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

QUARTERLY STATEMENT

AS OF SEPTEMBER 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, West Des Moines, IA, US 50266-5921
(Street and Number) (City or Town, State, Country and Zip Code)

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

Mail Address PO Box 71216, Des Moines, IA, US 50325
(Street and Number or P.O. Box) (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, 515-221-0002
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Website Address www.american-equity.com

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

OFFICERS

Chief Executive Officer & President	Anant Bhalla	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

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.

Anant Bhalla
Chief Executive Officer & 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 November 2022

Kirsten Habgood

September 26, 2025

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.....

KIRSTEN S. HABGOOD
Commission Number 820371
My Commission Expires
September 26, 2025

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	45,966,153,510		45,966,153,510	47,113,897,532
2.	Stocks:				
	2.1 Preferred stocks	65,913,658		65,913,658	50,940,039
	2.2 Common stocks	480,299,400		480,299,400	490,043,022
3.	Mortgage loans on real estate:				
	3.1 First liens	7,261,777,845		7,261,777,845	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 ($ (45,342,979)), cash equivalents ($ 1,330,807,043) and short-term investments ($ 995,029,399)	2,280,493,463		2,280,493,463	3,818,265,839
6.	Contract loans (including $ premium notes)	736,400		736,400	752,389
7.	Derivatives	385,950,247		385,950,247	379,441,218
8.	Other invested assets	1,483,276,518	226,651	1,483,049,867	1,338,461,951
9.	Receivables for securities	864,192,752		864,192,752	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)	58,788,793,793	226,651	58,788,567,142	59,421,340,889
13.	Title plants less $ charged off (for Title insurers only)				
14.	Investment income due and accrued	523,483,828	3,209,283	520,274,545	452,973,100
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	969,971	881,731	88,240	181,703
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	996,505		996,505	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	468,905,235	186,275,721	282,629,514	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	175,387,326	35,215,281	140,172,045	123,293,729
19.	Guaranty funds receivable or on deposit				
20.	Electronic data processing equipment and software	6,211,303	5,341,628	869,675	1,155,849
21.	Furniture and equipment, including health care delivery assets ($)	2,374,448	2,374,448		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	1,460,661		1,460,661	14,888,838
24.	Health care ($) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	397,874,832	2,567,113	395,307,719	384,660,381
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	60,366,457,902	236,091,856	60,130,366,046	60,422,420,380
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28.	Total (Lines 26 and 27)	60,366,457,902	236,091,856	60,130,366,046	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	394,608,542		394,608,542	384,254,313
2502.	PREPAID ASSETS	2,511,099	2,511,099		
2503.	MISCELLANEOUS RECEIVABLES	733,942	56,014	677,928	376,398
2598.	Summary of remaining write-ins for Line 25 from overflow page	21,249		21,249	29,671
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	397,874,832	2,567,113	395,307,719	384,660,381

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 48,561,787,540 less $ included in Line 6.3 (including $ 6,229,370,829 Modco Reserve)	48,561,787,540	48,808,006,893
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	432,989	501,439
3.	Liability for deposit-type contracts (including $ 837,750 Modco Reserve)	254,711,901	213,790,029
4.	Contract claims:		
	4.1 Life	186,738,683	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 $ 1,533 accident and health premiums	21,647	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	53,406,242	73,496,177
10.	Commissions to agents due or accrued-life and annuity contracts $ 8,335,229 , accident and health $ and deposit-type contract funds $	8,335,228	13,295,258
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	29,336,665	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	663,886	2,926,553
15.1	Current federal and foreign income taxes, including $ on realized capital gains (losses)	137,704,006	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	7,116,705	5,755,733
18.	Amounts held for agents' account, including $ agents' credit balances		
19.	Remittances and items not allocated	35,087,785	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	485,376,237	347,507,829
	24.02 Reinsurance in unauthorized and certified ($) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers	4,342,580,341	4,591,252,087
	24.04 Payable to parent, subsidiaries and affiliates	1,142,250	5,265,320
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance	723,103,482	563,802,573
	24.08 Derivatives		
	24.09 Payable for securities	421,377,041	34,908,122
	24.10 Payable for securities lending		
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	672,776,116	1,404,459,176
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	55,921,700,744	56,343,888,516
27.	From Separate Accounts Statement		
28.	Total liabilities (Lines 26 and 27)	55,921,700,744	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	1,592,437,023	1,586,600,540
34.	Aggregate write-ins for special surplus funds		
35.	Unassigned funds (surplus)	2,562,728,279	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)	4,206,165,302	4,076,031,864
38.	Totals of Lines 29, 30 and 37	4,208,665,302	4,078,531,864
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	60,130,366,046	60,422,420,381
	DETAILS OF WRITE-INS		
2501.	INTEREST RATE DERIVATIVE COLLATERAL	387,518,368	1,293,317,176
2502.	AMOUNT DUE REINSURERS	281,234,521	111,058,350
2503.	INTEREST EXPENSE D&A SWAPS	3,819,685	
2598.	Summary of remaining write-ins for Line 25 from overflow page	203,542	83,650
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	672,776,116	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	1,179,751,838	993,413,103	(4,146,608,491)
2.	Considerations for supplementary contracts with life contingencies	3,513,516	5,997,463	8,352,499
3.	Net investment income	1,652,076,917	2,606,060,493	3,456,916,347
4.	Amortization of Interest Maintenance Reserve (IMR)	(1,994,638)	(4,947,720)	(5,703,840)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded	153,588,422	254,892,363	1,903,134,746
7.	Reserve adjustments on reinsurance ceded	151,199,015	2,403,890,545	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	12,908	14,677
9.	Totals (Lines 1 to 8.3)	3,138,136,210	6,259,319,155	3,594,448,343
10.	Death benefits	1,833,438	2,091,690	2,620,872
11.	Matured endowments (excluding guaranteed annual pure endowments)			
12.	Annuity benefits	911,138,811	944,181,685	1,278,789,702
13.	Disability benefits and benefits under accident and health contracts	63,032	64,639	75,751
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	1,610,895,726	2,100,503,886	2,774,917,661
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	5,208,010	6,823,949	9,290,256
18.	Payments on supplementary contracts with life contingencies	12,600,623	16,219,750	18,623,168
19.	Increase in aggregate reserves for life and accident and health contracts	(188,148,390)	2,398,346,132	(2,075,972,574)
20.	Totals (Lines 10 to 19)	2,353,591,250	5,468,231,730	2,008,344,836
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	196,714,779	213,064,467	291,226,295
22.	Commissions and expense allowances on reinsurance assumed	10,476,108	72,909,551	76,234,515
23.	General insurance expenses and fraternal expenses	112,617,774	113,681,210	162,516,398
24.	Insurance taxes, licenses and fees, excluding federal income taxes	15,684,542	10,404,822	17,244,710
25.	Increase in loading on deferred and uncollected premiums	(17,694)	(15,414)	(7,815)
26.	Net transfers to or (from) Separate Accounts net of reinsurance			
27.	Aggregate write-ins for deductions	192,940,284	455,972,992	1,673,579,858
28.	Totals (Lines 20 to 27)	2,882,007,043	6,334,249,358	4,229,138,796
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	256,129,167	(74,930,203)	(634,690,452)
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)	256,129,167	(74,930,203)	(634,690,452)
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	88,826,657	107,315,057	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)	167,302,510	(182,245,260)	(845,626,961)
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (6,113,198) (excluding taxes of $ (9,044,956) transferred to the IMR)	(17,225,034)	(17,512,892)	(18,190,857)
35.	Net income (Line 33 plus Line 34)	150,077,476	(199,758,152)	(863,817,818)
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	4,078,531,864	3,728,731,985	3,728,731,985
37.	Net income (Line 35)	150,077,476	(199,758,152)	(863,817,818)
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (17,806,476)	152,496,978	78,606,249	75,178,332
39.	Change in net unrealized foreign exchange capital gain (loss)			
40.	Change in net deferred income tax	33,992,070	61,232,138	48,016,145
41.	Change in nonadmitted assets	(78,695,883)	(129,183,924)	(145,640,799)
42.	Change in liability for reinsurance in unauthorized and certified companies		(375,362,328)	
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			
44.	Change in asset valuation reserve	(137,868,408)	(82,624,519)	(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		(16,930,166)	(69,756,874)
52.	Dividends to stockholders			(250,000,000)
53.	Aggregate write-ins for gains and losses in surplus	10,131,205	352,231,851	1,661,595,684
54.	Net change in capital and surplus for the year (Lines 37 through 53)	130,133,438	(311,788,850)	349,799,880
55.	Capital and surplus, as of statement date (Lines 36 + 54)	4,208,665,302	3,416,943,134	4,078,531,864
	DETAILS OF WRITE-INS			
08.301.	MISCELLANEOUS INCOME	1,140	12,908	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	12,908	14,677
2701.	INCOME ON FUNDS HELD UNDER REINSURANCE TREATIES WITH UNAUTHORIZED REINSURERS	144,073,791	24,040,466	35,797,192
2702.	DEFERRAL OF REINSURANCE GAIN AND TRANSFER OF IMR ON AEL RE VERMONT	23,437,145		1,283,828,456
2703.	DEFERRAL OF REINSURANCE GAIN AND TRANSFER OF IMR ON BROOKFIELD	22,177,557		302,494,190
2798.	Summary of remaining write-ins for Line 27 from overflow page	3,251,791	431,932,526	51,460,020
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	192,940,284	455,972,992	1,673,579,858
5301.	BROOKFIELD REINSURANCE TRANSACTION	13,339,974	341,246,859	335,770,038
5302.	STOCK-BASED COMPENSATION	5,815,481	10,969,576	14,350,961
5303.	AEL RE BERMUDA REINSURANCE TRANSACTION	(4,571,628)		51,350,000
5398.	Summary of remaining write-ins for Line 53 from overflow page	(4,452,622)	15,416	1,260,124,685
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	10,131,205	352,231,851	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	1,183,320,372	4,100,927,557	(4,101,108,990)
2.	Net investment income	2,288,178,833	3,053,349,764	4,011,105,445
3.	Miscellaneous income	(16,414,500)	15,399,063	20,475,854
4.	Total (Lines 1 to 3)	3,455,084,705	7,169,676,384	(69,527,691)
5.	Benefit and loss related payments	2,531,287,998	3,099,839,687	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	346,629,935	413,918,625	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)	73,000,000	132,666,792
10.	Total (Lines 5 through 9)	2,861,040,735	3,586,758,312	4,710,032,051
11.	Net cash from operations (Line 4 minus Line 10)	594,043,970	3,582,918,072	(4,779,559,743)
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	6,584,746,121	4,281,015,379	6,087,533,444
	12.2 Stocks	367,616,258	11,156,612	361,509,421
	12.3 Mortgage loans	1,549,814,576	512,156,028	887,409,497
	12.4 Real estate			
	12.5 Other invested assets	876,050,014	134,547,175	181,329,592
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(353,170)	204	(152,057)
	12.7 Miscellaneous proceeds			
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	9,377,873,799	4,938,875,398	7,517,629,897
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	6,136,825,141	3,029,808,308	9,885,872,847
	13.2 Stocks	50,820,932	355,586,722	550,862,753
	13.3 Mortgage loans	2,630,758,431	884,969,086	2,598,899,151
	13.4 Real estate			
	13.5 Other invested assets	841,863,257	194,055,952	499,912,948
	13.6 Miscellaneous applications	540,096,263	506,947,707	698,478,376
	13.7 Total investments acquired (Lines 13.1 to 13.6)	10,200,364,024	4,971,367,775	14,234,026,075
14.	Net increase (or decrease) in contract loans and premium notes	(15,989)	(77,417)	(76,970)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(822,474,236)	(32,414,960)	(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	35,713,862	(16,754,167)	(20,600,796)
	16.5 Dividends to stockholders			250,000,000
	16.6 Other cash provided (applied)	(1,345,055,968)	82,006,063	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)	(1,309,342,106)	65,251,896	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)	(1,537,772,372)	3,615,755,009	(3,485,523,905)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	3,818,265,836	7,303,789,741	7,303,789,741
	19.2 End of period (Line 18 plus Line 19.1)	2,280,493,463	10,919,544,750	3,818,265,836

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

20.0001.	CREDIT TENANT LOANS MOVED FROM SCHEDULE D TO SCHEDULE B			
20.0002.	MORTGAGE REFINANCES			15,001,030
20.0003.	STOCK BASED COMPENSATION	5,836,483		14,366,377
20.0004.	INVESTMENT FROM SCHEDULE D PT 1 MOVED TO SCHEDULE D PT2 SEC2			2,068,015
20.0005.	UNREALIZED VALUATION INC/(DEC) OF CASH EQUIVALENTS AND SHORT TERM INVESTMENTS	3,150		(3,150)
20.0006.	STOCK DIVIDEND			(80,000,000)
20.0007.	BROOKFIELD CEDING COMMISSION	(68,142,059)		(127,741,837)
20.0008.	Brookfield reinsurance transaction		3,775,204,218	
20.0009.	Mortgage refinances		15,001,030	
20.0010.	Stock based compensation		10,984,992	

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

20.0011. Investment from Schedule D Part 1 moved to Schedule D Part 2 Section 2		2,068,015	
20.0012. Unrealized valuation increase (decrease) of Short Term Cash Equivalents		204	
20.0013. Credit tenant loans moved from Sch D to Sch B			

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	1,897,532	2,025,249	2,681,978
3.	Ordinary individual annuities	2,077,030,230	2,836,219,684	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)	2,078,927,762	2,838,244,932	3,664,065,479
12.	Fraternal (Fraternal Benefit Societies Only)			
13.	Subtotal (Lines 11 through 12)	2,078,927,762	2,838,244,932	3,664,065,479
14.	Deposit-type contracts	7,081,577	10,990,566	13,688,839
15.	Total (Lines 13 and 14)	2,086,009,339	2,849,235,499	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 #	September 30, 2022	December 31, 2021
NET INCOME					
(1) Net income (loss), Iowa basis				$ 150,077,475	$ (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	(30,645,775)	37,487,463
(b) Change in reserves, net	51	4	19	(353,678,884)	62,970,247
IAC 191-43					
(c) Change in reserves	51	4	19	2,150,391	(27,573,318)
(2) Net Income (loss), NAIC SAP (1-a-b-c=2)				$ 532,251,743	$ (936,702,211)
SURPLUS					
Statutory Surplus, Iowa Basis				$ 4,208,665,302	$ 4,078,531,864
(3) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP:					
IAC 191-97					
(a) Derivative instruments	86	2, 4	7, 3	$ 187,342,767	$ (631,151,753)
(b) Reserves for indexed annuities	51	3, 4	1, 19	$ 11,394,744	$ 365,073,628
(c) Tax impact	101	2	18.2	$ (41,734,877)	$ 55,876,406
IAC 191-43					
(d) Reserves for indexed annuities	51	3, 4	1, 19	$ 80,955,538	$ 78,805,147
(e) Tax impact	101	2	18.2	$ (17,000,663)	$ (16,549,081)
(4) Statutory surplus, NAIC SAP (3-a-b-c-d-e=4)				$ 3,987,707,793	$ 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 nine months ended September 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	$ 49,445,476		$ 2,694,489	$ 46,750,987
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	$ 49,445,476	$ -	$ 2,694,489	$ 46,750,987
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	$ 193,993,689	$ -	$ 9,006,558	$ 184,987,131

(3) The following table lists the loan-backed securities held by the Company at September 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 nine months ended September 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	1,495,253	1,490,553	4,700	1,490,553	1,490,553	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	1,779,211	1,649,789	129,422	1,649,789	1,649,789	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
76113N-AC-7	737,131	730,475	6,657	730,475	730,475	09/30/2022
17322J-AB-9	1,547,930	1,318,862	229,068	1,318,862	1,318,862	09/30/2022
16165L-AF-7	4,895,911	4,818,888	77,022	4,818,888	4,818,888	09/30/2022
059469-AE-6	1,545,705	1,333,521	212,184	1,333,521	1,333,521	09/30/2022
BENE14-KE-2	9,354,738	6,802,672	2,552,067	6,802,672	6,802,672	09/30/2022
45660L-LR-8	1,586,641	1,485,134	101,508	1,485,134	1,485,134	09/30/2022
126694-NV-6	660,639	621,182	39,457	621,182	621,182	09/30/2022
31431B-AC-3	1,920,496	787,110	1,133,386	787,110	787,110	09/30/2022
12544L-AQ-4	940,492	901,680	38,812	901,680	922,870	09/30/2022
12545B-AC-6	1,448,200	1,412,554	35,645	1,412,554	1,309,008	09/30/2022
12669G-K6-7	181,879	162,234	19,645	162,234	152,846	09/30/2022
161631-AX-4	2,702,699	2,642,126	60,573	2,642,126	2,626,074	09/30/2022
17025T-AV-3	1,967,210	1,955,026	12,184	1,955,026	1,960,150	09/30/2022
466247-B2-8	803,375	797,605	5,770	797,605	719,440	09/30/2022
61749W-AH-0	3,257,163	3,003,814	253,349	3,003,814	2,548,231	09/30/2022
761120-AE-4	1,553,928	1,489,652	64,276	1,489,652	1,494,519	09/30/2022
761120-AH-7	1,511,024	1,448,532	62,492	1,448,532	1,453,314	09/30/2022
80629Q-AA-3	429,990	350,181	53,206	376,784	350,181	09/30/2022
Total	$ 58,638,890	$ 52,312,131	$ 6,030,156	$ 52,338,734	$ 51,270,746	

Total OTTI recognized under SSAP 43R the nine months ended September 30, 2022: $6,030,156.

