2022	02/23/2023	1,071	4,524,997	4225.5		(144,246)		(90,153)		(58,574)			54,092				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/23/2022	02/24/2023	248	24,257	98		(324)		(202)		(546)			121				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/24/2022	02/24/2023	246	440,951	1792.78		(11,024)		(6,890)		(5,577)			4,134				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/25/2022	02/24/2023	2,166	3,926,229	1812.41		(100,511)		(62,820)		(33,554)			37,692				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/24/2022	02/24/2023	11	32,947	3068.27		(633)		(395)		(289)			237				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/25/2022	02/24/2023	124	384,841	3101.89		(9,742)		(6,088)		(3,277)			3,653				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/24/2022	02/24/2023	726	3,111,900	4288.7		(99,427)		(62,142)		(34,100)			37,285				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/25/2022	02/24/2023	2,273	9,967,084	4384.65		(391,810)		(244,881)		(94,463)			146,929				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/25/2022	02/27/2023	267	484,223	1812.41		(12,445)		(7,778)		(4,185)			4,667				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/25/2022	02/27/2023	32	98,234	3101.89		(2,861)		(1,788)		(1,016)			1,073				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/25/2022	02/27/2023	424	1,860,975	4384.65		(109,998)		(68,749)		(22,965)			41,249				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/28/2022	02/28/2023	597	1,078,620	1807.75		(26,103)		(16,314)		(10,297)			9,788				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/28/2022	02/28/2023	827	3,619,252	4373.94		(171,488)		(107,180)		(39,369)			64,308				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/01/2022	03/01/2023	650	1,169,839	1798.83		(27,725)		(19,639)		(13,370)			8,087				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/01/2022	03/01/2023	18	55,103	3078.72		(1,218)		(863)		(734)			355				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/01/2022	03/01/2023	1,189	5,121,025	4306.26		(219,411)		(155,416)		(64,684)			63,995				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/02/2022	03/02/2023	1,294	2,342,196	1809.63		(56,447)		(39,983)		(21,669)			16,464				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/02/2022	03/02/2023	27	83,040	3097.22		(1,819)		(1,288)		(831)			530				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/02/2022	03/02/2023	1,251	5,486,824	4386.54		(179,128)		(126,882)		(47,122)			52,246				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/04/2022	03/03/2023	838	1,519,133	1812.35		(36,459)		(25,825)		(13,339)			10,634				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/03/2022	03/03/2023	1,009	1,828,569	1812.45		(44,983)		(31,863)		(16,023)			13,120				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/04/2022	03/03/2023	205	635,261	3101.9		(14,879)		(10,540)		(5,437)			4,340				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/04/2022	03/03/2023	1,695	7,335,702	4328.87		(314,403)		(222,702)		(86,975)			91,701				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/03/2022	03/03/2023	1,255	5,474,685	4363.49		(173,961)		(123,222)		(49,735)			50,738				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/04/2022	03/06/2023	654	1,185,512	1812.35		(28,571)		(20,238)		(10,522)			8,333				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/04/2022	03/06/2023	4	11,595	3101.9		(340)		(241)		(134)			99				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/04/2022	03/06/2023	809	3,503,236	4328.87		(181,261)		(128,393)		(47,218)			52,868				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/07/2022	03/07/2023	179	321,943	1803.44		(7,823)		(5,541)		(3,427)			2,282				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/07/2022	03/07/2023	654	2,747,593	4201.09		(117,638)		(83,327)		(46,600)			34,311				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/08/2022	03/08/2023	1,161	2,085,820	1797.18		(50,060)		(35,459)		(25,110)			14,601				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/08/2022	03/08/2023	12	35,930	3076.01		(790)		(560)		(473)			231				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/08/2022	03/08/2023	1,354	5,647,037	4170.7		(229,505)		(162,566)		(99,941)			66,939				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/09/2022	03/09/2023	1,343	2,422,959	1803.71		(56,455)		(39,989)		(25,814)			16,466				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/09/2022	03/09/2023	100	309,157	3087.18		(7,597)		(5,381)		(3,467)			2,216				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/09/2022	03/09/2023	724	3,096,839	4277.88		(109,677)		(77,688)		(37,439)			31,989				