(4) For loan-backed and structured securities with unrealized losses as of September 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	$ 873,573,059
2. 12 Months or Longer	$ 240,613,144

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

1. Less than 12 Months	$ 8,567,081,201
2. 12 Months or Longer	$ 1,467,745,415

(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 September 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.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

(1) As of September 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 September 30, 2022.

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

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

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

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

(7) The Company has no active securities lending program as of September 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 September 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 September 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 September 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 September 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	$ 12,000,000				$ 12,000,000		$ 12,000,000
j. On deposit with states	$ 2,414,702				$ 2,414,702	$ 2,443,378	$ (28,676)
k. On deposit with other regulatory bodies					$ -		$ -
l. Pledged collateral to FHLB (including assets backing funding agreements)	$ 1,342,807,929				$ 1,342,807,929		$ 1,342,807,929
m. Pledged as collateral not captured in other categories					$ -		$ -
n. Other restricted assets	$ 10,974,143,400				$ 10,974,143,400	$ 10,883,581,571	$ 90,561,829
o. Total Restricted Assets	$ 12,331,366,031	$ -	$ -	$ -	$ 12,331,366,031	$ 10,886,024,949	$ 1,445,341,082

(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		$ 12,000,000	0.0%	0.0%
j. On deposit with states		$ 2,414,702	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)		$ 1,342,807,929	2.2%	2.2%
m. Pledged as collateral not captured in other categories		$ -	0.0%	0.0%
n. Other restricted assets		$ 10,974,143,400	18.2%	18.3%
o. Total Restricted Assets	$ -	$ 12,331,366,031	20.4%	20.5%

(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	$ 712,178,890				$ 712,178,890	$ 772,672,067	$ (60,493,177)	$ 712,178,890	1.2%	1.2%
Athene Mod-co assets	$ 2,398,271,557				$ 2,398,271,557	$ 2,751,521,318	$ (353,249,761)	$ 2,398,271,557	4.0%	4.0%
Bermuda FW assets	$ 3,552,222,865				$ 3,552,222,865	$ 3,743,988,326	$ (191,765,461)	$ 3,552,222,865	5.9%	5.9%
Vermont FW assets	$ 668,474,159				$ 668,474,159	$ 503,993,023	$ 164,481,136	$ 668,474,159	1.1%	1.1%
Brookfield assets	$ 3,642,995,929				$ 3,642,995,929	$ 3,111,406,838	$ 531,589,091	$ 3,642,995,929	6.0%	6.1%
Total (c)	$ 10,974,143,400	$ -	$ -	$ -	$ 10,974,143,400	$ 10,883,581,572	$ 90,561,828	$ 10,974,143,400	18.2%	18.3%

(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 September 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 September 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 September 30, 2022.

Q. Prepayment Penalty and Acceleration Fees

	General Account	Separate Account
1. Number of CUSIPs	142	
2. Aggregate Amount of Investment Income	$ 8,496,643	

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

	Asset Type	Percent Share
(1)	Cash	-2.0%
(2)	Cash Equivalents	58.4%
(3)	Short-Term Investments	43.6%
(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. Derivatives under SSAP No. 86—Derivatives

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

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

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

For the nine months ended September 30, 2022, proceeds received upon expiration of options and amortization of options included as components of net investment income were as follows:

	09/30/2022
Proceeds received upon expiration	$ 334,735,454
Amortization	(533,849,426)
	(199,113,972)
Less ceded options	42,482,611
	$ (156,631,361)

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

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

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

There were no derivatives with financing premiums for the quarter ended September 30, 2022.

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

NOTE 9 Income Taxes

A. No significant changes have occurred in disclosure from December 31, 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	$ 88,826,657	$ 210,936,509	$ (122,109,852)
(b) Foreign			$ -
(c) Subtotal	$ 88,826,657	$ 210,936,509	$ (122,109,852)
(d) Federal income tax on net capital gains	$ (15,158,153)	$ (5,513,401)	$ (9,644,752)
(e) Utilization of capital loss carry-forwards			$ -
(f) Other			$ -
(g) Federal and foreign income taxes incurred	$ 73,668,504	$ 205,423,108	$ (131,754,604)

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 September 30, 2022:

	Amounts	Effective Tax Rate (%)
Provisions computed at statutory rate	$ 37,719,235	21.00%
Tax exempt income deducted	(952,196)	-0.53%
Dividends received deduction	-	0.00%
Nondeductible Expenses	77,296	0.04%
IMR	418,874	0.23%
Nonadmitted Assets	(11,297,465)	-6.29%
Stock compensation	367,314	0.20%
Change in surplus as a result of reinsurance	901,892	0.50%
Company owned life insurance	(2,174,388)	-1.20%
Income inclusion of disregarded subsidiary	-	0.00%
Other	14,615,872	8.14%
Rate Differential	-	0.00%
Total	$ 39,676,434	22.09%
Federal income tax incurred	$ 73,668,504	41.01%
Change in net deferred income taxes	(33,992,070)	-18.92%
Total statutory income tax	$ 39,676,434	22.09%

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

1. The Company had no net operating loss carryforwards as of September 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 February 17, 2022, American Equity Investment Life Insurance Company established a joint venture LLC for the purpose of investing in multifamily residential real estate. American Equity Investment Life Insurance Company is the 95% owner of the joint venture. On March 21, 2022, Eagle Life Insurance Company 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. This company was subsequently renamed and merged under NC Securities Holdco, LLC on June 22, 2022. On May 5, 2022, American Equity Investment Life Insurance Company established two trusts to support investing in residential mortgage loans. On June 27, 2022, American Equity Investment Life Holding Company established a subsidiary holding company to facilitate private asset investments. On August 1, 2022, American Equity Life Insurance Company established two additional trusts to support investing in residential mortgage loans.

NOTES TO FINANCIAL STATEMENTS

NOTE 11 Debt

A. Through Q3 2022, AEILIC had borrowings totaling $50M 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	$ 2,000,000	$ 2,000,000	
(d) Excess Stock	$ -		
(e) Aggregate Total (a+b+c+d)	$ 12,000,000	$ 12,000,000	$ -
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 1,079,802,694	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	2	Eligible for Redemption			
			3	4	5	6
	Current Year Total (2+3+4+5+6)	Not Eligible for Redemption	Less Than 6 Months	6 Months to Less Than 1 Year	1 to Less Than 3 Years	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)	$ 1,193,688,046	$ 1,342,807,929	$ 50,000,000
2. Current Year General Account Total Collateral Pledged	$ 1,193,688,046	$ 1,342,807,929	$ 50,000,000
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	$ 50,000,000	$ 50,000,000		
(c) Other	$ -			XXX
(d) Aggregate Total (a+b+c)	$ 50,000,000	$ 50,000,000	$ -	$ -
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 September 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 $152,496,978.

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	
	9/30/2022	12/31/2021	9/30/2022	12/31/2021
a. Swaps				
b. Futures				
c. Options	$ 385,950,247	$ 379,441,218		$ -
d. Total	$ 385,950,247	$ 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 September 30, 2022, the Company held $387,518,368 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 nine months ended September 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		$ 4,226,431			$ 4,226,431
Bonds- Mortgage Backed		186,880			186,880
Preferred Stock		33,073,420			33,073,420
Common Stock- Unaffiliated		9,484,499			9,484,499
Warrants		1,167,425			1,167,425
Hedge Fund High-Yield Debt Securities			411,795,069		411,795,069
Total assets at fair value/NAV	$ -	$ 48,138,655	$ 411,795,069	$ -	$ 459,933,724

(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										
Hedge Fund High-Yield Debt Securities	$ 58,854,290	$323,283,622				$ 29,657,157				$ 411,795,069
Total Assets	$ 58,854,290	$323,283,622	$ -	$ -	$ -	$29,657,157	$ -	$ -	$ -	$ 411,795,069

Transfers into and out of Level 3 are represented by NAIC Level 6 securities which are carried at lower of cost or fair value resulting in periodic transfers into and out of Level 3 financial instruments which are characterized as carried at fair value.

(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. Transfers between fair value levels are recognized at the end of the period in which the transfer occurs.

(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 September 30, 2022.

B. Other Fair Value Disclosures

None.

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	$ 40,511,568,891	$ 45,966,153,510	$ 21,601,828	$ 40,099,125,538	$ 390,841,525		
Preferred stock	$ 65,913,658	$ 65,913,658		$ 65,913,658			
Common stock - unaffiliated	$ 21,484,498	$ 21,484,498		$ 21,484,498			
Mortgage loans on real-estate	$ 6,061,046,565	$ 7,261,777,845			$ 6,061,046,565		
Derivatives instruments	$ 181,960,474	$ 385,950,247		$ 181,960,474			
Policy loans	$ 736,400	$ 736,400					$ 736,400
Other invested assets	$ 1,429,428,054	$ 1,483,049,867		$ 427,351,188	$ 1,002,076,866		
Cash and cash equivalents	$ 1,285,175,614	$ 1,285,464,064	$ 1,285,175,614				
Short-term investments	$ 992,516,867	$ 995,029,399		$ 992,516,867			
Liabilities							
Policy benefit reserves	$ 41,589,324,599	$ 50,877,807,411	$ -	$ -	$ 41,589,324,599	$ -	$ -

NOTES TO FINANCIAL STATEMENTS

D. Not Practicable to Estimate Fair Value

Type or Class of Financial Instrument	Carrying Value	Effective Interest Rate	Maturity Date	Explanation
Policy loans	$ 736,400	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 November 5, 2022.

There are no subsequent events to report.

Type II – Nonrecognized Subsequent Events:

Subsequent events have been considered through November 5, 2022.

Effective October 1, 2022, the Company entered into a reinsurance agreement with an unaffiliated reinsurer AeBe ISA, LTD, a Bermuda exempted company affiliated with 26North Holdings, LP, that is an incorporated segregated account licensed as a Class E reinsurer. Under the agreement, the Company ceded $4.0 billion of certain in-force fixed index and fixed rate annuity product liabilities and has the option in the future to cede liabilities of certain single premium fixed deferred annuities, or policies as otherwise agreed to by the parties issued after the treaty effective date, at risk adjusted pricing terms that may be acceptable to the Company at that time. Under the agreement, these liabilities will be ceded 75% on a funds withheld coinsurance basis and 25% on a coinsurance basis.

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

NOTE 23 Reinsurance

Effective January 1, 2020, the Company entered into a coinsurance agreement with Eagle Life in which the Company is assuming 100% of the risk associated with certain fixed index annuities. On January 1, 2021, this agreement was amended to include 100% of certain of Eagle Life's single premium deferred annuity (SPDA) business for policies issued on or after January 1, 2021 and all policies in-force on December 31, 2020. Effective July 1, 2022, this agreement was further amended to include 100% of certain fixed index annuities for policies issued on or after July 1, 2022 and certain fixed index annuity policies in-force on June 30, 2022. This coinsurance agreement as of and for the period ended September 30, 2022 is summarized as follows:

Income Statement	September 30, 2022
Annuity Considerations	$ 144,652,987
Commission and Expense Allowances	$ 12,494,374
Benefits and Surrenders Ceded	$ 39,733,190

Balance Sheet	September 30, 2022
Reserve	$ 2,471,065,558

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

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

Effective July 1, 2022 this agreement was amended to include 75% of certain fixed index annuities written by the Company on or after July 1, 2022 and certain fixed index annuity policies in-force on June 30, 2022 along with 75% of certain fixed index annuities assumed from Eagle Life Insurance Company written on or after July 1, 2022 and 75% of certain fixed index annuity policies assumed from Eagle Life Insurance Company which were in-force as of June 30, 2022.

The North End Re reinsurance treaty as of and for the period ended September 30, 2022 is summarized as follows:

Income Statement	September 30, 2022
Annuity Considerations	$ 894,311,700
Commission and Expense Allowances	$ 68,142,059
Benefits and Surrenders Ceded	$ 149,816,175

Balance Sheet	September 30, 2022
Reserve	$ 5,392,608,225

NOTES TO FINANCIAL STATEMENTS

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 nine months ended September 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 September 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.

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	$ 15,963,497,753			$ 15,963,497,753	27.90%
b. At book value less current surrender charge of 5% or more	$ 23,163,852,921			$ 23,163,852,921	40.50%
c. At fair value				$ -	
d. Total with market value adjustment or at fair value (total of a through c)	$ 39,127,350,674	$ -	$ -	$ 39,127,350,674	68.40%
e. At book value without adjustment (minimal or no charge or adjustment)	$ 17,775,980,360			$ 17,775,980,360	31.00%
(2) Not subject to discretionary withdrawal	$ 350,075,165			$ 350,075,165	0.60%
(3) Total (gross: direct + assumed)	$ 57,253,406,199	$ -	$ -	$ 57,253,406,199	100.0%
(4) Reinsurance ceded	$ 8,716,637,490			$ 8,716,637,490	
(5) Total (net)* (3) - (4)	$ 48,536,768,709	$ -	$ -	$ 48,536,768,709	
(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:	$ 4,085,785,160			$ 4,085,785,160	

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

B. GROUP ANNUITIES:

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

NOTES TO FINANCIAL STATEMENTS

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

	General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1) Subject to discretionary withdrawal:					
a. With market value adjustment				$ -	
b. At book value less current surrender charge of 5% or more				$ -	
c. At fair value				$ -	
d. Total with market value adjustment or at fair value (total of a through c)	$ -	$ -	$ -	$ -	
e. At book value without adjustment (minimal or no charge or adjustment)				$ -	
(2) Not subject to discretionary withdrawal	$ 208,564,927			$ 208,564,927	100.0%
(3) Total (gross: direct + assumed)	$ 208,564,927	$ -	$ -	$ 208,564,927	100.0%
(4) Reinsurance ceded	$ 3,853,024			$ 3,853,024	
(5) Total (net)* (3) - (4)	$ 204,711,903	$ -	$ -	$ 204,711,903	
(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)	$ 48,406,553,447
(2)	Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)	$ 130,215,262
(3)	Exhibit 7, Deposit-Type Contracts, Line 14, Column 1	$ 204,711,903
(4)	Subtotal	$ 48,741,480,612
	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	$ 48,741,480,612

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	$ 1,845,702	$ 1,844,530	$ 1,845,116
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		$ 20,846,539	$ 22,864,225
h. Variable Life			
i. Variable Universal Life			
j. Miscellaneous Reserves		$ 754,199	$ 827,196
(2) Not subject to discretionary withdrawal or no cash values:			
a. Term Policies without Cash Value	XXX	XXX	$ 45,359
b. Accidental Death Benefits	XXX	XXX	$ 169
c. Disability - Active Lives	XXX	XXX	$ 434
d. Disability - Disabled Lives	XXX	XXX	$ 57,522
e. Miscellaneous Reserves	XXX	XXX	
(3) Total (gross: direct + assumed)	$ 1,845,702	$ 23,445,268	$ 25,640,021
(4) Reinsurance ceded		$ 519,938	$ 621,193
(5) Total (net) (3) - (4)	$ 1,845,702	$ 22,925,330	$ 25,018,828

B. Separate Account with Guarantees

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

C. Separate Account Nonguaranteed

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

	D. Life & Accident & Health Annual Statement:	Amount
(1)	Exhibit 5, Life Insurance Section, Total (net)	$ 24,133,676
(2)	Exhibit 5, Accidental Death Benefits Section, Total (net)	
(3)	Exhibit 5, Disability - Active Lives Section, Total (net)	$ 434
(4)	Exhibit 5, Disability - Disabled Lives Section, Total (net)	$ 57,522
(5)	Exhibit 5, Miscellaneous reserves Section, Total (net)	$ 827,196
(6)	Subtotal	$ 25,018,828
	Separate Accounts Statement	
(7)	Exhibit 3, Line 0199999, Column 2	
(8)	Exhibit 3, Line 0499999, Column 2	
(9)	Exhibit 3, Line 0599999, Column 2	
(10)	Subtotal (Lines (7) through (9))	$ -
(11)	Combined Total (6) and (10))	$ 25,018,828

NOTES TO FINANCIAL STATEMENTS

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 Life Insurance Company established four additional trusts to support investing in residential mortgage loans. American Equity Life Holding Company established a subsidiary holding company to facilitate private asset investments.

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: ..... $ 877,596

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	$ 458,814,901
14.24	Short-Term Investments	$	$
14.25	Mortgage Loans on Real Estate	$	$
14.26	All Other	$ 487,300	$ 872,809
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 479,156,746	$ 459,687,710
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

17.4 If yes, give full information relating thereto:

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

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

1 Name of Firm or Individual	2 Affiliation
ADAMS STREET PARTNERS, LLC	U
AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	A
ARES CAPITAL MANAGEMENT III LLC	U
BARINGS LLC	U
BLACKROCK FINANCIAL MANAGEMENT INC.	U
BROOKFIELD ASSET MANAGEMENT REINSURANCE ADVISOR LLC	U
CONTERRA	U
METLIFE INVESTMENT MANAGEMENT, LLC	U
OAKTREE CAPITAL MANAGEMENT, L.P.	U
PRETIUM MORTGAGE CREDIT MANAGEMENT, LLC	U
VOYA INVESTMENT MANAGEMENT CO. LLC	U
OCTAGON CREDIT INVESTORS, LLC	U
CONNING ASSET MANAGEMENT	U

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	EAU072Q8FCR1SOXGYJ21	SEC #801-67314	NO
106793	OAKTREE CAPITAL MANAGEMENT, L.P.	JOAJTOQKF9HWVYTX5K56	SEC #801-48923	NO
171026	PRETIUM MORTGAGE CREDIT MANAGEMENT, LLC	549300E8PSWPQKEDX975	SEC #801-79924	NO
106494	VOYA INVESTMENT MANAGEMENT CO. LLC	L1XJE5NM4QE6WXSI2J24	SEC #801-9046	NO
1717906	OCTAGON CREDIT INVESTORS, LLC	5493008X1UBLOD3JDQ57	SEC #801-71998	NO
03654447	CONNING ASSET MANAGEMENT	549300IHNQOYDXR20U02	SEC	NO

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	$	549,672,796
	1.12 Residential Mortgages	$	2,799,994,005
	1.13 Commercial Mortgages	$	3,849,304,119
	1.14 Total Mortgages in Good Standing	$	7,198,970,920
	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	$	1,567,316
	1.32 Residential Mortgages	$	26,428,735
	1.33 Commercial Mortgages	$	32,889,582
	1.34 Total Mortgages with Interest Overdue more than Three Months	$	60,885,633
	1.4 Long-Term Mortgage Loans in Process of Foreclosure		
	1.41 Farm Mortgages	$	
	1.42 Residential Mortgages	$	1,921,292
	1.43 Commercial Mortgages	$	
	1.44 Total Mortgages in Process of Foreclosure	$	1,921,292
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$	7,261,777,845
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	184,022	12,849,711			13,033,733	
2. Alaska AK	L		214,345			214,345	225,000
3. Arizona AZ	L	15,837	57,592,367			57,608,204	75,000
4. Arkansas AR	L	175,504	6,568,557			6,744,061	
5. California CA	L	7,060	100,326,546			100,333,606	357,999
6. Colorado CO	L	10,443	74,510,154			74,520,597	
7. Connecticut CT	L	432	30,535,933			30,536,365	346,158
8. Delaware DE	L	935	30,619,262			30,620,197	
9. District of Columbia DC	L	514	3,149,841			3,150,355	
10. Florida FL	L	159,338	176,491,191			176,650,529	2,639,738
11. Georgia GA	L	227,641	44,181,117			44,408,758	122,000
12. Hawaii HI	L	889	5,907,825			5,908,714	
13. Idaho ID	L	492	13,084,951			13,085,443	
14. Illinois IL	L	12,096	102,850,032			102,862,128	
15. Indiana IN	L	22,009	48,980,717			49,002,726	
16. Iowa IA	L	5,638	36,855,169			36,860,807	348,381
17. Kansas KS	L	35,805	18,477,808			18,513,613	
18. Kentucky KY	L	31,588	32,434,214			32,465,802	
19. Louisiana LA	L	59,268	25,198,077			25,257,345	
20. Maine ME	L		7,373,687			7,373,687	
21. Maryland MD	L	230	43,863,217			43,863,447	200,000
22. Massachusetts MA	L	3,075	47,207,950			47,211,025	140,000
23. Michigan MI	L	10,004	91,927,692			91,937,696	
24. Minnesota MN	L		33,338,707			33,338,707	66,000
25. Mississippi MS	L	11,647	15,125,319			15,136,966	
26. Missouri MO	L	29,354	84,152,278			84,181,632	161,127
27. Montana MT	L	8,330	5,877,271			5,885,601	
28. Nebraska NE	L	3,211	11,555,523			11,558,734	77,800
29. Nevada NV	L	3,590	9,244,032			9,247,622	
30. New Hampshire NH	L	873	12,438,517			12,439,390	
31. New Jersey NJ	L	18,291	90,433,652			90,451,943	33,509
32. New Mexico NM	L	1,037	5,698,544			5,699,581	
33. New York NY	N	3,303	440,577			443,880	
34. North Carolina NC	L	194,734	87,520,404			87,715,138	
35. North Dakota ND	L	314	7,286,736			7,287,050	
36. Ohio OH	L	53,704	81,742,492			81,796,196	146,491
37. Oklahoma OK	L	11,418	16,556,377			16,567,795	
38. Oregon OR	L	504	17,560,448			17,560,952	141,948
39. Pennsylvania PA	L	4,997	91,645,803			91,650,800	447,532
40. Rhode Island RI	L		11,385,346			11,385,346	51,226
41. South Carolina SC	L	8,853	83,596,633			83,605,486	200,000
42. South Dakota SD	L	5,338	8,691,150			8,696,488	
43. Tennessee TN	L	174,757	36,243,084			36,417,841	
44. Texas TX	L	406,691	170,909,208			171,315,899	294,831
45. Utah UT	L		49,912,444			49,912,444	923,696
46. Vermont VT	L	309	1,439,412			1,439,721	
47. Virginia VA	L	11,221	46,050,135			46,061,356	
48. Washington WA	L	4,711	45,124,527			45,129,238	
49. West Virginia WV	L	7,847	4,291,007			4,298,854	
50. Wisconsin WI	L	2,004	32,951,289			32,953,293	83,141
51. Wyoming WY	L		3,620,064			3,620,064	
52. American Samoa AS	N						
53. Guam GU	N						
54. Puerto Rico PR	N		137,008			137,008	
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		811,880			811,880	
59. Subtotal	XXX	1,929,858	2,077,030,230			2,078,960,088	7,081,577
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	1,929,858	2,077,030,230			2,078,960,088	7,081,577
96. Plus Reinsurance Assumed	XXX	141,560	146,664,475	35,393		146,841,428	
97 Totals (All Business)	XXX	2,071,418	2,223,694,705	35,393		2,225,801,516	7,081,577
98. Less Reinsurance Ceded	XXX	68,906	1,045,925,755			1,045,994,661	
99. Totals (All Business) less Reinsurance Ceded	XXX	2,002,512	1,177,768,950	35,393		1,179,806,855	7,081,577
DETAILS OF WRITE-INS							
58001. BARBADOS	XXX		723,831			723,831	
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		20,000			20,000	
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX		811,880			811,880	
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

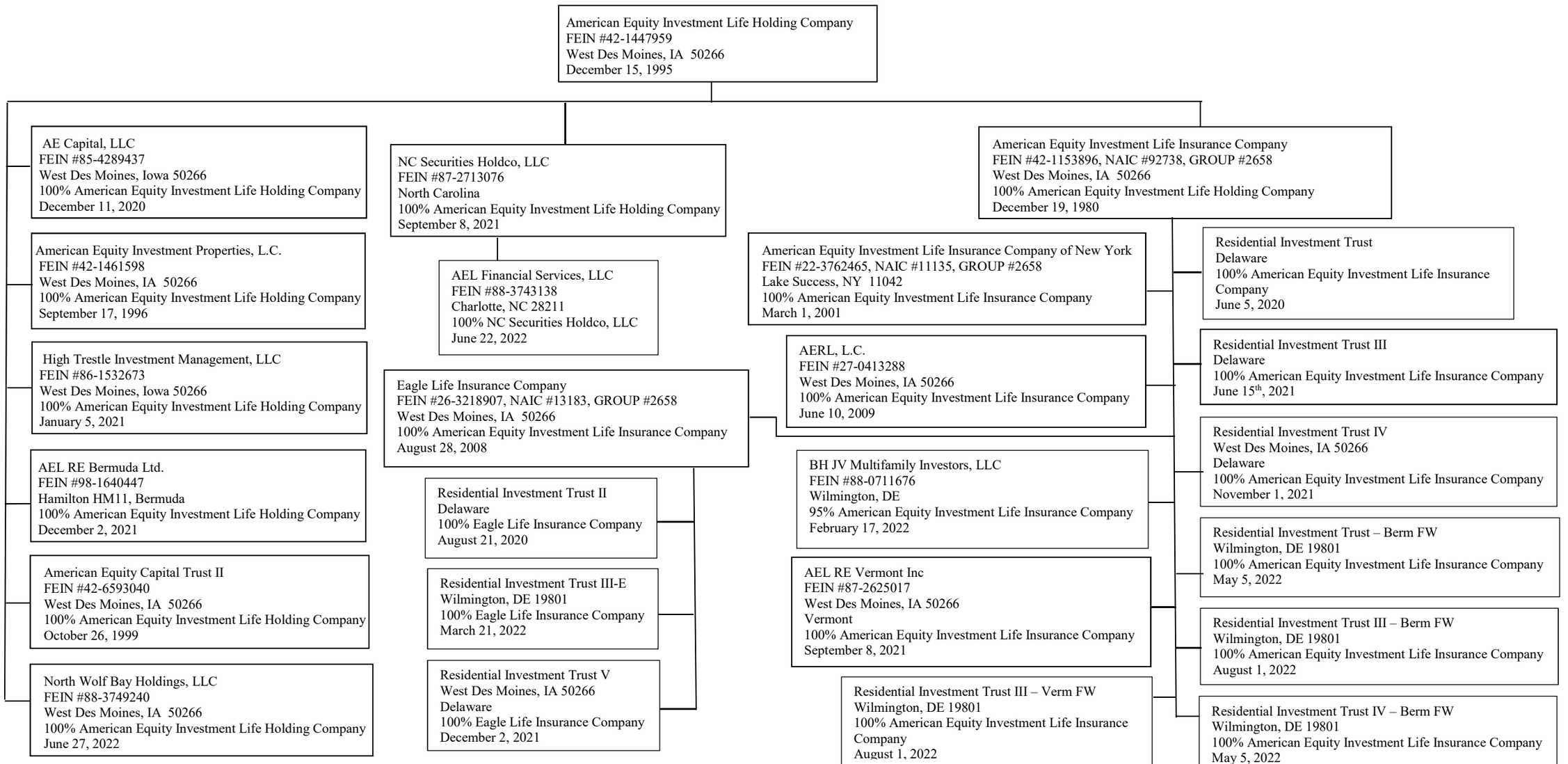
R - Registered - Non-domiciled RRGs

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 - BERM FW	DE	NIA	AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
							RESIDENTIAL INVESTMENT TRUST III - BERM FW	DE	NIA	AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
							RESIDENTIAL INVESTMENT TRUST IV - BERM FW	DE	NIA	AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
							RESIDENTIAL INVESTMENT TRUST III - VERM FW	DE	NIA	AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	
							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	
							NORTH WOLF BAY HOLDING, 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	
			88-3743138				AEL FINANCIAL SERVICES, LLC	NC	NIA	NC SECURITIES HOLDCO, LLC	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	NO	

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

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

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]



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



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



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



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



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



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	21,249		21,249	29,671
2597. Summary of remaining write-ins for Line 25 from overflow page	21,249		21,249	29,671

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. INVESTMENT EXPENSE DUE & ACCRUED	203,542	81,550
2505. SETTLEMENT - SC		2,100
2597. Summary of remaining write-ins for Line 25 from overflow page	203,542	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	3,060,000	3,220,000	4,240,000
2705. DEFERRAL OF REINSURANCE GAIN AND TRANSFER OF IMR ON AEL RE BERMUDA	195,051		44,371,084
2706. REINSURANCE GAIN TO SURPLUS		426,049,459	
2707. INTEREST EXPENSE - HANNOVER		3,426,461	3,426,461
2708. REINSURANCE EXPENSE- VERMONT			18,438
2709. SETTLEMENT - SC	(3,260)	(763,394)	(595,963)
2797. Summary of remaining write-ins for Line 27 from overflow page	3,251,791	431,932,526	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. AEL RE VERMONT REINSURANCE TRANSACTION	(4,473,624)		1,260,109,269
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	(4,452,622)	15,416	1,260,124,685

Additional Write-ins for Schedule T Line 58

		Direct Business Only					
	1	Life Contracts		4	5	6	7
States, Etc.	Active Status	2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
58004. JAPAN	XXX		20,000			20,000	
58997. Summary of remaining write-ins for Line 58 from overflow page	XXX		20,000			20,000	

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	2,440,621,796	2,550,474,736
	2.2 Additional investment made after acquisition	190,024,726	63,301,541
3.	Capitalized deferred interest and other	111,909	123,904
4.	Accrual of discount	655,089	677,424
5.	Unrealized valuation increase (decrease)	(5,801,549)	987,038
6.	Total gain (loss) on disposals	(2,363,312)	(960,456)
7.	Deduct amounts received on disposals	1,549,814,372	902,410,532
8.	Deduct amortization of premium and mortgage interest points and commitment fees	1,737,213	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	2,613,038	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)	7,261,777,845	6,192,693,809
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	7,261,777,845	6,192,693,809
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	7,261,777,845	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	242,975,191	321,831,461
	2.2 Additional investment made after acquisition	601,765,240	178,081,487
3.	Capitalized deferred interest and other		
4.	Accrual of discount	278,679	7,126,381
5.	Unrealized valuation increase (decrease)	139,959,518	61,620,193
6.	Total gain (loss) on disposals	363,184	
7.	Deduct amounts received on disposals	836,675,710	181,329,592
8.	Deduct amortization of premium and depreciation	4,113,473	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)	1,483,276,518	1,338,723,889
12.	Deduct total nonadmitted amounts	226,651	261,935
13.	Statement value at end of current period (Line 11 minus Line 12)	1,483,049,867	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	6,187,646,073	10,438,803,615
3.	Accrual of discount	51,007,887	69,614,610
4.	Unrealized valuation increase (decrease)	(48,912,746)	40,202,562
5.	Total gain (loss) on disposals	(55,170,565)	4,468,218
6.	Deduct consideration for bonds and stocks disposed of	7,160,116,164	6,449,975,673
7.	Deduct amortization of premium	79,822,867	78,185,145
8.	Total foreign exchange change in book/adjusted carrying value	(20,708,068)	(1,305,757)
9.	Deduct current year's other than temporary impairment recognized	24,934,218	18,594,233
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	8,496,643	42,438,466
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	46,512,366,570	47,654,880,595
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	46,512,366,570	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)	27,720,586,781	20,898,211,959	21,131,495,721	28,956,373	27,624,348,821	27,720,586,781	27,516,259,392	26,667,270,206
2.	NAIC 2 (a)	20,570,199,365	593,659,449	1,639,564,617	(182,427,874)	21,370,033,377	20,570,199,365	19,341,866,323	20,086,385,463
3.	NAIC 3 (a)	814,635,346	16,320,537	67,479,701	16,743,312	904,995,912	814,635,346	780,219,494	1,037,551,992
4.	NAIC 4 (a)	154,788,040	110,441	26,612,606	9,256,616	160,944,652	154,788,040	137,542,491	167,510,357
5.	NAIC 5 (a)	54,998,038		12,461	(752,774)	13,094,193	54,998,038	54,232,803	13,535,616
6.	NAIC 6 (a)	23,970,478		13,760,659	(1,772,241)	24,880,704	23,970,478	8,437,578	18,197,393
7.	Total Bonds	49,339,178,047	21,508,302,386	22,878,925,765	(129,996,588)	50,098,297,658	49,339,178,047	47,838,558,080	47,990,451,028
	PREFERRED STOCK								
8.	NAIC 1	5,561,064			88,740	5,797,705	5,561,064	5,649,804	
9.	NAIC 2	29,622,200			30,301,400	35,500,000	29,622,200	59,923,600	32,500,000
10.	NAIC 3	340,238				340,238	340,238	340,238	340,238
11.	NAIC 4								
12.	NAIC 5	(747,639,784)			747,639,784	5,169,769	(747,639,784)		
13.	NAIC 6	400			(384)	400	400	16	400
14.	Total Preferred Stock	(712,115,882)			778,029,540	46,808,112	(712,115,882)	65,913,658	32,840,638
15.	Total Bonds and Preferred Stock	48,627,062,165	21,508,302,386	22,878,925,765	648,032,952	50,145,105,770	48,627,062,165	47,904,471,738	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 $ 1,599,831,717 ; NAIC 2 $ 272,572,854 ; 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	995,029,399	XXX	999,315,832	35,302,989	12,176