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
UST 1.875% 02/15/32 Total Return Options		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/09/2022	03/10/2023	263	25,751	98		(872)		(617)		(588)			254				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/11/2022	03/10/2023	741	1,331,641	1797.65		(31,959)		(22,638)		(15,980)			9,321				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/10/2022	03/10/2023	689	1,241,845	1801.91		(29,680)		(21,023)		(13,742)			8,657				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/10/2022	03/10/2023	23	70,491	3084.13		(1,389)		(984)		(613)			405				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/11/2022	03/10/2023	2,159	9,075,682	4204.31		(379,476)		(268,795)		(151,847)			110,680				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/10/2022	03/10/2023	667	2,841,658	4259.52		(89,561)		(63,439)		(34,407)			26,122				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/11/2022	03/13/2023	265	476,738	1797.65		(11,442)		(8,105)		(5,769)			3,337				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/11/2022	03/13/2023	59	180,486	3076.84		(4,566)		(3,234)		(2,688)			1,332				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/11/2022	03/13/2023	568	2,389,378	4204.31		(163,522)		(115,828)		(56,724)			47,694				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/14/2022	03/14/2023	161	289,868	1799.5		(6,957)		(4,928)		(3,398)			2,029				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/14/2022	03/14/2023	563	2,349,164	4173.11		(114,471)		(81,084)		(46,434)			33,387				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/15/2022	03/15/2023	487	878,933	1806.2		(21,182)		(15,004)		(9,090)			6,178				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/15/2022	03/15/2023	997	4,249,267	4262.45		(179,957)		(127,470)		(61,113)			52,487				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/16/2022	03/16/2023	532	963,898	1810.74		(23,326)		(16,523)		(9,147)			6,804				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/16/2022	03/16/2023	123	380,425	3099.33		(9,482)		(6,716)		(3,877)			2,766				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/16/2022	03/16/2023	1,239	5,401,477	4357.86		(180,168)		(127,619)		(53,167)			52,549				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/17/2022	03/17/2023	510	926,226	1816.45		(22,229)		(15,746)		(7,863)			6,484				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/18/2022	03/17/2023	1,664	3,024,459	1818.06		(72,889)		(51,630)		(24,845)			21,259				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/18/2022	03/17/2023	181	562,197	3111.91		(15,884)		(11,251)		(5,793)			4,633				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/17/2022	03/17/2023	748	3,300,267	4411.67		(105,391)		(74,652)		(27,287)			30,739				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/18/2022	03/17/2023	2,055	9,171,425	4463.12		(467,762)		(331,331)		(87,382)			136,431				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/18/2022	03/20/2023	12	22,003	1818.06		(532)		(377)		(183)			155				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/18/2022	03/20/2023	12	38,524	3111.91		(1,017)		(720)		(365)			297				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/18/2022	03/20/2023	821	3,664,955	4463.12		(203,414)		(144,085)		(37,509)			59,329				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/21/2022	03/21/2023	857	1,558,612	1819.07		(38,030)		(26,938)		(12,725)			11,092				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/21/2022	03/21/2023	16	50,898	3113.76		(1,339)		(948)		(475)			390				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/21/2022	03/21/2023	612	2,731,360	4461.18		(146,895)		(104,051)		(27,851)			42,844				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/22/2022	03/22/2023	711	1,296,133	1821.81		(31,626)		(22,402)		(10,040)			9,224				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/22/2022	03/22/2023	15	46,466	3118.47		(1,227)		(869)		(490)			358				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/22/2022	03/22/2023	1,025	4,623,635	4511.61		(226,590)		(160,501)		(38,420)			66,089				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/23/2022	03/23/2023	904	1,642,907	1816.91		(40,087)		(28,395)		(14,114)			11,692				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/23/2022	03/23/2023	130	403,263	3110.13		(9,301)		(6,588)		(3,781)			2,713				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/23/2022	03/23/2023	1,409	6,277,828	4456.24		(243,203)		(172,268)		(53,185)			70,934				
UST 1.875% 02/15/32 Total Return Options		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/23/2022	03/24/2023	252	24,699	98		(344)		(243)		(421)			100				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/24/2022	03/24/2023	932	1,698,066	1821.69		(40,584)		(28,747)		(13,285)			11,837				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/25/2022	03/24/2023	1,490	2,721,941	1827.21		(66,143)		(46,851)		(18,984)			19,292				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/24/2022	03/24/2023	66	204,309	3118.34		(5,292)		(3,748)		(1,845)			1,543				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/25/2022	03/24/2023	41	128,149	3127.82		(3,896)		(2,759)		(1,232)			1,136				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/24/2022	03/24/2023	1,003	4,533,209	4520.16		(147,521)		(104,494)		(28,355)			43,027				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/25/2022	03/24/2023	2,099	9,533,795	4543.06		(469,918)		(332,858)		(72,768)			137,059				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/25/2022	03/27/2023	303	553,649	1827.21		(13,454)		(9,530)		(3,907)			3,924				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/25/2022	03/27/2023	26	80,167	3127.82		(2,309)		(1,635)		(721)			673				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/25/2022	03/27/2023	448	2,036,330	4543.06		(119,236)		(84,459)		(17,691)			34,777				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/28/2022	03/28/2023	162	296,315	1828.37		(7,141)		(5,058)		(2,049)			2,083				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/28/2022	03/28/2023	66	206,397	3129.93		(5,196)		(3,681)		(1,782)			1,516				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/28/2022	03/28/2023	695	3,180,141	4575.52		(170,997)		(121,123)		(23,768)			49,874				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/29/2022	03/29/2023	346	634,224	1834.78		(15,221)		(10,782)		(3,842)			4,440				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/29/2022	03/29/2023	1,343	6,220,733	4631.6		(278,712)		(197,421)		(35,202)			81,291				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/30/2022	03/30/2023	909	1,666,960	1833.94		(40,340)		(28,574)		(10,326)			11,766				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/30/2022	03/30/2023	102	319,017	3139.53		(7,876)		(5,579)		(2,197)			2,297				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/30/2022	03/30/2023	1,159	5,336,138	4602.45		(187,290)		(132,664)		(28,272)			54,626				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/31/2022	03/31/2023	523	955,217	1826.43		(23,307)		(16,509)		(6,958)			6,798				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/01/2022	03/31/2023	956	1,750,278	1831.48		(42,182)		(33,394)		(11,472)			8,788				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/31/2022	03/31/2023	6	17,765	3126.72		(471)		(333)		(152)			137				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/01/2022	03/31/2023	70	220,008	3135.39		(6,229)		(4,931)		(1,816)			1,298				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/31/2022	03/31/2023	869	3,935,140	4530.41		(123,649)		(87,585)		(24,317)			36,064				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/01/2022	03/31/2023	1,776	8,071,959	4545.86		(381,798)		(302,257)		(61,518)			79,541				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/01/2022	04/02/2023	40	183,137	4545.86		(4,249)		(3,364)					885				
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)		(9,832)		(3,419)			2,587				
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)		(157,938)		(29,894)			41,563				
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)		(7,578)		(2,684)			1,994				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/04/2022	04/04/2023	11	33,493	3133.66		(858)		(679)		(289)			179				
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)		(147,553)		(26,637)			38,830				
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)		(40,256)		(14,634)			10,594				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/05/2022	04/05/2023	210	657,852	3131.18		(18,969)		(15,017)		(6,048)			3,952				
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)		(226,458)		(52,115)			59,594				
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)		(35,844)		(12,325)			9,433				
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)		(21,951)		(7,188)			5,776				
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)		(29,655)		(9,372)			7,804				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/06/2022	04/06/2023	58	183,291	3136.45		(4,506)		(3,567)		(1,287)			939				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/08/2022	04/06/2023	28	87,993	3146.38		(2,489)		(1,970)		(676)			519				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/06/2022	04/06/2023	917	4,111,268	4481.15		(136,766)		(108,273)		(30,678)			28,493				
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)		(383,691)		(96,469)			100,971				
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)		(96,386)		(25,855)			25,365				
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)		(2,806)		(902)			739				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/08/2022	04/10/2023	92	288,181	3146.38		(8,605)		(6,812)		(2,438)			1,793				
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)		(82,779)		(20,258)			21,784				
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)		(8,422)		(3,072)			2,216				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/11/2022	04/11/2023	8	24,092	3136.13		(730)		(578)		(236)			152				
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)		(105,188)		(32,414)			27,681				
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)		(20,903)		(7,686)			5,501				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/12/2022	04/12/2023	5	16,286	3135.11		(461)		(365)		(149)			96				
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)		(147,095)		(48,893)			38,709				
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)		(18,751)		(6,515)			4,935				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/13/2022	04/13/2023	48	149,426	3141.05		(3,342)		(2,646)		(1,022)			696				
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)		(117,354)		(37,033)			30,883				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/14/2022	04/14/2023	1,461	2,675,321	1831.58		(62,870)		(49,772)		(18,485)			13,098				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/14/2022	04/14/2023	120	375,183	3136.05		(9,980)		(7,901)		(3,165)			2,079				
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)		(421,102)		(144,842)			110,816				
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)		(45,662)		(17,151)			12,016				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/14/2022	04/17/2023	6	17,480	3136.05		(496)		(393)		(163)			103				
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)		(137,765)		(43,066)			36,254				
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)		(15,997)		(6,304)			4,210				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/18/2022	04/18/2023	27	85,774	3131.01		(2,316)		(1,833)		(786)			482				
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)		(116,443)		(37,696)			30,643				
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)		(9,715)		(3,181)			2,557				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/19/2022	04/19/2023	4	12,263	3147.24		(323)		(255)		(94)			67				
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)		(118,373)		(35,173)			31,151				
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)		(12,829)		(3,598)			3,376				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/20/2022	04/20/2023	94	297,432	3160.82		(6,964)		(5,513)		(1,761)			1,451				
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)		(141,415)		(45,664)			37,214				
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)		(37,465)		(15,940)			9,859				
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)		(13,267)		(4,157)			3,491				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/22/2022	04/21/2023	9	26,982	3126.91		(631)		(500)		(223)			132				
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)		(283,983)		(125,689)			74,732				
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)		(92,687)		(35,310)			24,391				
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)		(15,386)		(6,613)			4,049				

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SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/22/2022	04/24/2023	22	69,536	3126.91		(1,808)		(1,431)		(691)			377				
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)		(145,055)		(61,876)			38,172				
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)		(12,351)		(5,419)			3,250				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/25/2022	04/25/2023	28	87,419	3128.14		(2,203)		(1,744)		(788)			459				
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)		(151,563)		(61,942)			39,885				
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)		(20,181)		(10,619)			5,311				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/26/2022	04/26/2023	7	22,835	3110.63		(630)		(499)		(272)			131				
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)		(148,492)		(82,287)			39,077				
Franklin Global Trends Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/27/2022	04/27/2023	214	53,946	251.69		(1,300)		(1,029)		(522)			271				
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)		(21,683)		(11,106)			5,706				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/27/2022	04/27/2023	106	283,193	2675.666		(6,400)		(5,067)		(3,569)			1,333				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/27/2022	04/27/2023	75	234,974	3115.78		(5,673)		(4,491)		(2,495)			1,182				
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)		(148,028)		(93,995)			38,955				
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)		(29,033)		(18,448)			7,640				
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)		(15,856)		(7,434)			4,173				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/29/2022	04/28/2023	29	89,691	3094.21		(2,229)		(1,764)		(1,202)			464				
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)		(225,670)		(145,220)			59,387				
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)		(82,333)		(41,908)			21,666				
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)		(2,927)		(1,871)			770				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/29/2022	05/01/2023	35	107,134	3094.21		(2,863)		(2,267)		(1,601)			596				
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)		(179,374)		(105,139)			47,204				
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)		(5,248)		(3,343)			750				

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/02/2022	05/02/2023	7	21,230	3089.33		(622)		(544)		(346)			78				
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)		(107,642)		(55,781)			15,377				
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)		(34,223)		(20,340)			4,889				
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)		(179,649)		(97,037)			25,664				
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)		(16,115)		(7,408)			2,302				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/04/2022	05/04/2023	53	142,210	2698.866		(3,200)		(2,800)		(1,392)			400				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/04/2022	05/04/2023	110	343,835	3118.73		(9,796)		(8,571)		(3,787)			1,224				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/04/2022	05/04/2023	767	3,298,323	4300.17		(130,273)		(113,989)		(48,392)			16,284				
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)		(28,393)		(17,096)			4,056				
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)		(14,479)		(8,580)			2,068				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/06/2022	05/05/2023	8	24,744	3096.68		(670)		(587)		(336)			84				
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)		(195,939)		(122,138)			27,991				
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)		(84,389)		(52,591)			12,056				
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)		(14,916)		(9,050)			2,131				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/06/2022	05/08/2023	15	46,251	3096.68		(1,356)		(1,186)		(693)			169				
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)		(181,373)		(102,721)			25,910				
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)		(9,517)		(6,396)			1,360				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/09/2022	05/09/2023	34	104,159	3087.04		(2,719)		(2,379)		(1,670)			340				
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)		(107,851)		(78,243)			15,407				
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)		(23,521)		(16,878)			3,360				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/10/2022	05/10/2023	6	17,984	3081.64		(504)		(441)		(304)			63				
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)		(214,042)		(162,474)			30,577				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/11/2022	05/11/2023	471	845,937	1796.22		(18,611)		(16,284)		(12,127)			2,326				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/11/2022	05/11/2023	129	343,044	2661.704		(7,753)		(6,784)		(5,197)			969				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/11/2022	05/11/2023	30	92,521	3076.72		(2,502)		(2,189)		(1,522)			313				
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)		(122,670)		(110,210)			17,524				
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)		(13,854)		(9,965)			1,979				
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)		(26,469)		(17,336)			3,781				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/13/2022	05/12/2023	7	22,502	3090.64		(655)		(573)		(353)			82				
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)		(85,355)		(79,020)			12,194				
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)		(248,252)		(176,987)			35,465				
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)		(10,768)		(7,103)			1,538				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/13/2022	05/15/2023	40	123,499	3090.64		(3,841)		(3,361)		(2,103)			480				
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)		(129,964)		(91,845)			18,566				
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)		(16,401)		(10,653)			2,343				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/16/2022	05/16/2023	171	457,366	2676.655		(10,336)		(9,044)		(5,958)			1,292				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/16/2022	05/16/2023	10	31,950	3091.75		(894)		(782)		(551)			112				
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)		(108,823)		(78,896)			15,546				
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)		(24,903)		(14,617)			3,558				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/17/2022	05/17/2023	213	569,356	2677.011		(12,811)		(11,209)		(7,404)			1,601				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/17/2022	05/17/2023	26	79,119	3101.26		(2,611)		(2,285)		(1,319)			326				
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)		(150,135)		(98,595)			21,448				
Franklin Global Trends Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/18/2022	05/18/2023	877	219,108	249.7		(5,259)		(4,601)		(2,852)			657				
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)		(37,482)		(30,726)			5,355				

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Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/18/2022	05/18/2023	62	166,904	2675.437		(3,755)		(3,286)		(2,213)			469				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/18/2022	05/18/2023	72	221,708	3069.62		(6,270)		(5,486)		(4,160)			784				
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)		(161,640)		(145,223)			23,091				
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)		(20,658)		(18,110)			2,951				
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)		(19,565)		(16,615)			2,795				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/20/2022	05/19/2023	190	510,005	2681.544		(11,475)		(10,041)		(6,337)			1,434				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/20/2022	05/19/2023	84	258,570	3066.69		(7,318)		(6,403)		(5,186)			915				
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)		(82,427)		(79,899)			11,775				
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)		(283,675)		(260,508)			40,525				
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)		(9,599)		(8,198)			1,371				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/20/2022	05/22/2023	15	46,179	3066.69		(1,247)		(1,091)		(885)			156				
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)		(173,324)		(150,769)			24,761				
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)		(11,271)		(8,946)			1,610				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/23/2022	05/23/2023	5	14,555	3075.01		(467)		(409)		(312)			58				
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)		(142,834)		(112,544)			20,405				
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)		(22,143)		(17,180)			3,163				
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)		(54,587)		(33,261)			7,798				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/24/2022	05/24/2023	22	67,224	3077.73		(2,044)		(1,789)		(1,335)			256				
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)		(213,409)		(183,084)			30,487				
Franklin Global Trends Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/25/2022	05/25/2023	1,107	278,454	251.58		(6,711)		(5,872)		(2,912)			839				
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)		(27,411)		(20,600)			3,916				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/25/2022	05/25/2023	300	806,968	2693.571		(18,237)		(15,958)		(8,889)			2,280				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/25/2022	05/25/2023	100	309,497	3080.43		(8,089)		(7,078)		(5,599)			1,011				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/25/2022	05/25/2023	1,550	6,165,791	3978.73		(169,422)		(148,244)		(132,228)			21,178				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
UST 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)		(157)		(163)			22				
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)		(38,849)		(26,672)			5,550				
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)		(34,962)		(21,314)			4,995				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/26/2022	05/26/2023	24	73,234	3089.69		(1,523)		(1,333)		(871)			190				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/27/2022	05/26/2023	27	83,809	3101.39		(2,267)		(1,984)		(1,175)			283				
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)		(107,583)		(83,158)			15,369				
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)		(218,166)		(129,656)			31,167				
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)		(8,522)		(5,245)			1,217				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/27/2022	05/30/2023	224	695,461	3101.39		(20,152)		(17,633)		(10,662)			2,519				
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)		(205,971)		(115,212)			29,424				
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)		(5,572)		(3,789)			796				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/31/2022	05/31/2023	26	78,944	3094.61		(2,524)		(2,209)		(1,432)			316				
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)		(162,746)		(95,693)			23,249				
Franklin Global Trends Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/01/2022	06/01/2023	579	144,298	249.18		(3,463)		(3,319)		(2,046)			144				
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)		(45,981)		(30,044)			1,999				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/01/2022	06/01/2023	139	372,942	2680.835		(8,391)		(8,042)		(4,810)			350				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/01/2022	06/01/2023	148	457,865	3086.26		(12,083)		(11,579)		(7,890)			503				
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)		(156,883)		(99,579)			6,821				
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)		(25,021)		(15,427)			1,088				
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)		(28,155)		(16,794)			1,224				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/02/2022	06/02/2023	211	568,707	2689.673		(12,796)		(12,263)		(6,673)			533				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/03/2022	06/02/2023	68	209,518	3090.4		(6,252)		(5,991)		(3,502)			260				

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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)		(223,338)		(134,207)			9,710				
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)		(109,840)		(64,167)			4,776				
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)		(7,199)		(4,467)			313				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/03/2022	06/05/2023	22	66,455	3090.4		(2,173)		(2,083)		(1,316)			91				
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)		(142,367)		(83,169)			6,190				
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)		(24,423)		(14,710)			1,062				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/06/2022	06/06/2023	5	16,194	3093.52		(552)		(529)		(314)			23				
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)		(149,161)		(89,468)			6,485				
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)		(26,415)		(15,587)			1,148				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/07/2022	06/07/2023	221	594,439	2685.541		(13,375)		(12,818)		(7,382)			557				
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)		(165,803)		(88,893)			7,209				
Franklin Global Trends Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/08/2022	06/08/2023	1,023	253,578	247.93		(6,086)		(5,832)		(4,185)			254				
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)		(21,828)		(14,007)			949				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/08/2022	06/08/2023	61	187,780	3089.81		(5,191)		(4,975)		(3,312)			216				
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)		(152,735)		(100,590)			6,641				
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)		(44,460)		(36,867)			1,933				
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)		(8,184)		(5,978)			356				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/10/2022	06/09/2023	191	504,380	2643.448		(11,298)		(10,827)		(9,669)			471				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/10/2022	06/09/2023	39	119,352	3062.56		(3,199)		(3,065)		(2,523)			133				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/09/2022	06/09/2023	74	227,087	3077.14		(7,461)		(7,150)		(4,758)			311				
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)		(225,210)		(190,996)			9,792				
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)		(106,442)		(79,013)			4,628				