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	855,336,803	1,514,505,427
3.	Accrual of discount	275,549	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	732,475,491	672,116,376
7.	Deduct amortization of premium	2,225	10,258
8.	Total foreign exchange change in book/adjusted carrying value	(4,532,595)	
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)	995,029,397	876,553,498
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	995,029,397	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	540,096,377
3.	Unrealized Valuation increase/(decrease)	262,078
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	334,735,454
6.	Considerations received/(paid) on terminations	334,735,454
7.	Amortization	(533,849,426)
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)	385,950,247
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	385,950,247

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	385,950,247	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		385,950,247
4.	Part D, Section 1, Column 6	418,523,301	
5.	Part D, Section 1, Column 7	(32,573,054)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

		Fair Value Check	
7.	Part A, Section 1, Column 16	181,977,135	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		181,977,135
10.	Part D, Section 1, Column 9	196,673,208	
11.	Part D, Section 1, Column 10	(14,696,073)	
12	Total (Line 9 minus Line 10 minus Line 11)		

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	7,978,711	
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 12	7,978,711	
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	61,209,464,433	32,996,425,792
3.	Accrual of discount	6,382,728	525,224
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	(164,937)	
6.	Deduct consideration received on disposals	62,867,049,461	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)	1,330,807,042	2,982,174,279
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	1,330,807,042	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
0AG1015	KINGMAN	AZ		04/30/2020	5.520		3,600,000	68,476,431
0AG1057	HEREFORD	TX		09/02/2021	7.850		6,000,000	25,300,000
0AG1097	MCCURTAIN	OK		07/01/2022	5.420	1,575,000		8,840,000
0AG1099	GUIDE ROCK	NE		07/19/2022	5.750	3,530,000		7,844,444
0AG1100	DALHART	TX		07/01/2022	5.500	1,332,000		2,220,000
0AG1102	LOS BANOS	CA		08/18/2022	5.890	4,050,000		6,750,000
0AG1104	GUIDE ROCK	NE		07/19/2022	5.750	300,000		666,667
0AG1105	HIGHMORE	SD		09/23/2022	5.610	3,550,000		4,278,000
0199999. Mortgages in good standing - Farm Mortgages						14,337,000	9,600,000	124,375,542
P5220519008	Mesa	AZ		07/27/2022	6.875	436,846		655,000
A919002	Studio City	CA		06/21/2022	7.250	1,485,000	80,541	3,410,000
A271220	High Point	NC		06/27/2022	7.500	184,000		245,000
P2009024573	Charlotte	NC		08/24/2022	7.625	195,046		250,000
P4220821580	St. Augustine	FL		09/21/2022	8.500	514,800		550,000
A210292	Henrico	VA		06/06/2022	8.000		256,103	850,000
A920590	Costa Mesa	CA		08/11/2022	8.750	820,000	39,064	1,075,000
R2004957999	Fresno	TX		08/03/2022	3.920	270,661		304,114
A271169	Charlotte	NC		06/03/2022	7.250	308,000		372,000
P2009023948	Deerfield Bch	FL		08/24/2022	6.500	552,539		750,000
A980176	Kirkland	WA		06/01/2022	7.500		19,230	3,750,000
P5220619820	Ellenwood	GA		09/07/2022	8.500	199,595		293,000
A980251	Washougal	WA		08/11/2022	8.500	220,500		400,000
P5220822031	Montebello	CA		09/21/2022	7.125	229,671		400,000
A920267	Los Angeles	CA		06/06/2022	8.250	624,750		850,000
A920799	North Highlands	CA		09/15/2022	8.500	287,800		375,000
A919993	Lakeside	CA		06/10/2022	7.000		61,900	840,000
R2004958313	Cordova	TN		09/14/2022	4.660	324,399		364,493
A600515	Lake Zurich	IL		09/15/2022	8.250	333,750		445,000
A918324	Ventura	CA		06/15/2022	8.500		27,000	1,800,001
A271359	Greensboro	NC		09/15/2022	9.000	87,527		145,000
A850348	Tucson	AZ		06/07/2022	7.000		50,000	320,000
A917213	Los Angeles	CA		06/29/2022	9.000		137,449	3,350,000
A321277	Kissimmee	FL		07/05/2022	8.500		458,320	1,343,000
A919957	Oakland	CA		07/28/2022	8.000		72,000	2,350,000
P5220620431	Aliso Viejo	CA		08/24/2022	8.990	1,085,370		1,300,000
A919766	Los Angeles	CA		06/01/2022	7.500		100,357	2,375,000
P2009024706	Waukegan	IL		08/24/2022	9.250	182,091		209,000
P2009024321	East Newark	NJ		07/27/2022	9.625	446,065		563,000
P5220518922	Aledo	TX		07/13/2022	6.375	151,682		500,000
A630461	Kansas City	MO		08/26/2022	7.250		9,000	235,000
P2009023835	Deerfield Bch	FL		07/27/2022	5.375	774,960		1,000,000
P5220720552	Key Biscayne	FL		09/07/2022	7.875	2,026,326		2,450,000
P5220519249	Iron Station	NC		08/10/2022	7.500	230,147		275,000
P5220519154	Roanoke	TX		07/13/2022	6.875	207,670		605,000
A920140	San Diego	CA		06/06/2022	7.750		43,300	1,100,000
P5220518807	Brooklyn	OH		08/24/2022	8.990	95,902		140,000
A920497	Vallejo	CA		06/28/2022	8.000	328,455		560,000
A303377	Savannah	GA		09/15/2022	9.375	153,750		185,000
P2009024629	Fresno	CA		08/24/2022	8.990	219,398		247,000
P2009024542	Brighton	CO		08/24/2022	7.750	323,959		389,000
P2009024243	Lilburn	GA		07/13/2022	7.500	314,138		350,000
A881163	Las Vegas	NV		06/07/2022	8.250	215,550		295,000
R2004958195	Tampa	FL		08/17/2022	3.940	358,854		403,207
P2009024473	Willis	TX		07/27/2022	7.625	336,806		415,000
A920866	Oxnard	CA		09/15/2022	10.250	570,000		665,000
P5220619878	Greenville	SC		08/24/2022	7.750	143,759		155,000
P2009024610	Thornton	CO		08/24/2022	7.990	612,698		755,000
P5220721258	Portsmouth	VA		09/21/2022	7.875	163,800		210,000
A920459	Escondido	CA		08/11/2022	7.500	965,000		1,080,000
P5220620549	Indio	CA		09/07/2022	7.750	638,154		828,000
P2009024464	Morristown	NJ		07/27/2022	7.625	348,608		530,000
A600519	South Elgin	IL		09/15/2022	11.250	412,120		466,000
P2009024727	Fredericksbrg	VA		08/24/2022	9.625	337,373		384,000
A270770	Shelby	NC		07/01/2022	8.000		22,176	280,000

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
A850402	Lake Havasu City	AZ		09/15/2022	9.500	1		69,000
P5220620445	Toledo	OH		08/10/2022	9.250	126,882		155,000
R2004958338	Acworth	GA		09/28/2022	4.150	328,257		368,828
A370337	Andersonville	TN		06/13/2022	7.500	127,500		190,000
R2004958087	Phoenix	AZ		08/03/2022	3.710	407,323		457,666
P5220721425	Baltimore	MD		09/21/2022	8.875	169,000		250,000
P2009024683	Los Angeles	CA		08/24/2022	7.625	501,231		540,000
P5220418391	Philadelphia	PA		07/27/2022	6.875	148,222		196,000
A918514	San Diego	CA		06/28/2022	7.500	83,093		1,185,000
P2009024423	Dundalk	MD		07/13/2022	7.990	247,608		275,000
A210349	Orange	VA		08/04/2022	8.750	148,650		365,000
P2009024476	Capitol Heights	MD		07/13/2022	8.625	194,385		215,871
A750931	Laredo	TX		06/13/2022	8.500	19,750		325,000
R2004958076	Kissimmee	FL		08/03/2022	3.910	314,938		353,863
P2009024755	Parkland	FL		09/07/2022	6.500	1,217,678		2,000,000
A751040	Fort Worth	TX		06/30/2022	8.500	171,000		245,000
A881188	Las Vegas	NV		08/11/2022	7.750	512,356		650,000
A980183	Seattle	WA		06/15/2022	7.500	75,778		1,250,000
A370331	Nashville	TN		06/01/2022	7.750	375,000		460,000
A270334	Hickory	NC		06/01/2022	9.000	2,548		300,000
A730109	Norman	OK		09/15/2022	9.000	112,500		185,000
A920012	San Diego	CA		06/06/2022	7.250	60,000		1,000,000
P2009024469	Tampa	FL		07/27/2022	6.875	407,170		495,000
P2009024617	Thompsons Station	TN		08/24/2022	7.375	376,136		705,000
P2009024489	Seaford	DE		07/27/2022	8.625	261,456		330,000
A600513	Lemont	IL		09/15/2022	8.250	330,000		440,000
A919953	Los Angeles	CA		06/23/2022	8.500	2,096,656	408,144	11,000,001
P4220720871	Las Vegas	NV		09/07/2022	6.990	503,390		1,050,000
P5220721421	San Leandro	CA		09/21/2022	7.990	903,702		1,160,000
A980190	Seattle	WA		06/01/2022	7.500	283,530		2,025,000
R2004957953	Oakland	TN		07/07/2022	4.660	317,018		356,200
A920186	Anza	CA		07/22/2022	8.250	20,500		366,000
R2004957935	Kissimmee	FL		07/07/2022	3.910	321,182		360,879
P2009024099	Baltimore	MD		07/13/2022	7.375	174,061		195,000
A920549	Landers	CA		08/11/2022	9.000	340,500		395,000
P2009024642	Los Angeles	CA		08/10/2022	8.375	509,224		585,000
P5220720757	Turner	ME		08/24/2022	9.250	417,582		499,500
A370341	Columbia	TN		06/02/2022	7.750	234,000		400,000
P5220720796	Saint Clair Shores	MI		09/07/2022	8.750	197,391		225,000
A850293	Paradise Valley	AZ		06/15/2022	8.500	49,750		1,550,000
P2009024418	Clermont	FL		07/27/2022	6.625	274,635		550,000
A630522	Peculiar	MO		06/09/2022	8.250	152,000		210,000
P4220720777	Charlotte	NC		09/07/2022	7.125	158,174		210,000
A920643	Garden Grove	CA		09/15/2022	9.125	835,500		980,000
P5220720643	Miami	FL		09/21/2022	7.625	385,043		500,000
R2004957933	Tucson	AZ		07/07/2022	3.710	332,260		373,326
A480440	Warren	MI		08/11/2022	10.000	97,703		235,000
A920737	Los Angeles	CA		08/11/2022	8.625	323,275		370,000
A920811	Hawthorne	CA		09/15/2022	9.500	750,000		860,000
P5220619667	Grandview	TX		07/13/2022	9.125	534,337		640,000
P2009024347	Delran	NJ		07/13/2022	9.250	298,125		380,000
A919713	Winchester	CA		06/07/2022	8.000	35,500		700,000
R2004958010	Clayton	NC		08/03/2022	4.090	397,869		447,044
P2009024018	Hawthorne	NJ		07/13/2022	6.250	310,548		380,000
P5220721308	West Palm Beach	FL		09/21/2022	8.250	1,705,394		2,527,000
P5220721310	West Palm Beach	FL		09/21/2022	8.250	1,822,146		2,700,000
P2009024372	Plainfield	IL		08/24/2022	7.990	218,768		247,000
R2004958085	Gilbert	AZ		08/03/2022	3.710	499,042		560,721
P4220418500	Davidson	NC		08/24/2022	6.990	1,603,654		2,100,000
R2004957918	Humble	TX		07/07/2022	3.920	247,863		278,498
A920664	Rosamond	CA		09/15/2022	8.875	320,770		372,000
P2009024237	Woodbridge	VA		07/13/2022	7.990	427,369		475,000
A919492	Inglewood	CA		06/17/2022	8.500	20,000		1,075,000
A840028	Midvale	UT		06/07/2022	7.750	313,200		450,000
P5220620121	Springtown	TX		08/24/2022	8.990	104,500		263,000

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
A920189	Studio City	CA		06/09/2022	7.250	1,980,000		5,400,000
P4220216504	Westlake	FL		07/27/2022	8.250	245,951		473,000
P4220519189	Pembroke Pines	FL		08/24/2022	6.375	787,592		1,000,000
P2009024507	Schertz	TX		07/27/2022	7.375	255,544		275,000
A919519	Palm Springs	CA		09/15/2022	10.125	261,000		1,550,000
P2009024339	Ft Washington	MD		07/27/2022	8.500	413,052		460,000
A321254	Callahan	FL		06/09/2022	7.500	160,200		315,001
A920684	Napa	CA		09/15/2022	9.250	656,175		890,000
P5220619599	North Bay Village	FL		09/07/2022	7.500	380,078		560,000
R2004957954	Centennial	CO		07/07/2022	3.750	525,125		590,028
R2004958198	Princeton	TX		08/31/2022	3.880	317,370		356,595
P2009024668	Livingston	NJ		08/24/2022	7.875	604,169		826,500
R2004958150	Ruskin	FL		08/03/2022	3.940	390,454		438,712
P5220620520	El Prado	NM		08/24/2022	7.875	408,712		980,000
P5220720707	Campbell	CA		09/07/2022	8.375	1,480,369		2,030,000
R2004958325	Lakeland	FL		09/14/2022	3.940	326,003		366,295
A920830	Vallejo	CA		09/15/2022	9.000	324,000		575,000
R2004958142	Ruskin	FL		08/03/2022	3.940	341,360		383,550
P2009024354	Rancho Cordova	CA		07/13/2022	7.875	427,160		475,000
R2004958347	Aurora	CO		09/28/2022	3.750	516,916		580,804
A980238	Seattle	WA		08/11/2022	8.500	535,532		1,100,000
A303420	Decatur	GA		09/15/2022	8.500	151,300		178,000
P5220720700	Naples	FL		09/07/2022	8.625	392,945		550,000
A751043	Houston	TX		08/11/2022	7.750	468,000		560,000
A919991	Oxnard	CA		06/15/2022	8.500		70,000	2,565,000
P5220720724	Orinda	CA		09/07/2022	7.125	934,690		1,742,000
P5220418442	Rockwall	TX		07/27/2022	5.125	176,624		267,000
P5220620544	Hull	MA		09/07/2022	7.500	683,133		1,280,000
P5220317262	Swanton	VT		07/13/2022	6.250	237,215		375,000
R2004958229	Bremen	GA		08/31/2022	4.150	335,852		377,362
P5220418565	Andover	KS		07/27/2022	6.875	245,666		325,000
R2004958040	Katy	TX		08/03/2022	3.920	272,187		305,828
P2009024708	Neptune	NJ		08/24/2022	8.990	376,412		470,000
A271316	Winston-Salem	NC		09/15/2022	9.125	87,500		125,000
P5220720660	Johnston	RI		08/10/2022	7.785	395,053		455,000
A271345	Burlington	NC		09/15/2022	9.000	131,250		160,000
A271207	Charlotte	NC		06/17/2022	7.500	292,000		370,000
R2004957878	Huntersville	NC		07/07/2022	4.120	373,891		420,102
A916160	Belvedere Tiburon	CA		06/16/2022	9.000		95,000	3,500,000
A350163	Fultondale	AL		06/01/2022	8.000		149	300,000
R2004958144	Sanger	TX		08/03/2022	3.880	344,070		386,595
P2009024148	Tolleson	AZ		07/13/2022	8.500	234,348		425,000
R2004958340	Tucson	AZ		09/28/2022	3.710	329,010		369,674
A920438	Indio	CA		06/16/2022	7.750	270,000		410,000
A919353	Pittsburg	CA		06/29/2022	9.375	103,180	92,820	750,000
R2004957886	Austell	GA		07/07/2022	4.150	320,971		360,642
P4220720778	Charlotte	NC		08/24/2022	7.125	158,174		210,000
P5220518891	San Antonio	TX		08/10/2022	6.990	141,568		185,000
A920466	San Diego	CA		06/06/2022	7.250	993,600	108,000	1,460,000
A920762	Palmdale	CA		09/15/2022	8.875	306,000		405,000
P4220720711	San Antonio	TX		08/24/2022	8.875	104,500		290,000
P4211115062	Lutz	FL		07/27/2022	6.625	189,854		335,000
A321039	Saint Petersburg	FL		06/22/2022	7.500		46,600	1,030,000
P5220418213	Jacksonville	FL		08/10/2022	7.375	525,870		1,220,000
R2004958309	Newnan	GA		09/14/2022	4.150	244,173		274,352
P4220418345	Summerfield	FL		07/13/2022	7.875	207,363		300,000
P2009024661	Boca Raton	FL		08/24/2022	8.125	466,026		525,000
A920894	Oakland	CA		09/15/2022	8.625	301,245		345,088
A303440	Stone Mountain	GA		09/15/2022	8.500	135,150		159,000
A303371	Savannah	GA		09/15/2022	9.375	136,500		191,300
A920358	Vallejo	CA		06/07/2022	8.000	362,250		750,000
A881178	Las Vegas	NV		06/06/2022	9.500	562,500		750,000
R2004958202	Cary	NC		08/31/2022	4.090	398,700		447,977
P2009024308	Sterling	VA		07/13/2022	7.250	396,103		540,000
A919585	Sylmar	CA		07/11/2022	7.000		96,000	975,000