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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)		(8,453)		(7,045)			368				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/10/2022	06/12/2023	36	110,136	3062.56		(3,146)		(3,015)		(2,524)			131				
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)		(143,574)		(119,160)			6,242				
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)		(3,735)		(3,838)			162				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/13/2022	06/13/2023	25	76,640	3040.98		(2,376)		(2,277)		(1,953)			99				
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)		(163,858)		(169,872)			7,124				
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)		(12,057)		(13,262)			524				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/14/2022	06/14/2023	11	32,052	3034.02		(1,106)		(1,060)		(1,011)			46				
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)		(168,207)		(177,928)			7,313				
Franklin Global Trends Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/15/2022	06/15/2023	876	214,011	244.3		(5,093)		(4,881)		(5,184)			212				
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)		(42,358)		(45,455)			1,842				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/15/2022	06/15/2023	307	802,713	2610.844		(17,900)		(17,155)		(20,877)			746				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/15/2022	06/15/2023	54	163,561	3037.86		(4,761)		(4,562)		(4,061)			198				
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)		(102,410)		(103,426)			4,453				
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)		(46,015)		(57,214)			2,001				
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)		(17,223)		(19,810)			749				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/17/2022	06/16/2023	49	149,403	3021.49		(4,652)		(4,458)		(4,683)			194				
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)		(97,140)		(111,131)			4,223				
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)		(446,797)		(523,548)			19,426				
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)		(5,124)		(6,401)			223				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/17/2022	06/20/2023	54	163,066	3021.49		(5,401)		(5,176)		(5,471)			225				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/17/2022	06/20/2023	540	1,983,867	3674.84		(141,761)		(135,854)		(161,578)			5,907				
Franklin Global Trends Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/21/2022	06/21/2023	1,881	459,587	244.39		(10,938)		(10,482)		(11,093)			456				

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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)		(33,189)		(37,245)			1,443				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/21/2022	06/21/2023	176	459,587	2608.866		(20,231)		(19,388)		(12,237)			843				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/21/2022	06/21/2023	29	87,656	3034.05		(2,963)		(2,840)		(2,718)			123				
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)		(173,796)		(183,495)			7,556				
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)		(18,430)		(20,539)			801				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/22/2022	06/22/2023	146	382,430	2615.319		(8,566)		(8,209)		(9,643)			357				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/22/2022	06/22/2023	53	161,368	3035.2		(5,200)		(4,983)		(4,732)			217				
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)		(130,735)		(138,362)			5,684				
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)		(7,382)		(7,747)			321				
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)		(63,415)		(57,007)			2,757				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/24/2022	06/23/2023	290	763,265	2627.888		(17,097)		(16,385)		(17,244)			712				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/24/2022	06/23/2023	58	178,050	3059.48		(5,209)		(4,992)		(3,983)			217				
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)		(54,338)		(55,372)			2,363				
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)		(272,541)		(235,240)			11,850				
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)		(18,665)		(16,858)			812				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/24/2022	06/26/2023	36	109,004	3059.48		(3,537)		(3,389)		(2,759)			147				
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)		(147,562)		(123,729)			6,416				
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)		(5,628)		(5,122)			245				
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)		(130,497)		(114,284)			5,674				
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)		(36,523)		(35,875)			1,588				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/28/2022	06/28/2023	60	182,639	3050.89		(6,040)		(5,788)		(5,055)			252				
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)		(131,589)		(129,076)			5,721				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Franklin Global Trends Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/29/2022	06/29/2023	876	215,894	246.39		(5,138)		(4,924)		(4,305)			214				
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)		(19,550)		(19,033)			850				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/29/2022	06/29/2023	213	559,272	2627.714		(12,528)		(12,006)		(12,751)			522				
SPXDSUN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/29/2022	06/29/2023	114	348,402	3050.07		(11,418)		(10,942)		(9,473)			476				
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)		(161,297)		(160,074)			7,013				
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)		(9,744)		(9,720)			424				
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)		(59,588)		(61,599)			2,591				
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)			(2,995)		(1,057)			1,089				
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)			(710)		(306)			258				
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)			(675)		(232)			246				
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)			(626)		(280)			228				
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)			(1,476)		(941)			537				
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)			(3,297)		(1,458)			1,130				
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)			(2,127)		(864)			729				
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)			(821)		(330)			281				
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)			(359)		(135)			123				
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)			(4,271)		(1,694)			1,464				

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/15/2021	12/15/2023	43	79,088	1845.071	(3,037)			(2,214)		(830)			759				
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)			(604)		(202)			207				
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)			(5,265)		(2,525)			1,805				
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)			(4,285)		(1,875)			1,469				
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)			(845)		(349)			290				
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)			(3,267)		(1,267)			1,120				
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)			(3,308)		(1,157)			1,134				
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)			(826)		(256)			283				
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)			(4,236)		(1,326)			1,452				
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)			(6,167)		(1,862)			2,115				
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)		(4,714)		(1,462)			1,401				
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)		(829)		(294)			246				
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)		(31,270)		(10,343)			9,296				
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)		(2,141)		(758)			637				
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)		(7,140)		(2,326)			2,123				

SCHEDULE DB - PART A - SECTION 1

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

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/12/2022	01/12/2024	183	339,882	1854.6		(12,983)		(10,008)		(3,280)			2,975				
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)		(2,095)		(829)			623				
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)		(896)		(470)			266				
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)		(1,584)		(750)			471				
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)		(4,739)		(2,015)			1,409				
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)		(7,701)		(3,982)			2,289				
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)		(1,619)		(813)			481				
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)		(7,738)		(4,341)			2,301				
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)		(31,465)		(19,014)			9,354				
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)		(7,051)		(4,236)			2,096				
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)		(413)		(223)			123				
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)		(13,276)		(9,509)			3,947				
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)		(1,347)		(659)			400				
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)		(6,526)		(2,884)			1,506				
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)		(2,017)		(974)			465				

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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)		(1,501)		(682)			346				
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)		(3,798)		(1,603)			877				
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)		(14,064)		(6,503)			3,245				
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)		(4,478)		(2,327)			1,033				
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)		(4,357)		(2,071)			1,005				
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)		(785)		(417)			181				
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)		(14,399)		(6,958)			3,323				
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)		(6,521)		(2,806)			1,505				
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)		(2,643)		(1,190)			610				
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)		(5,288)		(3,133)			1,220				
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)		(1,536)		(857)			354				
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)		(11,403)		(7,531)			2,631				
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)		(4,026)		(2,185)			929				
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)		(23,227)		(12,900)			5,360				
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)		(9,922)		(6,576)			2,290				
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)		(9,039)		(6,821)			2,086				

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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)		(3,409)		(2,472)			787				
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)		(4,659)		(2,702)			1,075				
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)		(2,183)		(1,702)			504				
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)		(675)		(421)			156				
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)		(10,328)		(6,836)			1,763				
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)		(6,861)		(3,723)			1,171				
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)		(609)		(370)			104				
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)		(6,247)		(4,172)			1,067				
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)		(483)		(284)			82				
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)		(7,093)		(4,587)			1,211				
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)		(766)		(532)			131				
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)		(3,438)		(2,309)			587				
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)		(10,911)		(7,489)			1,863				
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)		(18,444)		(9,760)			3,149				
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)		(898)		(632)			153				
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)		(19,722)		(13,487)			3,367				