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
A919764	Newport Beach	CA		06/01/2022	7.500		465,603	5,490,000
A150260	Warrington	PA		08/11/2022	8.500	393,750		476,000
P2009024751	Houston	TX		09/21/2022	9.990	312,393		340,000
A918653	San Francisco	CA		06/01/2022	8.500		162,620	3,200,000
A210359	Richmond	VA		06/16/2022	8.250	60,411	39,910	275,000
A980241	Seattle	WA		08/16/2022	8.250		27,500	1,100,000
A320938	Tampa	FL		07/06/2022	7.500		7,000	378,000
R2004957988	Memphis	TN		07/07/2022	4.660	321,492		361,227
A321449	Miramar Beach	FL		09/15/2022	9.750	1,300,000		1,950,000
A321427	Fort Pierce	FL		09/15/2022	9.750	182,700		225,000
A630456	Kansas City	MO		06/10/2022	8.500		42,825	626,000
A920412	San Diego	CA		08/11/2022	7.500	610,000		900,000
A271137	Rockwell	NC		06/16/2022	8.250	6,826		400,000
A920307	Benicia	CA		09/15/2022	8.500	639,252		800,000
A321353	Daytona Beach	FL		07/20/2022	7.750		67,525	310,000
P2009024283	Silver Spring	MD		07/13/2022	7.875	394,661		455,000
P2009024307	Beaumont	CA		07/13/2022	7.875	394,751		440,000
A920465	Los Angeles	CA		06/22/2022	8.750	445,000		600,000
P4220620265	Richmond	VA		09/07/2022	7.250	351,062		440,000
A919155	Los Angeles	CA		09/15/2022	8.500	3,450,615		6,250,000
P2009024584	Frederick	MD		07/27/2022	7.990	302,893		345,000
P5220620385	Orlando	FL		08/24/2022	8.125	334,181		406,000
A271157	Fayetteville	NC		06/27/2022	7.250	153,090		235,000
P4220619809	Miami	FL		08/10/2022	6.875	245,552		298,000
R2004958267	Villa Rica	GA		08/31/2022	4.150	298,566		335,467
P5220720853	Sebastian	FL		09/07/2022	8.500	330,020		395,000
P2009024295	Charleston	SC		07/13/2022	6.750	415,421		535,000
A920698	Spring Valley	CA		09/15/2022	8.500	450,000		520,000
P5220518965	Tavares	FL		07/27/2022	7.250	707,236		1,175,000
R2004958194	Fuquay Varina	NC		08/17/2022	4.090	383,694		431,117
A270978	Charlotte	NC		06/16/2022	7.000	264,000		380,000
A917377	Torrance	CA		07/20/2022	8.500		225,000	5,698,001
P4220619607	GREENVILLE	SC		07/27/2022	7.500	872,004		940,000
A881176	Las Vegas	NV		06/06/2022	7.250	244,000		300,000
A290129	Anderson	SC		06/15/2022	7.500	43,452	8,000	185,000
R2004957851	Richmond	TX		07/07/2022	3.920	308,284		346,387
A600507	Wilmette	IL		09/15/2022	8.250	521,250		695,000
P2009024190	Clinton	MD		07/13/2022	7.625	323,858		419,000
P2009024333	Flanders	NJ		07/13/2022	8.125	794,720		890,000
A920804	Dana Point	CA		09/15/2022	8.500	1,092,500		1,225,000
P2009024513	Loganville	GA		07/27/2022	8.250	254,980		305,000
A321428	Parrish	FL		08/11/2022	9.500	391,000		450,000
A920755	Belmont	CA		09/15/2022	9.500	2,400,000		2,700,000
A919392	Pasadena	CA		06/15/2022	8.000		27,500	1,400,000
A303368	Fayetteville	GA		08/11/2022	8.500	134,300		158,000
R2004958145	Mount Dora	FL		08/03/2022	3.910	355,994		399,993
A881192	Las Vegas	NV		06/17/2022	7.500	405,000		650,000
A321419	Clearwater	FL		08/11/2022	8.625	293,400		340,000
A920312	San Mateo	CA		07/01/2022	7.750		19,567	3,300,000
A919593	Santa Ana	CA		06/28/2022	8.000		61,200	1,450,000
P5220720994	Graham	TX		09/21/2022	7.750	128,125		190,000
A920806	Carlsbad	CA		09/15/2022	8.750	936,994		1,050,000
A919381	Northridge	CA		06/03/2022	7.500		56,006	1,100,000
P4220518805	Oakland Park	FL		07/13/2022	8.375	402,800		710,000
R2004958178	Cordova	TN		08/31/2022	4.660	324,389		364,482
A920592	Oceanside	CA		08/11/2022	9.000	958,980	43,314	1,300,000
P2009024816	Downey	CA		09/21/2022	8.375	1,122,645		1,200,000
A321374	Dunedin	FL		06/16/2022	7.750	331,250	23,000	535,000
A271156	Charlotte	NC		06/27/2022	7.250	288,000		382,000
A919172	Huntington Beach	CA		08/17/2022	8.500		23,000	1,350,000
A271321	Concord	NC		09/15/2022	8.500	215,460		250,000
A350217	Decatur	AL		06/01/2022	8.000		185	135,000
A850346	Phoenix	AZ		06/09/2022	8.500		132,354	2,200,000
A919259	Los Angeles	CA		06/15/2022	7.000		185,000	1,300,000
A920053	Camarillo	CA		07/25/2022	8.500		68,500	1,100,000

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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
R2004958060	Rockmart	GA		08/03/2022	4.150	262,078		294,470
P5220720996	Graham	TX		09/21/2022	7.750	130,148		193,000
A600516	Park Forest	IL		09/15/2022	8.250	146,250		195,000
A321411	Port Saint Lucie	FL		08/11/2022	9.250	121,500		185,000
A920683	Warner Springs	CA		08/11/2022	8.500	82,710	18,500	250,000
P2009024373	Lemoore	CA		07/27/2022	6.625	185,031		383,000
A210347	Orange	VA		07/27/2022	8.750		227,850	365,000
A600511	Clarendon Hills	IL		09/15/2022	8.250	330,000		440,000
P5220519201	Apple Valley	CA		08/10/2022	6.250	527,000		980,000
P4220518846	Rossville	GA		07/13/2022	7.750	154,024		210,600
A881157	Las Vegas	NV		07/01/2022	7.250		23,603	3,200,000
P4220519508	New Castle	DE		08/24/2022	8.990	288,681		327,000
A917759	Yucaipa	CA		06/08/2022	8.500		9,810	750,000
P2009024327	Las Vegas	NV		07/27/2022	6.500	206,022		450,000
P2009024316	Houston	TX		07/13/2022	7.625	174,940		200,000
R2004958291	Riverview	FL		09/14/2022	3.940	398,872		448,171
A370330	Murfreesboro	TN		08/10/2022	7.750		33,250	615,000
P2009023872	San Bernardino	CA		08/10/2022	4.875	264,545		352,000
A881209	Las Vegas	NV		08/11/2022	7.750	280,000		350,000
A150272	Penn Valley	PA		08/11/2022	9.250	1,008,500	70,000	1,400,000
P4220620455	Thomson	GA		09/07/2022	8.990	177,650		205,000
A850461	Prescott	AZ		08/11/2022	9.875	301,500		378,000
P2009024090	Hillside	IL		07/13/2022	7.250	252,383		295,000
A917308	Oakland	CA		08/18/2022	8.500		4,000	750,000
A918886	Los Angeles	CA		07/11/2022	8.000		209,000	2,050,000
A290149	Belton	SC		09/15/2022	8.500	85,500		110,000
P2009023994	Elmwood Park	NJ		07/13/2022	5.750	448,017		530,000
R2004958297	Tucson	AZ		09/14/2022	3.710	333,358		374,560
A920273	Newport Beach	CA		06/13/2022	7.500	1,928,850	69,743	5,950,000
P4220619910	Molalla	OR		08/24/2022	9.875	1,156,556		1,250,000
A920222	Indian Wells	CA		06/13/2022	8.000		75,000	2,400,000
P5220317151	COLUMBIA	TN		07/13/2022	5.990	202,600		261,100
P2009024681	Springfield	VA		08/10/2022	8.375	576,441		715,000
R2004958263	Riverview	FL		08/31/2022	3.940	346,446		389,265
A600504	Des Plaines	IL		09/15/2022	8.250	322,500		430,000
A917238	Los Angeles	CA		07/27/2022	8.500		160,000	2,630,000
R2004958184	Greenfield	IN		08/17/2022	3.830	243,851		273,990
R2004957837	Indianapolis	IN		07/07/2022	3.830	264,388		297,065
R2004957884	San Tan Valley	AZ		07/07/2022	3.710	405,573		455,700
A303418	Woodstock	GA		09/15/2022	8.500	141,100		166,000
A270938	Hickory	NC		09/15/2022	8.500	23,319		28,000
R2004957928	Douglasville	GA		07/07/2022	4.150	288,463		324,116
P5220518785	Chester	PA		07/13/2022	7.300	132,242		180,000
R2004957948	Smyrna	TN		07/07/2022	4.150	388,669		436,707
P5220619773	Plainfield	IL		09/21/2022	7.125	206,707		345,000
R2004958254	Columbus	OH		08/31/2022	4.040	321,510		361,247
P5220418325	Saint Johns	FL		08/10/2022	7.875	473,222		570,000
P2009024894	Clayton	DE		09/21/2022	8.990	199,571		300,000
R2004958215	Queen Creek	AZ		08/31/2022	3.710	517,205		581,129
R2004957868	Tucson	AZ		07/07/2022	3.710	322,741		362,630
A270351	Hickory	NC		06/01/2022	9.000		5,529	600,000
P4220518904	Estero	FL		08/10/2022	5.875	345,107		900,000
A920640	Temecula	CA		08/11/2022	9.750	261,000		300,000
A980193	Seattle	WA		07/27/2022	7.500		93,500	1,200,000
A918096	Sacramento	CA		06/01/2022	8.500		11,000	760,000
A730124	Oklahoma City	OK		09/15/2022	9.000	207,900		318,000
P4220518881	Fayetteville	GA		07/27/2022	7.990	958,540		1,304,000
A350252	Montgomery	AL		09/15/2022	9.000	129,809		205,000
P2009024536	Claymont	DE		07/27/2022	6.990	246,900		325,000
R2004957947	Mesa	AZ		07/07/2022	3.710	518,294		582,353
P5220418065	Whittier	CA		07/13/2022	6.875	685,619		950,000
P4220619775	Philadelphia	PA		08/24/2022	7.625	348,936		420,000
A303380	Savannah	GA		09/15/2022	9.375	97,980		130,899
P2009024566	Oklahoma City	OK		08/10/2022	7.125	144,819		204,000
P2009024671	Las Vegas	NV		08/10/2022	8.375	188,233		215,000

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P4220418457	Orlando	FL		07/13/2022	7.375	199,133		241,000
A920585	Fremont	CA		08/11/2022	9.000	550,000		750,000
A800099	Denver	CO		06/01/2022	7.500		23,064	1,715,000
A919699	Los Angeles	CA		06/01/2022	8.000		27,549	1,700,000
A321385	Hastings	FL		08/11/2022	9.000	29,112		305,000
A920568	San Diego	CA		06/27/2022	9.000	548,000	60,000	760,000
P2009024808	Otis	OR		09/21/2022	7.750	562,963		685,000
R2004957848	Tucson	AZ		07/07/2022	3.710	324,599		364,718
P2009024572	Compton	CA		08/24/2022	6.990	428,992		580,000
A270958	Gastonia	NC		07/07/2022	8.250		46,000	285,000
P2009024209	Long Valley	NJ		07/13/2022	6.375	414,745		610,000
A271136	Troutman	NC		08/11/2022	8.250	1		37,000
P2009024615	Olympia	WA		08/24/2022	7.990	354,173		399,000
P5220619866	Opelika	AL		08/24/2022	8.875	201,163		275,000
P5220519221	Las Vegas	NV		07/27/2022	7.375	683,122		835,000
P5220619714	Orlando	FL		08/10/2022	8.250	377,975		425,000
A150269	Conshohocken	PA		06/21/2022	8.000	483,000		700,000
P2009024361	Baltimore	MD		09/07/2022	6.750	212,690		390,000
A920467	Santee	CA		08/11/2022	8.000	494,150		650,000
A918663	Encino	CA		06/01/2022	8.000		230,162	4,100,000
A271103	Charlotte	NC		07/01/2022	8.250	56		430,000
A920401	El Dorado Hills	CA		06/10/2022	8.500	553,500		750,000
A881210	Las Vegas	NV		08/11/2022	7.750	280,000		355,000
A920399	Bonita	CA		06/07/2022	7.750	896,530	126,881	1,250,000
P2009023908	Cedar Park	TX		07/27/2022	5.500	623,545		885,000
A321359	Surfside	FL		06/10/2022	8.000	4,813,027	404,342	8,600,000
P2009024819	Pacifica	CA		08/24/2022	7.249	1,085,413		1,525,000
A271313	Winston-Salem	NC		09/15/2022	9.000	92,750		148,000
P5220418419	Clarksville	TN		08/10/2022	8.750	207,388		303,000
P5220620355	San Diego	CA		08/24/2022	8.375	271,700		950,000
P5220720710	Burley	ID		08/24/2022	6.990	219,889		270,000
A920275	Los Angeles	CA		09/15/2022	9.625	411,118		800,000
P5220418255	Galveston	TX		07/13/2022	8.375	262,738		449,500
P5220620529	University Heights	OH		09/21/2022	8.875	555,156		625,000
A920577	Los Angeles	CA		09/15/2022	9.750	1,310,000		1,550,000
A920632	Pittsburg	CA		08/11/2022	8.750	324,900	27,900	500,000
A920594	Sacramento	CA		09/15/2022	9.750	382,500		475,000
R2004957965	Crowley	TX		07/07/2022	3.880	308,468		346,593
A919186	Garden Grove	CA		06/13/2022	8.500		106,500	1,130,000
A920526	Redondo Beach	CA		08/11/2022	8.500	1,420,000		1,700,000
A970068	Warren	OR		08/11/2022	8.500	240,900		450,000
A150261	Philadelphia	PA		06/29/2022	8.000	41,200		194,000
P2009024844	Coral Springs	FL		09/07/2022	8.990	526,392		719,000
A210361	Richmond	VA		06/17/2022	8.500	283,500		475,000
P5220519080	Frisco	TX		08/10/2022	8.500	568,060		845,000
P2009024319	North Las Vegas	NV		07/27/2022	7.500	204,619		260,000
P5220418464	Red Bank	NJ		07/13/2022	7.750	445,603		530,000
R2004958014	Peoria	AZ		08/03/2022	3.710	442,099		496,740
R2004958206	Indian Trail	NC		08/31/2022	4.120	321,375		361,095
A919084	Atherton	CA		08/22/2022	7.000		35,000	7,500,000
A918911	Westminster	CA		06/01/2022	9.000		45,000	3,200,000
A210316	Richmond	VA		07/27/2022	8.000		117,091	330,000
A919623	Menifee	CA		09/15/2022	9.250	251,926		400,000
A881191	Henderson	NV		06/15/2022	7.500	202,500		245,000
A290127	Ware Shoals	SC		06/07/2022	7.500	131,250		200,000
P5220519449	Glenview	IL		07/27/2022	6.875	907,125		1,180,000
A271000	Indian Trail	NC		06/02/2022	8.000	47,652	21,625	390,000
P2009024385	Montgomery Village	MD		07/27/2022	8.125	201,790		225,000
P4220721062	Sarasota	FL		09/21/2022	8.990	444,280		534,000
R2004958084	Avondale	AZ		08/03/2022	3.710	397,002		446,070
A970067	Gresham	OR		06/28/2022	8.500	488,775		750,000
P5220519032	Dallas	TX		07/13/2022	5.875	2,285,465		3,278,000
P5220720553	Newport Beach	CA		09/07/2022	7.375	737,482		1,525,000
A919471	Mountain View	CA		08/11/2022	7.500	2,165,491		2,925,000
R2004958031	Indianapolis	IN		08/03/2022	3.830	270,546		303,984

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A920492	Fountain Valley	CA		08/11/2022	8.500	908,000	10,000	1,040,000
A881181	Las Vegas	NV		08/11/2022	7.250	256,500		305,000
A303341	Atlanta	GA		06/30/2022	7.500	91,800		185,000
A980253	Bellevue	WA		08/11/2022	7.500	307,302		1,100,000
A210350	Locust Grove	VA		06/30/2022	8.750		132,750	445,000
P2009024409	Burr Ridge	IL		08/10/2022	6.250	537,639		665,000
P2009024823	Cedar Park	TX		09/21/2022	8.375	331,920		430,000
A920696	Spring Valley	CA		09/15/2022	8.500	395,000		520,000
P5220418279	Sarasota	FL		08/10/2022	8.500	223,101		265,000
P2009024893	Saint Charles	MO		09/21/2022	6.990	196,108		269,000
R2004958082	Hernando	MS		08/03/2022	4.660	297,613		334,397
P2009024856	Forest Hill	MD		09/07/2022	8.250	371,783		446,000
A920491	San Diego	CA		06/14/2022	7.750	1,094,116	77,000	1,550,000
A271274	Charlotte	NC		08/11/2022	7.500	161,595		190,000
A920675	Napa	CA		09/15/2022	9.250	639,975		835,000
P2009024272	Greenville	TX		07/13/2022	7.625	647,767		765,000
P4220519484	Boca Raton	FL		07/13/2022	6.750	325,600		610,000
R2004958252	Groveport	OH		08/31/2022	4.040	308,049		346,123
A270765	Cornelius	NC		06/13/2022	8.000		94,272	407,000
P5220519040	New Orleans	LA		08/10/2022	7.375	264,134		320,000
A321250	Clearwater	FL		06/29/2022	7.500		55,000	315,000
R2004958074	Lancaster	TX		08/03/2022	3.880	325,985		366,275
P4220720816	Loxahatchee	FL		09/07/2022	8.250	648,424		695,000
P5220720736	Durango	CO		08/24/2022	7.750	362,990		550,000
A321409	Saint Petersburg	FL		08/11/2022	8.125	196,200		335,000
A920329	La Mirada	CA		06/14/2022	8.750	656,250		925,000
P2009024714	San Jose	CA		08/24/2022	8.375	1,329,240		1,750,000
P5220518819	Spokane	WA		07/27/2022	6.250	371,936		660,000
A920133	Los Angeles	CA		06/01/2022	7.750		37,605	3,100,000
R2004957882	Bartlett	TN		07/07/2022	4.660	345,393		388,082
A920749	Sacramento	CA		09/15/2022	9.000	296,250		425,000
A321390	Melbourne	FL		06/29/2022	10.500	161,000		275,000
A430702	Maple Heights	OH		08/11/2022	8.500	10,877	21,250	40,000
R2004958161	Lake Mary	FL		08/17/2022	3.910	416,582		468,070
P5220620536	Placentia	CA		09/07/2022	7.625	722,064		1,011,000
A850319	Phoenix	AZ		06/27/2022	8.000		70,054	1,375,000
P4220518820	Littleton	CO		07/27/2022	6.125	582,970		1,260,000
A303335	Folkston	GA		06/24/2022	7.750	97,900		170,000
R2004958192	Valrico	FL		08/17/2022	3.940	388,329		436,325
A850457	Phoenix	AZ		06/29/2022	7.500	474,464	2,965	2,200,000
P2009024485	Phoenix	AZ		08/24/2022	7.375	314,369		379,000
A919223	Los Angeles	CA		08/11/2022	8.500	670,715		950,000
A918416	Los Angeles	CA		06/14/2022	8.500		318,493	3,250,000
A270957	Gastonia	NC		08/11/2022	8.000	1		34,000
R2004958269	Villa Rica	GA		08/31/2022	4.150	301,892		339,204
A210258	Richmond	VA		06/22/2022	7.500		148,265	860,000
R2004957896	Brandon	FL		07/07/2022	3.940	402,205		451,916
R2004957997	Mooresville	NC		08/03/2022	4.120	346,988		389,874
P4220519451	Staunton	VA		09/21/2022	6.875	176,278		221,000
A920022	San Diego	CA		06/02/2022	7.000		120,000	1,175,000
P2009024312	Hagerstown	MD		07/13/2022	7.875	247,303		275,000
P5220519432	Spicewood	TX		08/10/2022	7.250	421,942		780,000
P5220418611	Johnstown	CO		07/27/2022	8.625	489,659		580,000
P2009024596	Kansas City	MO		09/07/2022	6.750	866,540		1,300,000
P4220720855	Bentonville	AR		08/24/2022	8.875	587,813		663,000
A271133	Claremont	NC		08/11/2022	8.250	1		23,000
A350246	Montgomery	AL		06/30/2022	7.750	78,975		100,000
A730102	Tulsa	OK		08/11/2022	9.125	97,500		125,001
R2004958253	Galloway	OH		08/31/2022	4.040	340,074		382,106
A920510	Escondido	CA		06/14/2022	7.500	570,650	68,350	740,000
R2004958023	Cypress	TX		08/03/2022	3.920	286,201		321,574
R2004958324	Murfreesboro	TN		09/14/2022	4.150	310,665		349,062
R2004957892	Spring	TX		07/07/2022	3.920	217,501		244,383
P2009024803	Clifton	NJ		09/21/2022	8.625	517,275		555,000
R2004957975	Mooresville	NC		07/07/2022	4.120	316,111		355,181

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

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
R2004958200	Douglasville	GA		08/17/2022	4.150	330,015		370,803
R2004958030	Mesa	AZ		08/03/2022	3.710	445,355		500,399
A915200	Corte Madera	CA		06/14/2022	9.000		11,500	1,591,000
A850446	Phoenix	AZ		08/11/2022	8.500	371,074		785,000
P2009024716	Hagerstown	MD		09/07/2022	8.500	205,618		236,000
A321361	Orlando	FL		06/02/2022	7.750	135,000	60,000	260,000
P5220721119	Costa Mesa	CA		09/21/2022	7.500	2,444,205		2,950,000
P5220518963	Le Roy	MN		07/13/2022	6.250	212,077		260,000
P5220619660	Plainview	TX		08/10/2022	7.375	145,489		355,000
P2009024029	Orlando	FL		08/10/2022	6.990	181,001		265,000
A920656	Rimforest	CA		08/11/2022	9.000	246,395		400,000
P5220519056	Dickson	TN		07/13/2022	7.990	95,400		139,000
A271161	Richlands	NC		06/13/2022	9.000	160,000		200,000
P4220721025	Port St. Lucie	FL		09/07/2022	8.990	731,043		835,000
P2009024179	Houston	TX		07/13/2022	8.125	221,123		250,000
A919420	Northridge	CA		06/16/2022	8.000		14,750	1,340,000
A920460	Los Angeles	CA		06/16/2022	8.000	2,768,060		3,400,000
R2004958003	Sun City	AZ		08/03/2022	3.710	467,997		525,839
P2009024492	Ft Lauderdale	FL		08/24/2022	6.500	1,431,720		2,400,000
P5220721116	Hamden	CT		09/21/2022	8.125	336,740		419,000
P2009024508	Dinuba	CA		08/10/2022	6.990	153,998		220,000
A660115	Kansas City	KS		08/11/2022	8.625	127,500		185,000
A170823	Manville	NJ		06/02/2022	8.250	196,200		275,000
P2009024868	Sun City	AZ		09/21/2022	8.990	480,437		580,000
A980177	Kirkland	WA		06/01/2022	7.500		19,379	3,900,000
A920548	Coto De Caza Area	CA		06/30/2022	7.750	1,191,850		1,650,000
R2004958286	Apollo Beach	FL		09/14/2022	3.940	416,145		467,579
A920414	Los Angeles	CA		06/07/2022	9.250	1,167,500		2,045,000
R2004958241	Glendale	AZ		08/31/2022	3.710	402,055		451,747
A918633	Los Angeles	CA		06/17/2022	8.000		116,050	2,150,000
A920418	Del Mar	CA		06/10/2022	7.750	1,604,000	82,500	2,350,000
A920023	El Sobrante	CA		08/05/2022	7.000		70,000	975,000
A880952	Las Vegas	NV		06/01/2022	7.000		5,839	1,600,000
P5220720807	Denver	CO		09/07/2022	7.990	696,223		890,000
A850456	Apache Junction	AZ		08/11/2022	9.250	202,500		275,000
P4220821659	Wildwood	FL		09/21/2022	6.990	258,950		366,000
A370338	Columbia	TN		08/11/2022	9.000	255,000		307,000
P5220518848	Raleigh	NC		07/13/2022	8.375	487,017		520,000
A917086	Los Angeles	CA		07/22/2022	8.000		11,250	1,350,000
P2009024652	Lilburn	GA		09/21/2022	8.625	273,419		310,000
A920777	San Diego	CA		09/15/2022	8.500	777,900		1,200,000
R2004958169	Green Valley	AZ		08/17/2022	3.710	286,894		322,353
R2004958315	Matthews	NC		09/14/2022	4.120	329,144		369,825
R2004957987	La Porte	TX		07/07/2022	3.920	232,195		260,893
P4220619687	Afton	OK		08/10/2022	8.250	1,050,600		1,250,000
P5220518863	San Diego	CA		07/13/2022	8.750	468,600		550,000
A321193	Jacksonville Beach	FL		08/11/2022	8.750	672,000		845,000
A920605	Concord	CA		08/11/2022	7.500	637,500		850,000
A920671	Los Angeles	CA		08/11/2022	10.250	637,500		750,000
A919301	Paradise	CA		06/08/2022	8.000		73,719	398,000
A920342	Palmdale	CA		06/09/2022	9.250	460,197		635,000
P2009024630	Lake Worth	FL		08/24/2022	8.375	368,475		436,000
A920718	Beverly Hills	CA		09/15/2022	8.750	5,800,195		8,500,000
P5220518756	Tomball	TX		07/27/2022	7.625	294,731		350,000
P5220721432	Franktown	CO		09/21/2022	7.625	680,944		850,000
A460268	Elkhart	IN		06/10/2022	9.250	109,800		170,000
P5220518912	ORANGE BEACH	AL		07/27/2022	6.990	865,292		1,075,000
A321322	Miami Beach	FL		06/13/2022	8.000		172,567	3,200,000
A800116	Denver	CO		06/17/2022	7.500	935,000		1,250,000
A321347	Lehigh Acres	FL		06/02/2022	8.750	240,500		385,000
P4220619930	Escondido	CA		08/10/2022	6.875	2,059,999		2,750,000
A660119	Shawnee	KS		09/15/2022	9.000	239,670		280,000
P2009024342	Austin	TX		07/13/2022	7.125	502,766		1,270,000
A850443	Phoenix	AZ		07/13/2022	8.250		59,570	2,200,000
A270345	Oriental	NC		06/08/2022	8.500		2,000	254,000

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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
A920489	Tustin	CA		06/14/2022	8.500	618,500		1,300,000
A730106	Midwest City	OK		09/15/2022	9.000	127,500		170,000
A918270	Los Angeles	CA		07/26/2022	8.000		11,500	2,500,000
A919598	San Francisco	CA		08/09/2022	7.500		100,000	3,750,000
A917683	Los Angeles	CA		08/24/2022	8.500		205,000	2,825,000
P2009024669	Kenilworth	NJ		08/10/2022	7.750	488,287		593,000
A303422	Greensboro	GA		09/15/2022	8.500	85,850		101,000
A290141	Columbia	SC		08/11/2022	9.125	93,750		129,000
A920829	El Dorado Hills	CA		09/15/2022	9.000	448,930		540,000
P2009024710	Lindenhurst	IL		09/07/2022	9.250	253,020		285,000
P2009024284	Olympia	WA		07/13/2022	7.375	517,480		550,000
A530113	Milwaukee	WI		08/11/2022	7.750	338,940		425,000
R2004957990	Gibsonton	FL		07/07/2022	3.940	351,861		395,349
A920704	Banning	CA		09/15/2022	8.500	203,500		380,000
P4220518825	Lehigh Acres	FL		07/13/2022	7.875	150,323		365,000
R2004957901	Orlando	FL		07/07/2022	3.910	364,444		409,488
A916005	West Hollywood	CA		06/08/2022	8.000		230,750	6,250,000
P2009024624	Waukegan	IL		08/24/2022	9.125	166,103		187,000
P2009024202	Keizer	OR		07/13/2022	6.375	505,786		696,000
P4220620218	Fayetteville	NC		08/24/2022	6.875	636,692		788,000
P5220721156	Mountain View	CA		09/21/2022	7.250	663,494		3,570,000
A150218	Philadelphia	PA		06/24/2022	8.000		4,500	2,430,000
P4220821594	Davie	FL		09/21/2022	7.875	630,661		690,000
R2004957859	Goodlettsville	TN		07/07/2022	4.150	370,433		416,217
A321379	Jacksonville	FL		06/09/2022	8.000	107,300		147,000
P5220721474	Temple	TX		09/21/2022	8.990	351,062		435,000
A980164	Seattle	WA		06/15/2022	7.500		42,500	935,000
A430586	Lakewood	OH		06/14/2022	8.000		71,900	1,175,000
R2004958174	Winder	GA		08/17/2022	4.150	294,205		330,567
A210291	Richmond	VA		06/22/2022	8.000		80,960	251,000
P2009024805	Las Vegas	NV		09/07/2022	6.750	475,763		590,000
A920793	Temecula	CA		09/15/2022	8.500	260,500		500,000
P2009023899	Oakland	CA		07/27/2022	5.375	560,857		1,100,000
A321257	Saint Petersburg	FL		08/18/2022	8.500		37,900	900,000
P8220500003	Cottonwood Heights	UT		08/10/2022	6.500	275,913		636,666
A660112	Wichita	KS		06/07/2022	8.750	44,400		90,000
P2009024785	Star	ID		09/21/2022	7.250	310,257		509,000
P2009024607	Bridgeville	DE		08/24/2022	8.125	276,483		353,000
P2009024602	Tacoma	WA		09/21/2022	6.875	457,542		615,000
A920887	Vista	CA		09/15/2022	8.625	463,795		525,000
A430708	Cleveland	OH		08/11/2022	9.750	57,750		85,000
A830018	Priest River	ID		06/09/2022	8.250	171,000		230,000
A271231	Charlotte	NC		06/29/2022	7.500	409,500		527,000
P4220620387	Floyd	VA		09/07/2022	7.990	488,770		600,000
P5220821721	Bass Lake	CA		09/21/2022	8.625	306,452		350,000
P2009024686	Waterford	CA		08/10/2022	7.990	308,792		400,000
P8220500006	San Francisco	CA		08/10/2022	6.500	716,425		2,028,436
A210369	Richmond	VA		08/11/2022	9.250	175,000		265,000
A850462	Chandler	AZ		08/11/2022	9.125	314,500		370,000
P2009024174	Wallingford	CT		07/13/2022	7.750	250,089		300,000
R2004957904	Conroe	TX		07/07/2022	3.920	253,019		284,291
A920269	La Jolla	CA		06/29/2022	7.750		17,500	5,300,000
A271193	Mooresville	NC		06/15/2022	7.250	368,000		430,000
P2009024563	Hayward	CA		08/10/2022	6.990	255,727		410,000
P2009023990	Merced	CA		07/13/2022	7.750	157,479		350,000
A920348	Los Angeles	CA		06/09/2022	8.750	792,500		1,400,000
A303435	Jonesboro	GA		09/15/2022	8.500	117,300		138,000
P2009024501	Norwalk	CT		07/13/2022	8.875	395,572		505,000
R2004957991	Porter	TX		08/03/2022	3.920	234,409		263,381
P5220721322	Arlington	TX		09/21/2022	7.990	210,392		290,000
P2009024352	District Hts	MD		07/27/2022	8.250	169,888		190,000
A918591	Los Angeles	CA		08/15/2022	8.000		12,625	1,775,000
A920357	Sacramento	CA		06/10/2022	8.500	308,596	62,194	535,000
P2009024613	Alpharetta	GA		08/10/2022	7.990	402,459		465,000
P4220619868	Forest	VA		08/10/2022	6.250	250,660		302,000