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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)		(13,439)		(8,560)			2,295				
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)		(5,889)		(3,546)			1,005				
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)		(1,375)		(780)			235				
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)		(19,803)		(10,143)			3,381				
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)		(1,040)		(579)			177				
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)		(10,393)		(5,688)			1,774				
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)		(9,466)		(5,367)			1,616				
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)		(2,150)		(1,173)			367				
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)		(902)		(477)			154				
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)		(12,012)		(6,478)			2,051				
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)		(1,548)		(786)			264				
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)		(498)		(260)			85				
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)		(1,059)		(563)			181				
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)		(19,191)		(9,146)			3,276				
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)		(39,376)		(18,727)			6,723				
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)		(6,066)		(2,577)			1,036				

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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)		(2,031)		(1,008)			236				
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)		(5,650)		(2,645)			657				
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)		(1,040)		(483)			121				
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)		(5,278)		(2,723)			614				
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)		(3,884)		(1,768)			452				
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)		(2,840)		(1,396)			330				
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)		(9,547)		(4,653)			1,110				
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)		(3,854)		(1,871)			448				
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)		(21,960)		(9,655)			2,554				
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)		(5,118)		(2,338)			595				
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)		(2,557)		(1,188)			297				
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)		(13,451)		(5,610)			1,564				
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)		(31,801)		(12,972)			3,698				
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)		(9,971)		(5,384)			1,159				
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)		(15,186)		(8,311)			1,766				
Franklin Global Trends Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/27/2022	04/26/2024	807	203,023	251.69		(6,903)		(6,184)		(3,260)			719				

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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)		(5,619)		(3,414)			653				
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)		(9,063)		(5,563)			1,054				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/27/2022	04/26/2024	148	395,998	2675.666		(12,553)		(11,246)		(8,784)			1,308				
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)		(5,706)		(4,386)			663				
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)		(48,814)		(28,487)			5,676				
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)		(9,814)		(7,090)			1,141				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/29/2022	04/29/2024	987	2,638,960	2672.621		(83,655)		(74,941)		(59,991)			8,714				
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)		(51,000)		(31,186)			3,400				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/02/2022	05/02/2024	982	2,625,000	2672.381		(83,213)		(78,012)		(60,907)			5,201				
Franklin Global Trends Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/04/2022	05/03/2024	391	98,176	251.07		(3,328)		(3,120)		(1,673)			208				
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)		(5,007)		(3,405)			334				
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)		(2,809)		(1,903)			187				
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)		(27,603)		(15,924)			1,840				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/04/2022	05/03/2024	152	409,019	2698.866		(12,925)		(12,117)		(7,726)			808				
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)		(17,526)		(9,087)			1,168				
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)		(2,347)		(1,606)			156				
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)		(21,645)		(15,836)			1,443				
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)		(774)		(597)			52				
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)		(4,238)		(3,235)			283				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/11/2022	05/10/2024	38	101,500	2661.704		(3,218)		(3,016)		(2,515)			201				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/10/2022	05/10/2024	605	1,612,247	2665.772		(51,108)		(47,914)		(38,844)			3,194				
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)		(6,961)		(6,095)			464				
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)		(9,615)		(6,979)			641				
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)		(16,644)		(11,898)			1,110				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/16/2022	05/16/2024	293	783,431	2676.655		(24,913)		(23,356)		(17,598)			1,557				
Franklin Global Trends Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/18/2022	05/17/2024	529	132,157	249.7		(4,493)		(4,213)		(2,554)			281				
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)		(233)		(194)			16				
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)		(9,949)		(6,635)			663				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/18/2022	05/17/2024	62	166,592	2675.437		(5,281)		(4,951)		(3,778)			330				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/17/2022	05/17/2024	366	979,989	2677.011		(31,066)		(29,124)		(21,979)			1,942				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/19/2022	05/17/2024	186	498,407	2677.94		(15,800)		(14,812)		(11,106)			987				
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)		(13,173)		(12,477)			878				
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)		(4,960)		(4,215)			331				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/23/2022	05/23/2024	788	2,111,257	2678.81		(66,927)		(62,744)		(47,029)			4,183				
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)		(2,084)		(1,657)			139				
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)		(1,478)		(1,149)			99				
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)		(5,299)		(3,852)			353				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/25/2022	05/24/2024	70	188,569	2693.571		(5,996)		(5,622)		(3,787)			375				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/26/2022	05/24/2024	137	369,939	2700.963		(11,764)		(11,029)		(7,044)			735				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/27/2022	05/24/2024	247	667,500	2707.837		(21,227)		(19,900)		(12,086)			1,327				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/25/2022	05/24/2024	33	132,186	3978.73		(5,816)		(5,453)		(4,867)			364				
Franklin Global Trends Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/01/2022	05/31/2024	1,376	342,753	249.18		(11,654)		(11,411)		(6,977)			243				
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)		(8,243)		(5,919)			175				
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)		(1,908)		(1,404)			127				
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)		(5,269)		(3,546)			112				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/01/2022	05/31/2024	159	426,325	2680.835		(13,515)		(13,233)		(9,436)			282				
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)		(6,302)		(4,819)			134				
Franklin Global Trends Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/08/2022	06/07/2024	454	112,552	247.93		(3,816)		(3,736)		(2,542)			79				
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)		(14,231)		(10,186)			303				
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)		(15,903)		(10,684)			338				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/08/2022	06/07/2024	71	191,056	2675.578		(6,037)		(5,912)		(4,414)			126				
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)		(8,285)		(6,226)			176				
Franklin Global Trends Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/10/2022	06/10/2024	2,782	685,000	246.25		(23,153)		(22,671)		(17,632)			482				
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)		(6,834)		(5,697)			145				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/10/2022	06/10/2024	798	2,109,250	2643.448		(66,441)		(65,057)		(60,522)			1,384				
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)		(7,579)		(7,352)			161				
Franklin Global Trends Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/15/2022	06/14/2024	419	102,360	244.3		(3,429)		(3,358)		(3,048)			71				
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)		(3,117)		(3,150)			66				
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)		(34,390)		(34,882)			732				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/15/2022	06/14/2024	437	1,142,168	2610.844		(35,636)		(34,893)		(40,305)			742				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/17/2022	06/17/2024	9	16,014	1762.31		(492)		(481)		(547)			10				
Franklin Global Trends Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/22/2022	06/21/2024	1,210	297,463	245.79		(10,025)		(9,816)		(7,967)			209				
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)		(10,698)		(11,332)			228				
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)		(1,126)		(1,175)			24				
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)		(4,999)		(4,993)			106				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/21/2022	06/21/2024	782	2,040,793	2608.866		(63,877)		(62,546)		(73,182)			1,331				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/22/2022	06/21/2024	262	684,250	2615.319		(21,485)		(21,038)		(23,598)			448				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/23/2022	06/21/2024	352	921,760	2620.58		(28,943)		(28,340)		(30,782)			603				
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)		(1,778)		(1,593)			38				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/24/2022	06/24/2024	242	635,020	2627.888		(19,940)		(19,524)		(20,309)			415				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/27/2022	06/27/2024	148	387,813	2625.702		(12,177)		(11,924)		(12,597)			254				
Franklin Global Trends Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/29/2022	06/28/2024	3,433	845,922	246.39		(28,508)		(27,914)		(21,737)			594				
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)		(731)		(692)			16				
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		(23,140)		(22,661)		(21,061)			482				
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)		(2,851)		(2,710)			64				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/28/2022	06/28/2024	231	604,732	2622.604		(18,989)		(18,590)		(20,030)			396				
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)		(112,282)		(117,230)			2,389				
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)		(11,705)		(11,202)			249				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/29/2021	12/29/2026	21	102,850	4793.06	(9,850)			(8,786)		(4,993)			985				
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)		(12,507)		(9,032)			1,262				
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)		(120,843)		(68,574)			9,798				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0699999999. Subtotal - Written Options - Hedging Other - Other										(23,476,192)	(33,918,539)		(31,987,372)	XXX	(15,032,728)			19,585,891			XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										(23,476,192)	(33,918,539)		(31,987,372)	XXX	(15,032,728)			19,585,891			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										(23,476,192)	(33,918,539)		(31,987,372)	XXX	(15,032,728)			19,585,891			XXX	XXX
0989999999. Total Written Options										(23,476,192)	(33,918,539)		(31,987,372)	XXX	(15,032,728)			19,585,891			XXX	XXX
Interest Rate Swap With BARCLAYS CAPITAL INC RCV SOFR PAY 2.25 05/26/2023	ASSET PORTFOLIO	D1	Interest Rate	BAR G5GSEF7VJP5I7OUK5573	05/26/2022	05/26/2023		429,991,582	SOFR[2.25%]			(486,965)			2,104,010					2,044,281		97/ 97
Interest Rate Swap With BARCLAYS CAPITAL INC RCV SOFR PAY 2.69 05/27/2042	ASSET PORTFOLIO	D1	Interest Rate	BAR G5GSEF7VJP5I7OUK5573	05/26/2022	05/27/2042		250,252,985	SOFR[2.69%]			(390,707)			5,022,410					5,584,701		95 / 95
Interest Rate Swap With BARCLAYS CAPITAL INC RCV SOFR PAY 2.56 05/27/2025	ASSET PORTFOLIO	D1	Interest Rate	BAR G5GSEF7VJP5I7OUK5573	05/26/2022	05/27/2025		892,167,078	SOFR[2.56%]			(1,277,534)			5,796,692					7,609,078		98 / 99
Interest Rate Swap With BARCLAYS CAPITAL INC RCV SOFR PAY 2.55 05/28/2024	ASSET PORTFOLIO	D1	Interest Rate	BAR G5GSEF7VJP5I7OUK5573	05/26/2022	05/28/2024		490,774,054	SOFR[2.55%]			(697,990)			3,014,093					3,393,383		98 / 99
Interest Rate Swap With RBC CAPITAL MARKETS LLC RCV SOFR PAY 2.63 06/01/2027	ASSET PORTFOLIO	D1	Interest Rate	RBC ES7IP3U3RHIGC71XBU11	05/31/2022	06/01/2027		518,054,544	SOFR[2.63%]			(681,817)			2,028,882					5,747,422		98 / 99
Interest Rate Swap With RBC CAPITAL MARKETS LLC RCV SOFR PAY 2.64 05/31/2029	ASSET PORTFOLIO	D1	Interest Rate	RBC ES7IP3U3RHIGC71XBU11	05/31/2022	05/31/2029		328,136,528	SOFR[2.64%]			(435,255)			1,941,617					4,316,987		97 / 98
Interest Rate Swap With RBC CAPITAL MARKETS LLC RCV SOFR PAY 2.70 06/01/2032	ASSET PORTFOLIO	D1	Interest Rate	RBC ES7IP3U3RHIGC71XBU11	05/31/2022	06/01/2032		323,147,538	SOFR[2.70%]			(443,385)			2,029,947					5,091,181		97 / 96
Interest Rate Swap With RBC CAPITAL MARKETS LLC RCV SOFR PAY 2.78 06/01/2037	ASSET PORTFOLIO	D1	Interest Rate	RBC ES7IP3U3RHIGC71XBU11	05/31/2022	06/01/2037		733,108,886	SOFR[2.78%]			(1,060,177)			6,032,923					14,164,143		96 / 96
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	SOFR[2.76%]			(118,306)			105,919					1,361,350		96 / 96
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	SOFR[2.82%]			(238,324)			642,914					3,239,807		96 / 96
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	SOFR[2.80%]			(216,563)			707,073					3,444,248		95 / 95

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate												(6,047,023)		XXX	29,426,480					55,996,581	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												(6,047,023)		XXX	29,426,480					55,996,581	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												(6,047,023)		XXX	29,426,480					55,996,581	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												(6,047,023)		XXX	29,426,480					55,996,581	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												(6,047,023)		XXX	29,426,480					55,996,581	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - Hedging Other										394,069,976	359,721,145		385,697,956	XXX	155,252,364			(270,765,276)			XXX	XXX
1719999999. Subtotal - Replication														XXX							XXX	XXX
1729999999. Subtotal - Income Generation														XXX							XXX	XXX
1739999999. Subtotal - Other										95,300			1,084,038	XXX	1,084,038	178,689					XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives														XXX							XXX	XXX
1759999999 - Totals										394,165,276	359,721,145	(6,047,023)	386,781,994	XXX	185,762,882	178,689		(270,765,276)		55,996,581	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

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

N O N E

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

N O N E

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX		2,284,511		2,284,511	1,026,155		1,026,155		
BANK OF AMERICA B4TYDEB6GKMZO031MB27	Y	Y	11,470,000		34,088,331	(9,175)	22,609,156	10,397,258				
EAGLE LIFE INSURANCE 5KCJSCUB87LQCN2G7947	Y	N				(31,978,197)			(15,032,728)			
BARCLAYS G5GSEF7VJP5I7OUK5573	Y	Y	51,695,000		49,174,252			39,824,749			18,631,442	
CIBC 2IGI19DL770X0HC3ZE78	Y	Y	19,250,000		41,581,705		22,331,705	17,739,721				
CITI BANK E57ODZWZ7FF32TWEFA76	Y	Y	13,450,000		27,737,803		14,287,803	11,839,627				
CREDIT SUISSE E58DKGMJYYYJLN8C3868	Y	Y	13,450,000		28,685,584		15,235,584	12,504,640				
SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	Y	Y	11,960,000		26,706,882		14,746,882	11,626,925				
JP MORGAN 7H6GLXDRUGQFU57RNE97	Y	Y	22,850,000		54,810,059		31,960,059	24,838,926		1,988,926		
MORGAN STANLEY 4PQUHN3JPFGFNF3BB653	Y	Y	10,553,741		22,228,087		11,674,346	4,090,495			8,045,406	
ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	Y	Y	50,560,000		43,012,446			30,190,035			29,319,733	
TRUIST BANK JJKC32MCHWDI71265Z06	Y	Y	7,170,000		17,691,014		10,521,014	6,519,166				
WACHOVIA/WELLS FARGO KB1H1DSPRFMYMCUFXT09	Y	Y	29,100,000		69,684,654		40,584,654	29,113,875		13,875		
0299999999. Total NAIC 1 Designation			241,508,741		415,400,817	(31,987,372)	183,951,203	198,685,417	(15,032,728)	2,002,801	55,996,581	
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)					1,084,038		1,084,038	1,084,038		1,084,038		
0999999999 - Gross Totals			241,508,741		418,769,366	(31,987,372)	187,319,752	200,795,610	(15,032,728)	4,112,994	55,996,581	
1. Offset per SSAP No. 64					31,987,372	(31,987,372)						
2. Net after right of offset per SSAP No. 64					386,781,994							