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R2004958131	Orlando	FL		08/03/2022	3.910	371,796		417,748
P2009024569	Glendale	AZ		08/24/2022	8.625	333,964		429,000
P4220619752	Parkland	FL		08/24/2022	8.125	736,407		890,000
P4220821769	Ponte Vedra Beach	FL		09/21/2022	8.990	748,800		855,000
P4220721418	Kissimmee	FL		09/07/2022	7.625	263,534		325,000
A271337	Charlotte	NC		09/15/2022	8.500	205,200		250,000
R2004958303	Columbus	OH		09/14/2022	4.040	258,483		290,430
A370339	Clarksville	TN		06/02/2022	7.750	121,500		259,000
P5220317193	Taylorsville	KY		07/27/2022	6.875	459,281		579,000
A321004	Saint Petersburg	FL		06/27/2022	7.500		25,000	385,000
P5220721095	Tampa	FL		09/21/2022	7.990	463,176		600,000
A350247	Montgomery	AL		06/29/2022	7.750	117,530		150,000
P5220519439	Labelle	FL		07/27/2022	6.250	171,355		233,000
A170826	Hamilton	NJ		06/27/2022	8.750		50,000	378,000
P2009024077	Hurricane	UT		07/13/2022	6.875	527,745		679,000
R2004958079	Bartlett	TN		08/03/2022	4.660	287,751		323,316
A919506	Carlsbad	CA		07/07/2022	7.500		81,000	2,500,000
R2004958283	Covington	GA		09/14/2022	4.150	246,905		277,421
P5220619911	New Castle	DE		08/10/2022	8.875	267,800		325,000
R2004957963	Forney	TX		07/07/2022	3.880	327,397		367,862
A917743	Los Angeles	CA		07/28/2022	8.500		365,000	2,800,000
A370334	Clarkrange	TN		06/10/2022	9.000	132,400		240,000
R2004958191	Newnan	GA		08/17/2022	4.150	376,475		423,006
P4220620241	Cave Creek	AZ		08/24/2022	6.625	841,218		1,120,000
P5220518853	Conyers	GA		07/13/2022	6.875	288,638		400,000
P2009024829	Nesbit	MS		09/21/2022	6.750	361,431		460,000
P5220720568	Chicago	IL		09/07/2022	8.500	164,065		233,000
A730121	Oklahoma City	OK		09/15/2022	9.000	96,300		160,000
A850281	Phoenix	AZ		07/26/2022	9.000		82,182	1,680,000
A460247	Indianapolis	IN		06/01/2022	9.000		293	346,000
P2009024643	Midland	TX		08/10/2022	6.990	241,578		293,775
A918253	La Jolla	CA		06/01/2022	8.750		314,432	16,500,000
P5220721074	Ontario	CA		09/07/2022	7.375	552,694		950,000
A600498	Moline	IL		06/01/2022	7.500	115,619		155,000
A800121	Colorado Springs	CO		06/30/2022	9.250	198,000		325,000
P4220620417	San Carlos	CA		09/07/2022	6.625	1,292,564		2,800,000
A271271	Raleigh	NC		06/29/2022	7.500	332,000		405,000
R2004957858	Smithfield	NC		07/07/2022	4.090	268,880		302,112
A730096	Tulsa	OK		09/15/2022	9.125	112,500		150,000
R2004958277	Clermont	FL		08/31/2022	3.910	378,213		424,958
P5220519240	Intervale	NH		09/07/2022	6.375	287,199		611,000
P2009024587	Richmond	TX		07/27/2022	7.750	282,150		360,000
A920454	San Jose	CA		06/23/2022	7.500	1,147,500		1,330,000
A370336	Knoxville	TN		06/23/2022	7.500	182,700		275,000
A918239	Los Angeles	CA		06/17/2022	8.500		60,000	1,100,000
P2009024662	Palmdale	CA		08/10/2022	6.990	282,563		550,000
A800124	Peyton	CO		09/15/2022	9.750	270,000		480,000
P5220519358	Fort Worth	TX		08/10/2022	8.750	183,440		297,000
P5220518653	Houston	TX		07/13/2022	6.500	1,134,569		2,400,000
A920531	Fresno	CA		06/22/2022	8.000	170,000		300,000
A918032	Los Angeles	CA		06/01/2022	8.000		196,889	3,440,000
P4220720588	Falls Church	VA		08/24/2022	8.500	604,010		680,000
A881245	North Las Vegas	NV		09/15/2022	8.750	353,260		460,000
A270701	Charlotte	NC		06/01/2022	8.000		37,070	55,000
A920828	Sacramento	CA		09/15/2022	9.000	309,510		350,000
A271200	Charlotte	NC		08/11/2022	8.500	141,673		275,000
A919615	Huntington Beach	CA		07/11/2022	8.000		80,000	1,525,000
P2009024550	Newark	DE		08/24/2022	7.250	260,127		332,000
A918528	Los Angeles	CA		06/22/2022	8.000		10,800	2,250,001
A271172	Concord	NC		06/13/2022	7.250	312,000		420,000
A920320	Yorba Linda	CA		06/03/2022	7.750	766,935		1,150,000
A970066	Portland	OR		06/06/2022	8.250	733,275		935,000
A920705	Sacramento	CA		08/11/2022	9.000	309,500		460,000
A630536	Lee'S Summit	MO		08/11/2022	8.625	213,750		275,000
R2004958034	Oakland	TN		08/03/2022	4.660	307,721		345,754

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P2009024924	Hesperia	CA		09/21/2022	7.625	310,259		435,000
R2004958251	Kissimmee	FL		08/31/2022	3.910	360,068		404,571
P4220720563	Pembroke Pines	FL		09/07/2022	8.875	648,423		730,000
A920721	Monterey Park	CA		08/11/2022	8.625	712,500		1,025,000
P2009024107	Howard	PA		07/27/2022	6.990	219,908		325,000
R2004957957	Tavares	FL		07/07/2022	3.910	330,757		371,637
P2009024266	Clinton	CT		07/13/2022	7.125	266,784		320,000
A370350	Clarksville	TN		06/28/2022	8.000	242,010		390,000
A321383	Dunnellon	FL		06/24/2022	9.250	306,000		425,000
P2009024451	Indianapolis	IN		08/10/2022	8.125	349,965		416,000
R2004958093	Hampton	GA		08/03/2022	4.150	350,598		393,930
R2004958127	Sorrento	FL		08/03/2022	3.910	354,010		397,764
P2009024303	Germantown	MD		07/13/2022	7.990	314,011		350,000
R2004958236	Oakland	TN		08/31/2022	4.660	291,266		327,265
P5220720671	Providence	RI		08/10/2022	6.890	288,158		350,000
P2009024695	Spring Branch	TX		08/10/2022	7.875	864,605		1,050,000
A920869	Escondido	CA		09/15/2022	8.750	400,500		700,000
P5220822056	Arizona City	AZ		09/21/2022	9.250	247,319		339,900
P2009024743	Chicago	IL		09/07/2022	8.625	237,106		285,000
R2004958124	Spring	TX		08/03/2022	3.920	274,284		308,184
P2009024707	Mays Landing	NJ		08/24/2022	9.250	284,093		320,000
P2009024196	Landover	MD		07/13/2022	7.500	249,637		285,000
A920361	Yucca Valley	CA		06/15/2022	7.750	203,000		310,000
P2009024664	Roselle Park	NJ		08/10/2022	8.250	255,277		311,000
P5220620216	Pensacola	FL		08/10/2022	8.250	218,103		335,000
R2004957968	Indianapolis	IN		07/07/2022	3.830	215,428		242,054
P5220721219	Corona	CA		09/07/2022	8.500	505,988		670,000
A920716	East Los Angeles	CA		08/11/2022	8.625	630,000		725,000
A918375	Sacramento	CA		08/15/2022	8.500		71,000	1,720,000
P2009024673	Ft Lauderdale	FL		08/24/2022	8.375	389,334		460,000
A303349	Carrollton	GA		06/29/2022	7.500	76,500		130,000
A919974	Perris	CA		06/07/2022	8.000	194,500	10,000	440,000
A881203	Las Vegas	NV		08/11/2022	7.750	1,045,924		1,500,000
A920841	Los Angeles	CA		09/15/2022	8.625	472,235		575,000
P2009023898	New Brunswick	NJ		07/13/2022	8.375	157,012		200,000
A920681	San Diego	CA		08/11/2022	9.500	882,900		1,550,000
P5220620294	Naples	FL		08/10/2022	7.990	343,763		445,000
R2004958143	Valrico	FL		08/03/2022	3.940	397,634		446,780
A920666	Whittier	CA		08/11/2022	9.500	522,000		600,000
P4220317256	Land O Lakes	FL		08/10/2022	8.990	495,945		540,000
A980256	Sammamish	WA		08/11/2022	7.750	1,036,800	54,000	1,800,000
P5220620327	Lavista	NE		08/24/2022	8.990	253,796		270,000
A920591	San Diego	CA		06/29/2022	7.750	803,000	66,000	1,285,000
P5220519426	Kissimmee	FL		08/24/2022	7.500	309,236		425,000
A920840	Sacramento	CA		09/15/2022	8.625	300,000		385,000
A730110	Tulsa	OK		09/15/2022	9.125	91,000		140,000
P2009024351	Vallejo	CA		07/13/2022	7.625	416,279		500,000
P2009024752	Vancouver	WA		08/24/2022	8.990	353,524		406,000
P2009024621	Herriman	UT		08/10/2022	8.375	345,608		396,000
P2009024750	Chesterfield	VA		08/24/2022	9.990	564,050		759,000
P8220500007	Oakland	CA		08/10/2022	7.500	374,739		475,000
P2009024474	Brighton	CO		07/27/2022	7.750	512,944		696,000
A303325	Riverdale	GA		06/30/2022	7.250	60,000		120,000
A920595	Oceanside	CA		08/11/2022	7.750	700,000		970,000
A920561	Lancaster	CA		06/27/2022	8.000	244,000		330,000
R2004958050	Peoria	AZ		08/03/2022	3.710	486,827		546,997
P5220720851	Ben Lomond	CA		09/21/2022	8.250	1,065,900		1,200,000
A980244	Seattle	WA		06/24/2022	7.500	918,000		1,214,000
A800090	Denver	CO		07/01/2022	7.500		493	1,150,000
P5220721382	Flushing	NY		09/07/2022	7.000	543,499		1,000,000
P5220721106	Phoenix	AZ		09/07/2022	8.500	176,538		350,000
P2009024736	Hagerstown	MD		08/24/2022	8.125	243,355		300,000
P2009024620	Delran	NJ		08/10/2022	8.875	310,628		370,000
P4220620488	Taylors	SC		09/07/2022	6.875	165,543		250,000
P2009024310	Spring Valley	CA		08/10/2022	6.625	443,987		750,000

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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
P5220518914	ORANGE BEACH	AL		07/13/2022	7.750	352,035		455,000
P2009024323	South Jordan	UT		07/13/2022	7.500	422,170		580,000
P5220821640	Broken Bow	OK		09/21/2022	7.250	1,239,591		1,660,000
P2009024570	Panorama City	CA		08/10/2022	7.125	564,016		710,000
A881183	Las Vegas	NV		06/10/2022	7.500	450,000		592,000
A918476	San Diego	CA		06/14/2022	7.000		183,000	1,300,000
P2009024374	Portland	OR		08/24/2022	6.750	344,365		520,000
A920397	Sunol	CA		06/21/2022	9.250	216,517	32,606	800,000
A850386	Scottsdale	AZ		07/01/2022	8.000		44,947	1,550,000
P4220518861	Norco	CA		07/13/2022	6.500	891,000		1,220,000
A920446	Twentynine Palms	CA		06/15/2022	7.500	202,500		310,000
A920790	Elk Grove	CA		09/15/2022	8.500	493,200		580,000
A918785	Los Angeles	CA		06/16/2022	8.000		39,250	1,800,000
P2009024388	Wilmington	DE		07/13/2022	7.750	256,473		285,000
P2009023879	Barstow	CA		08/10/2022	5.375	133,864		225,000
P2009024326	Moorestown	NJ		07/27/2022	7.250	271,729		327,000
A271241	Clemmons	NC		06/16/2022	7.500	260,000		320,000
A920002	Murrieta	CA		06/14/2022	8.500	450,000		620,000
A321387	Jacksonville	FL		06/21/2022	8.000	331,700		410,000
P2009024657	Visalia	CA		08/24/2022	8.125	156,750		272,000
P5220619680	Chapel Hill	NC		08/10/2022	8.375	373,065		515,000
A881148	Las Vegas	NV		06/16/2022	7.250	1,454,852		1,990,000
P2009024612	Brighton	CO		08/24/2022	9.125	347,800		715,000
R2004957890	Memphis	TN		08/17/2022	4.660	301,431		338,686
R2004957994	Fortville	IN		08/03/2022	3.830	309,722		348,002
R2004957952	Smyrna	TN		07/07/2022	4.150	380,202		427,193
P2009024145	Haines City	FL		07/13/2022	7.375	308,179		346,000
P5220317676	Tampa	FL		07/27/2022	6.990	243,173		290,000
P2009024345	Marlton	NJ		07/27/2022	9.250	300,678		390,000
R2004958204	Spring Hill	FL		08/31/2022	3.940	413,059		464,111
P2009024138	Cary	NC		07/27/2022	6.375	867,825		1,786,000
R2004957931	Charlotte	NC		07/07/2022	4.120	344,875		387,500
A881200	North Las Vegas	NV		06/24/2022	7.500	189,000		340,000
P5220720634	Ormond Beach	FL		09/07/2022	7.625	221,450		365,000
P5220821754	Jacksonville	FL		09/21/2022	6.990	238,077		390,000
P2009024220	Antioch	CA		07/13/2022	7.875	434,166		555,000
A920728	Oceanside	CA		09/15/2022	8.500	406,200		458,000
R2004958134	Cordova	TN		08/03/2022	4.660	276,125		310,253
A920712	San Diego	CA		08/11/2022	8.500	765,000		1,225,000
A919856	Los Angeles	CA		06/07/2022	8.000		79,962	1,810,000
A321340	Tarpon Springs	FL		06/08/2022	7.750	195,000		257,000
P5220720705	Panama City Beach	FL		09/21/2022	8.990	435,968		524,000
P2009024027	Flower Mound	TX		07/13/2022	6.375	460,683		750,000
P4220619947	Austin	TX		08/24/2022	6.625	127,170		350,000
A918269	North Hollywood	CA		06/15/2022	7.500		40,000	925,000
P4220619929	Discovery Bay	CA		08/24/2022	6.990	1,716,745		2,519,000
R2004958235	Charlotte	NC		08/31/2022	4.120	244,745		274,994
A920843	Danville	CA		09/15/2022	8.500	1,215,000		1,655,000
R2004958355	Apopka	FL		09/28/2022	3.910	270,289		303,695
P2009024425	YORKTOWN	VA		08/10/2022	8.125	675,072		821,600
A920305	Los Angeles	CA		06/14/2022	8.250	214,400		2,000,001
A920645	Culver City	CA		09/15/2022	10.000	909,000		1,025,000
A303407	Savannah	GA		09/15/2022	9.375	137,883		182,302
A881195	Boulder City	NV		08/11/2022	7.500	306,000		380,000
A303396	Savannah	GA		09/15/2022	9.375	99,444		133,000
R2004957982	Memphis	TN		07/07/2022	4.660	264,413		297,093
A919500	Garden Grove	CA		08/17/2022	8.500		25,000	1,100,000
R2004958043	Mesa	AZ		08/03/2022	3.710	439,001		493,260
P2009024839	Tolland	CT		09/21/2022	9.250	438,672		528,000
A917640	San Diego	CA		06/01/2022	8.500		10,995	3,610,000
P2009024914	Cockeysville	MD		09/21/2022	8.750	751,400		900,000
P4220721173	Ambler	PA		09/07/2022	8.250	722,288		840,000
P5220721410	Victorville	CA		09/07/2022	6.990	209,357		379,000
A881202	Las Vegas	NV		08/11/2022	7.750	1,160,000		1,450,000
A919433	Huntington Beach	CA		07/05/2022	8.500		53,500	1,350,000