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	11,470,000	11,470,000	XXX		
BARCLAYS G5GSEF7VJP5I70UK5573	Cash		CASH	51,695,000	51,695,000	XXX		
CITI BANK E57ODZWZ7FF32TWEFA76	Cash		CASH	13,450,000	13,450,000	XXX		
CREDIT SUISSE E58DKGMJYYYJLN8C3868	Cash		CASH	13,450,000	13,450,000	XXX		
CIBC 2IGI19DL770X0HC3ZE78	Cash		CASH	19,250,000	19,250,000	XXX		
JP MORGAN 7H6GLXDRUGQFU57RNE97	Cash		CASH	22,850,000	22,850,000	XXX		
MORGAN STANLEY 4PQUHN3JPFGFNF3BB653	Cash		CASH	10,553,741	10,553,741	XXX		
ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	Cash		CASH	50,560,000	50,560,000	XXX		
SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	Cash		CASH	11,960,000	11,960,000	XXX		
TRUIST BANK JJKC32MCHWDI71265Z06	Cash		CASH	7,170,000	7,170,000	XXX		
WACHOVIA/WELLS FARGO KB1H1DSPRFMYMCUFXT09	Cash		CASH	29,100,000	29,100,000	XXX		
0299999999 - Total				241,508,741	241,508,741	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					3,070,852	3,070,852	1,726,968	XXX
CITIBANK ..... NEW CASTLE, DELAWARE					161,992	100,008	174,168	XXX
CITIBANK ..... NEW YORK, NEW YORK					(60,806,267)	(47,441,317)	(49,409,867)	XXX
METRO BANK ..... PELL CITY, ALABAMA					979,085	990,139	1,001,121	XXX
STATE STREET BANK ..... BOSTON, MASSACHUSETTS					(1,729,010)	1,850,916	7,557,462	XXX
STATE STREET BANK ..... BOSTON, MASSACHUSETTS	0				(2,828,167)	3,622,607	440,054	XXX
WEST BANK ..... WEST DES MOINES, IOWA		0.290	4,924		4,950,465	5,577,339	6,051,120	XXX
FEDERAL HOME LOAN BANK ..... DES MOINES, IA					192,143	123,004	4,285,409	XXX
0199998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX	3		228,304	236,259	182,432	XXX
0199999. Totals - Open Depositories	XXX	XXX	4,927		(55,780,603)	(31,870,193)	(27,991,133)	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	4,927		(55,780,603)	(31,870,193)	(27,991,133)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	150	150	150	XXX
0599999. Total - Cash	XXX	XXX	4,927		(55,780,453)	(31,870,043)	(27,990,983)	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
0109999999. Total - U.S. Government Bonds								
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 CPCASH Due 7/5/2022 At Mat	C	06/28/2022	0.000	07/05/2022	9,248,088		1,472
	AGILENT TECHNOLOGIES INC CPCASH Due 7/5/2022 At Mat	0	06/28/2022	0.000	07/05/2022	249,948		1,472
	AGILENT TECHNOLOGIES INC CPCASH Due 7/7/2022 At Mat	C	06/29/2022	0.000	07/07/2022	9,996,900		517
	AMEREN CORPORATION CPCASH Due 8/1/2022 At Mat	0	06/29/2022	0.000	08/01/2022	4,991,603		541
	AMPHENOL CORPORATION CPCASH Due 7/13/2022 At Mat	C	06/30/2022	0.000	07/13/2022	4,997,000		500
	AMPHENOL CORPORATION CPCASH Due 7/13/2022 At Mat	0	06/30/2022	0.000	07/13/2022	4,997,000		2,577
	ARIZONA PUBLIC SERVICE COMPANY CPCASH Due 7/1/2022 At Mat		06/24/2022	0.000	07/01/2022	4,400,000		2,033
	ARIZONA PUBLIC SERVICE COMPANY CPCASH Due 7/1/2022 At Mat	C	06/30/2022	0.000	07/01/2022	20,000,000		254
	ARIZONA PUBLIC SERVICE COMPANY CPCASH Due 7/6/2022 At Mat		06/29/2022	0.000	07/06/2022	13,996,441		638
	ARIZONA PUBLIC SERVICE COMPANY CPCASH Due 7/6/2022 At Mat	0	06/29/2022	0.000	07/06/2022	5,998,475		58
	ARIZONA PUBLIC SERVICE COMPANY CPCASH Due 7/7/2022 At Mat	C	06/30/2022	0.000	07/07/2022	4,998,475		5,307
	BLACK HILLS CORPORATION CPCASH Due 7/1/2022 At Mat	C	06/30/2022	0.000	07/01/2022	8,500,000		742
	BLACK HILLS CORPORATION CPCASH Due 7/1/2022 At Mat	0	06/30/2022	0.000	07/01/2022	4,000,000		656
	BLACK HILLS CORPORATION CPCASH Due 7/1/2022 At Mat	0	06/30/2022	0.000	07/01/2022	250,000		2,500
	BLACK HILLS CORPORATION CPCASH Due 8/9/2022 At Mat	0	06/29/2022	0.000	08/09/2022	498,862		708
	CIGNA CORP CPCASH Due 7/8/2022 At Mat		06/10/2022	0.000	07/08/2022	6,498,229		1,439
	CENTERPOINT ENERGY RESOURCES C CPCASH Due 7/1/2022 At Mat		06/29/2022	0.000	07/01/2022	15,000,000		1,016
	CENTERPOINT ENERGY RESOURCES C CPCASH Due 7/21/2022 At Mat	0	06/29/2022	0.000	07/21/2022	5,993,433		738
	CRANE HOLDINGS CO CPCASH144A Due 7/1/2022 At Mat	C	06/22/2022	0.000	07/01/2022	5,000,000		731
	CRANE HOLDINGS CO CPCASH144A Due 7/11/2022 At Mat	C	06/28/2022	0.000	07/11/2022	3,997,777		431
	CRANE HOLDINGS CO CPCASH144A Due 7/11/2022 At Mat	0	06/28/2022	0.000	07/11/2022	249,861		1,029
	DOVER CORP CPCASH Due 7/6/2022 At Mat	C	06/27/2022	0.000	07/06/2022	6,748,265		1,725
	DOVER CORP CPCASH Due 7/6/2022 At Mat	0	06/27/2022	0.000	07/06/2022	249,936		1,725
	DOVER CORP CPCASH Due 7/7/2022 At Mat	C	06/29/2022	0.000	07/07/2022	3,998,780		208
	DOVER CORP CPCASH Due 7/7/2022 At Mat	0	06/29/2022	0.000	07/07/2022	5,998,170		234
	DUKE ENERGY CORP CPCASH Due 7/1/2022 At Mat	C	06/30/2022	0.000	07/01/2022	15,000,000		333
	DUKE ENERGY CORP CPCASH Due 7/13/2022 At Mat	C	06/29/2022	0.000	07/13/2022	6,995,613		42
	DUKE ENERGY CORP CPCASH Due 7/25/2022 At Mat	0	06/29/2022	0.000	07/25/2022	3,994,826		1,457
	EATON CORPORATION CPCASH Due 7/1/2022 At Mat	C	06/30/2022	0.000	07/01/2022	15,500,000		541
	EATON CAPITAL UNLIMITED CO CPCASH Due 7/7/2022 At Mat		06/30/2022	0.000	07/07/2022	1,499,537		1,433
	EATON CAPITAL UNLIMITED CO CPCASH Due 7/12/2022 At Mat	C	06/29/2022	0.000	07/12/2022	3,997,714		1,193
	EATON CAPITAL UNLIMITED CO CPCASH Due 7/12/2022 At Mat	0	06/29/2022	0.000	07/12/2022	5,996,571		449
	ENTERPRISE PRODUCTS OPERATING CPCASH Due 7/1/2022 At Mat		06/30/2022	0.000	07/01/2022	29,250,000		1,670
	ENTERPRISE PRODUCTS OPERATING CPCASH Due 7/1/2022 At Mat	0	06/30/2022	0.000	07/01/2022	5,000,000		478
	ENTERPRISE PRODUCTS OPERATING CPCASH Due 7/1/2022 At Mat	0	06/30/2022	0.000	07/01/2022	250,000		480
	EQUIFAX INC CPCASH Due 7/7/2022 At Mat	0	06/08/2022	0.000	07/07/2022	249,946		125
	FIDELITY NATIONAL INFORMATION CPCASH Due 7/5/2022 At Mat	0	06/06/2022	0.000	07/05/2022	249,962		49
	FIDELITY NATIONAL INFORMATION CPCASH Due 7/19/2022 At Mat		06/29/2022	0.000	07/19/2022	2,997,000		925
	FIDELITY NATIONAL INFORMATION CPCASH Due 7/21/2022 At Mat	0	06/28/2022	0.000	07/21/2022	249,719		617
	FISERV INC CPCASH Due 7/12/2022 At Mat		06/29/2022	0.000	07/12/2022	6,457,150		555
	FISERV INC CPCASH Due 7/12/2022 At Mat	C	06/29/2022	0.000	07/12/2022	6,995,829		450
	FISERV INC CPCASH Due 7/13/2022 At Mat	C	06/30/2022	0.000	07/13/2022	9,993,500		242
	GENERAL MILLS INC CPCASH Due 7/12/2022 At Mat	C	06/29/2022	0.000	07/12/2022	8,245,512		53
	GENERAL MILLS INC CPCASH Due 7/12/2022 At Mat	0	06/29/2022	0.000	07/12/2022	5,996,736		1,002
	GENERAL MILLS INC CPCASH Due 7/12/2022 At Mat	0	06/29/2022	0.000	07/12/2022	249,864		385
	J M SMUCKER CO CPCASH Due 7/1/2022 At Mat		06/30/2022	0.000	07/01/2022	24,250,000		500
	KELLOGG COMPANY CPCASH Due 7/1/2022 At Mat		06/30/2022	0.000	07/01/2022	8,100,000		676
	KELLOGG COMPANY CPCASH Due 7/1/2022 At Mat	0	06/30/2022	0.000	07/01/2022	1,400,000		699
	KINDER MORGAN INC CPCASH Due 7/1/2022 At Mat		06/30/2022	0.000	07/01/2022	10,250,000		1,593
	KINDER MORGAN INC CPCASH Due 7/1/2022 At Mat	C	06/30/2022	0.000	07/01/2022	17,000,000		1,799
	KINDER MORGAN INC CPCASH Due 7/1/2022 At Mat	0	06/30/2022	0.000	07/01/2022	5,000,000		
	KINDER MORGAN INC CPCASH Due 7/1/2022 At Mat	0	06/30/2022	0.000	07/01/2022	250,000		699
	LYONDELLBASELL INVESTMENT LLC CPCASH Due 7/5/2022 At Mat	C	06/30/2022	0.000	07/05/2022	9,998,089		1,749
	LYONDELLBASELL INVESTMENT LLC CPCASH Due 7/12/2022 At Mat	0	06/29/2022	0.000	07/12/2022	4,997,357		45
	MAGELLAN MIDSTREAM PARTNERS LP CPCASH Due 7/1/2022 At Mat		06/30/2022	0.000	07/01/2022	2,500,000		57
	MARSH & MCLENNAN COMPANIES INC CPCASH Due 7/1/2022 At Mat	C	06/30/2022	0.000	07/01/2022	1,000,000		77
	MARSH & MCLENNAN COMPANIES INC CPCASH Due 7/5/2022 At Mat		06/28/2022	0.000	07/05/2022	5,998,766		1,038
	MARSH & MCLENNAN COMPANIES INC CPCASH Due 7/6/2022 At Mat	0	06/29/2022	0.000	07/06/2022	5,998,458		
	MCCORMICK & COMPANY INCORPORAT CPCASH Due 7/25/2022 At Mat	0	06/28/2022	0.000	07/25/2022	4,993,333		
	MONDELEZ INTERNATIONAL INC CPCASH Due 7/1/2022 At Mat	C	06/30/2022	0.000	07/01/2022	9,000,000		

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
	MONTANA DAKOTA UTILITIES CO CPCASH Due 7/1/2022 At Mat	C	06/30/2022	0.000	07/01/2022	4,400,000		
	MONTANA DAKOTA UTILITIES CO CPCASH Due 7/1/2022 At Mat	0	06/30/2022	0.000	07/01/2022	300,000		
	NISOURCE INC CPCASH Due 7/18/2022 At Mat	0	06/27/2022	0.000	07/18/2022	249,776		
	NUTRIEN LTD CPCASH Due 8/4/2022 At Mat	0	06/29/2022	0.000	08/04/2022	5,988,099		
	OTIS WORLDWIDE CORP CPCASH Due 7/7/2022 At Mat		06/30/2022	0.000	07/07/2022	14,495,529		
	OTIS WORLDWIDE CORP CPCASH Due 7/7/2022 At Mat	0	06/30/2022	0.000	07/07/2022	4,998,458		
	REPUBLIC SERVICES INC CPCASH Due 7/5/2022 At Mat	C	06/28/2022	0.000	07/05/2022	2,249,537		
	REPUBLIC SERVICES INC CPCASH Due 7/5/2022 At Mat	0	06/28/2022	0.000	07/05/2022	249,949		
	REPUBLIC SERVICES INC CPCASH Due 7/7/2022 At Mat		06/29/2022	0.000	07/07/2022	9,997,000		
	ROGERS COMMUNICATIONS INC CPCASH Due 7/7/2022 At Mat	C	06/28/2022	0.000	07/07/2022	9,996,499		
	ROGERS COMMUNICATIONS INC CPCASH Due 7/14/2022 At Mat	0	06/28/2022	0.000	07/14/2022	249,806		
	SONOCO PRODUCTS COMPANY CPCASH Due 7/1/2022 At Mat	C	06/30/2022	0.000	07/01/2022	13,510,000		
	SPIRE INC CPCASH Due 8/3/2022 At Mat	0	06/29/2022	0.000	08/03/2022	5,988,449		
	TRANSCANADA PIPELINES LTD CPCASH Due 7/18/2022 At Mat	0	06/27/2022	0.000	07/18/2022	249,758		
	WILLIAMS COMPANIES INC CPCASH Due 7/1/2022 At Mat	C	06/30/2022	0.000	07/01/2022	10,000,000		
	WILLIAMS COMPANIES INC CPCASH Due 7/1/2022 At Mat		06/30/2022	0.000	07/01/2022	21,000,000		
	XCEL ENERGY INC CPCASH Due 7/1/2022 At Mat		06/24/2022	0.000	07/01/2022	5,000,000		
	CASH COLLATERAL SWAPS CASH COLLATERAL CB	0	05/11/2022	0.000	05/05/2023	45,000,000		
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						544,685,585		50,662
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						544,685,585		50,662
1309999999. Total - Hybrid Securities								
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds								
1909999999. Subtotal - Unaffiliated Bank Loans								
2419999999. Total - Issuer Obligations						544,685,585		50,662
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						544,685,585		50,662
31846V-41-9	FIRST AMERICAN TREASURY OBLIG 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		
	ERM FUNDING PLC ERMF_21-1 STIFFUND		06/28/2022	0.000		20,000,000		
	STATESTINSTUSGOVMMFUND STATESTRINSTIUSGO		06/30/2022	0.000		94,124,938		169,035
	STATESTINSTUSGOVMMFUND STATESTRINSTIUSGO	0	06/30/2022	0.000		134,010,283		157,907
	STATESTINSTUSGOVMMFUND STATESTRINSTIUSGO	C	06/30/2022	0.000		52,041,607		146,907
8509999999. Subtotal - Other Cash Equivalents						300,176,828		473,849
8609999999 - Total Cash Equivalents						845,342,449		524,511

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

Trusteed Surplus Overflow Page

N O N E

Reasonableness and Consistency of Assumptions Certification

I, Danny D. Purcell, FSA, MAAA, am the Appointed Actuary for American Equity Investment Life Insurance Company (the Company). I have reviewed the assumptions underlying the values assigned to equity options used in the determination of statutory reserves for fixed-indexed annuity products issued by the Company and reported in the statutory financial statement as of June 30, 2022. To the best of my knowledge and belief, the assumptions used to determine such option market values are:

1. Reasonable in light of current relevant economic conditions as of the date of valuation; and

2. Consistent with the comparable assumptions used to determine the statement value of any derivative instruments used to hedge the indexed based obligations embedded in the fixed-indexed annuities subject to this certification.

Note that the Company complies with Iowa Administrative Code 191 – Chapter 97.



Danny D. Purcell, FSA, MAAA
VP, Senior Managing Actuary & Appointed Actuary

Date: August 1, 2022