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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
A210351	Portsmouth	VA		06/06/2022	8.500	108,720		160,000
P2009024534	Irvington	NJ		07/27/2022	8.990	200,836		345,000
P5220519155	Sebring	FL		08/24/2022	7.875	395,036		505,000
P2009024356	Spring Branch	TX		08/24/2022	6.875	300,483		370,000
P2009023912	Cherry Hill	NJ		07/13/2022	6.990	208,493		235,000
A919310	Oakland	CA		07/08/2022	8.500		74,500	820,000
A918208	Hidden Hills	CA		06/01/2022	8.500		1,529,935	18,000,000
A920164	Azusa	CA		06/13/2022	8.250	441,000		650,000
A918715	Murrieta	CA		07/08/2022	8.000		191,000	9,035,500
A919282	La Jolla	CA		06/07/2022	7.500		83,000	5,600,000
A321438	Tampa	FL		09/15/2022	9.750	352,500		470,000
A460275	Fort Wayne	IN		06/24/2022	9.000	100,800		144,000
A271278	Maysville	NC		08/11/2022	8.000	180,000		235,000
A321410	Miami Beach	FL		08/11/2022	8.750	4,878,119		7,000,000
P5220418206	San Anselmo	CA		07/13/2022	6.750	1,273,211		1,995,000
R2004958167	La Vergne	TN		08/17/2022	4.150	366,581		411,889
A271134	Claremont	NC		08/11/2022	8.250	1		25,000
R2004958353	Leesburg	FL		09/28/2022	3.910	374,152		420,396
P2009024754	Corpus Christi	TX		08/24/2022	9.875	378,189		406,000
A630484	Independence	MO		08/29/2022	7.250		89,586	180,000
P2009024453	Oxon Hill	MD		08/24/2022	7.500	268,507		301,000
P5220418427	Stone Mountain	GA		07/13/2022	8.125	115,655		146,000
A920581	Newark	CA		06/30/2022	9.000	802,000	80,000	1,275,000
A920143	Sherman Oaks	CA		06/01/2022	8.750	1,020,000		1,475,000
P2009024599	Sunrise Beach	MO		09/07/2022	7.375	1,373,927		1,500,000
P2009024089	San Jose	CA		07/13/2022	6.125	1,029,310		1,450,000
R2004958331	Memphis	TN		09/28/2022	4.660	244,955		275,230
R2004958268	Atlanta	GA		08/31/2022	4.150	346,036		388,805
A271208	Greensboro	NC		06/14/2022	7.500	264,000		325,000
A730100	Tulsa	OK		08/11/2022	9.125	105,000		140,000
A321334	Panama City	FL		06/10/2022	8.500	188,100		255,000
P2009024628	Chicago	IL		08/24/2022	7.990	246,715		
A150266	Norristown	PA		08/11/2022	7.750	291,240		363,000
P5220417958	Macon	GA		07/27/2022	6.500	174,473		230,000
A920644	Fresno	CA		08/11/2022	8.500	217,350		306,000
A920490	Fresno	CA		06/22/2022	8.000	238,000		329,000
A980154	Seattle	WA		07/06/2022	7.500		40,500	1,425,000
R2004958314	Deland	FL		09/14/2022	3.910	283,177		318,176
A303429	Columbus	GA		09/15/2022	8.500	131,250		175,000
A600502	Homewood	IL		09/15/2022	8.250	247,500		330,000
A321452	Parrish	FL		09/15/2022	9.000	354,600		485,000
A430710	Euclid	OH		09/15/2022	9.500	155,000		220,000
A919852	Poway	CA		06/24/2022	7.750	536,500	51,000	950,000
P2009024010	Des Plaines	IL		08/10/2022	7.875	165,858		215,000
A920017	Tarzana	CA		06/16/2022	8.000	1,866,735	12,445	4,350,000
P2009024828	Teaneck	NJ		08/24/2022	7.625	655,539		820,000
A917945	Los Angeles	CA		06/29/2022	8.500		213,000	699,000
A920750	Torrance	CA		08/11/2022	8.750	506,250		900,000
R2004957925	San Antonio	TX		07/07/2022	3.750	327,718		368,222
P2009024556	Keiso	WA		09/07/2022	7.500	247,776		330,000
A918628	Encino	CA		06/01/2022	8.000		446,868	2,950,000
A920814	Salinas	CA		09/15/2022	8.500	520,000		620,000
R2004958224	Murfreesboro	TN		08/31/2022	4.150	366,962		412,317
A320891	Gulfport	FL		06/30/2022	8.000		86,500	1,130,000
R2004958126	Land O Lakes	FL		08/03/2022	3.940	356,935		401,051
P5220720577	San Diego	CA		08/24/2022	7.500	349,806		1,325,000
R2004957985	Ruskin	FL		07/07/2022	3.940	364,644		409,712
P5220720686	Covington	KY		08/24/2022	8.500	285,285		385,000
P2009024503	Lusby	MD		08/10/2022	8.625	266,318		301,000
A630544	Blue Springs	MO		09/15/2022	9.500	210,600		236,625
A350212	Center Point	AL		06/01/2022	8.000		41,250	140,000
A919555	Novato	CA		06/24/2022	8.000		108,300	1,450,000
P5220821855	San Antonio	TX		09/21/2022	6.750	204,169		291,000
A918376	Compton	CA		08/15/2022	8.500		125,000	1,260,000
A920271	Palmdale	CA		08/11/2022	8.875	378,750		510,000

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P2009024466	Winton	CA		08/10/2022	8.500	226,539		343,000
P5220519003	Ponte Vedra	FL		08/10/2022	7.750	746,449		1,035,000
R2004958006	Kennesaw	GA		08/03/2022	4.150	286,742		322,182
A920624	Santa Clara	CA		08/11/2022	8.000	1,044,000		2,050,000
P5220519166	Jacksonville	FL		08/10/2022	8.250	442,848		650,000
P4220518823	Middleburg	FL		09/21/2022	8.750	342,783		420,000
A917289	Los Angeles	CA		07/07/2022	8.500		157,950	2,325,000
A210372	Virginia Beach	VA		09/15/2022	9.375	153,000		250,000
P2009024465	North St Paul	MN		07/13/2022	7.990	359,098		452,000
A918141	Santa Rosa	CA		07/13/2022	9.000		260,000	3,180,000
A918748	Sacramento	CA		06/29/2022	9.000	123,379	70,953	1,800,000
P2009024702	Bolingbrook	IL		09/07/2022	8.250	196,145		235,000
R2004957885	San Tan Valley	AZ		07/07/2022	3.710	377,987		424,704
A303427	Palmetto	GA		09/15/2022	8.500	57,750		77,000
P2009024826	Jonesboro	GA		09/07/2022	8.990	472,081		565,000
A321403	Jacksonville	FL		08/11/2022	8.125	170,000		260,000
P4220620386	Stone Mountain	GA		08/24/2022	8.875	1,554,960		1,860,000
R2004957920	Ruskin	FL		07/07/2022	3.940	385,542		433,193
P2009024730	Lincoln	NE		09/21/2022	6.990	343,292		455,000
P5220720554	Phoenix	AZ		09/21/2022	8.250	533,959		685,000
P5220721104	Phoenix	AZ		09/07/2022	7.990	203,803		350,000
A321289	Vero Beach	FL		07/01/2022	9.750		5,261	555,000
P5220720965	Cortland	IL		09/21/2022	7.125	210,185		260,000
P5220619665	Bonita Springs	FL		09/21/2022	8.250	488,681		594,000
P2009024412	Beltsville	MD		07/13/2022	7.990	409,181		455,000
R2004958033	Murfreesboro	TN		08/03/2022	4.150	367,702		413,148
R2004958081	Lawrenceville	GA		08/03/2022	4.150	275,394		309,432
R2004957900	Southaven	MS		07/07/2022	4.660	311,823		350,363
P2009024717	Pembroke Pines	FL		08/10/2022	7.625	776,470		943,000
P4220720780	Fort Lauderdale	FL		09/07/2022	6.750	1,731,169		2,145,000
P5220418622	MIAMI	FL		07/27/2022	7.375	943,749		1,200,000
A800122	Estes Park	CO		09/15/2022	8.750	460,000		520,000
P5220619663	Sarasota	FL		08/10/2022	8.250	564,852		747,000
A881204	Las Vegas	NV		08/11/2022	7.750	704,481		1,000,000
A350210	Jemison	AL		06/01/2022	8.000		1,654	170,000
R2004958279	Davenport	FL		09/14/2022	3.910	365,407		410,570
A920177	Fairfield	CA		06/24/2022	8.000		52,000	725,000
A630546	Springfield	MO		09/15/2022	9.625	104,400		150,000
P5220619633	Apple Valley	MN		08/10/2022	7.875	208,431		270,000
A850378	Scottsdale	AZ		08/18/2022	8.000		66,350	1,200,000
A919494	Los Angeles	CA		06/01/2022	8.500		606,192	9,700,000
R2004958265	Conroe	TX		08/31/2022	3.920	252,741		283,979
P2009024181	Garfield	NJ		08/24/2022	8.250	470,627		565,000
A919180	Vacaville	CA		06/01/2022	8.500		124,875	925,000
P5220418602	Corpus Christi	TX		07/13/2022	6.375	601,900		994,000
P2009024447	Phoenix	AZ		07/27/2022	8.750	379,072		400,000
P5220720666	Silver Spring	MD		09/07/2022	7.875	1,412,448		1,700,000
A321335	Winter Garden	FL		07/20/2022	7.750		60,550	337,000
A918761	Los Angeles	CA		06/01/2022	8.000		285,816	4,250,000
P2009023625	Torrance	CA		08/10/2022	5.875	361,463		500,000
R2004958027	Ruskin	FL		08/03/2022	3.940	371,502		417,418
P5220720665	Pawtucket	RI		08/10/2022	6.955	331,624		430,000
P4220519454	Lewisville	TX		09/21/2022	7.625	272,020		335,000
R2004958049	Mesa	AZ		08/03/2022	3.710	442,100		496,742
A751056	Killeen	TX		08/11/2022	9.125	125,250		180,000
P5220620395	Sanger	TX		08/10/2022	7.375	379,781		425,000
A290145	Columbia	SC		09/15/2022	9.000	96,922		165,000
A600500	Libertyville	IL		09/15/2022	8.250	468,750		625,000
R2004957909	Gilbert	AZ		07/07/2022	3.710	466,317		523,952
A730103	Oklahoma City	OK		08/11/2022	9.125	102,750		150,000
P5220620097	Charlotte	NC		08/24/2022	7.250	328,972		810,000
P5220519537	Davenport	FL		08/10/2022	7.375	587,600		723,000
A881198	Las Vegas	NV		06/28/2022	7.750	1,143,211		1,700,000
P5220619908	Mequon	WI		09/07/2022	8.990	535,526		575,000
R2004957970	Olive Branch	MS		07/07/2022	4.660	337,513		379,228

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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
P2009024795	San Antonio	TX		09/07/2022	7.990	267,748		345,000
P4220317546	Wimauma	FL		09/21/2022	7.875	307,464		475,000
P2009024098	Cedar Hill	TX		07/13/2022	7.750	239,623		303,000
A980261	Seattle	WA		09/15/2022	8.500	546,798		1,000,000
P2009024493	Washington	DC		08/10/2022	6.750	359,842		780,000
R2004958004	Riverview	FL		08/03/2022	3.940	389,997		438,199
P2009023794	Katy	TX		07/27/2022	5.875	589,465		725,000
P2009024543	Cary	IL		08/10/2022	6.990	244,047		340,000
A190041	Newark	DE		09/15/2022	9.750	162,000		250,000
P2009024546	Plainfield	IL		07/27/2022	7.750	284,240		320,000
A920565	San Diego	CA		06/24/2022	7.750	460,000		580,000
A919608	San Diego	CA		06/03/2022	7.500		24,000	2,150,000
A321421	Jacksonville	FL		08/11/2022	8.625	181,300		250,000
A850416	Phoenix	AZ		08/11/2022	7.500	506,598		800,000
P5220519007	Palm Springs	CA		07/13/2022	7.125	942,295		1,525,000
A918855	Los Angeles	CA		06/01/2022	8.000		140,982	4,200,000
P5220720559	Burnsville	NC		08/24/2022	7.750	278,192		505,000
A920654	Clovis	CA		08/11/2022	8.625	270,000		335,000
A917955	Reseda	CA		07/14/2022	8.500		105,400	935,000
A918415	Los Angeles	CA		06/01/2022	8.000		382,143	4,000,000
P2009024160	Valley Center	CA		08/24/2022	6.990	879,962		1,000,000
A920505	Menifee	CA		06/16/2022	9.000	283,000	27,000	420,000
P5220822011	Washington	DC		09/21/2022	7.750	970,340		1,280,000
P2009024291	Falls Church	VA		07/13/2022	7.875	584,535		650,000
A920260	Los Angeles	CA		06/01/2022	8.250	586,500		790,000
P5220518919	Nampa	ID		07/13/2022	7.875	853,505		920,000
A920474	San Rafael	CA		06/16/2022	7.500	1,125,000	120,000	2,000,000
A270332	Hickory	NC		06/01/2022	9.000		2,547	300,000
A870031	Rio Rancho	NM		08/11/2022	9.750	156,600		235,000
P2009024186	Northglenn	CO		08/24/2022	7.375	484,675		555,000
A271295	Charlotte	NC		08/11/2022	8.500	213,750		245,000
A290121	Belton	SC		06/03/2022	9.000	76,000		140,000
P2009024410	South Elgin	IL		08/10/2022	7.990	225,101		252,000
A800125	Peyton	CO		09/15/2022	9.500	371,757		1,180,000
R2004957850	Bacliff	TX		07/07/2022	3.920	232,401		261,125
R2004957903	Lancaster	TX		07/07/2022	3.880	302,574		339,971
R2004958176	Valrico	FL		08/17/2022	3.940	326,388		366,728
P5220619739	Yorba Linda	CA		08/10/2022	7.250	1,147,269		1,385,000
A920367	Murrieta	CA		06/02/2022	8.750	427,500		560,000
P5211115025	Miramar	FL		08/10/2022	4.750	303,725		433,000
P2009024746	Frisco	TX		08/24/2022	7.375	469,866		651,050
P2009024332	Woodford	VA		07/27/2022	7.625	279,792		320,000
P2009024670	Carteret	NJ		08/24/2022	8.875	427,688		472,000
A920178	South Pasadena	CA		09/15/2022	9.000	1,623,032		2,700,000
P2009024658	Puyallup	WA		09/07/2022	7.500	553,566		600,000
R2004958059	Chandler	AZ		08/03/2022	3.710	445,512		500,574
A919087	Los Angeles	CA		06/01/2022	7.500		262,514	2,800,000
A271268	Charlotte	NC		08/11/2022	9.500	8,001		60,000
P2009023985	Isalmorada	FL		07/13/2022	5.750	2,085,194		2,600,000
P2009024401	Marengo	IL		09/07/2022	7.625	305,139		371,000
P5220418444	Farmington	MI		07/13/2022	7.990	126,972		185,000
P2009024287	Wilmington	NC		08/10/2022	8.250	232,518		295,000
A919795	San Marcos	CA		06/16/2022	7.000		118,500	1,700,000
A880906	Las Vegas	NV		08/11/2022	7.000		200,094	2,350,000
A920678	Anaheim	CA		08/11/2022	8.625	514,780		600,000
P2009024665	Houston	TX		08/10/2022	7.500	191,647		265,000
R2004958071	Sorrento	FL		08/03/2022	3.910	350,323		393,621
A270702	Charlotte	NC		06/01/2022	8.000		84,249	385,000
A920495	Poway	CA		06/28/2022	10.000	900,000		1,250,000
A270700	Charlotte	NC		06/01/2022	8.000		99,475	414,000
A920809	Oceanside	CA		09/15/2022	8.750	732,784		831,050
P5220721380	Leland	NC		09/07/2022	6.795	348,505		480,000
A920589	Corona	CA		08/11/2022	9.000	603,000		730,000
A920882	Sacramento	CA		09/15/2022	9.000	605,444		725,000
R2004957972	Buckeye	AZ		07/07/2022	3.710	392,736		441,276

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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
A271054	Mills River	NC		06/09/2022	9.000		245,985	1,200,000
P2009024370	Orlando	FL		07/13/2022	7.125	302,488		363,000
A919321	Culver City	CA		08/11/2022	8.500	938,771		1,500,000
P5220417955	Macon	GA		07/27/2022	6.500	163,665		240,000
A303367	East Point	GA		08/11/2022	8.500	68,000		80,000
A321422	Jacksonville	FL		08/11/2022	8.625	112,500		140,000
P2009024520	Gaithersburg	MD		08/10/2022	6.750	289,206		410,000
A918207	Hidden Hills	CA		06/01/2022	8.500		1,254,020	19,500,000
R2004958221	Sanford	FL		08/31/2022	3.910	371,377		417,277
P2009024899	Chesterfield	VA		09/21/2022	8.990	264,888		304,000
R2004958092	Denton	TX		08/03/2022	3.880	314,501		353,372
A290142	Spartanburg	SC		09/15/2022	8.500	44,575		50,000
A916956	Pacific Palisades	CA		06/01/2022	8.500		67,652	3,770,000
P5220721147	Science Hill	KY		09/07/2022	8.375	90,125		127,000
A919659	Los Angeles	CA		06/01/2022	8.000	2,811,575		13,000,000
P2009024165	Washington	DC		07/13/2022	7.750	286,055		342,000
A915954	Reseda	CA		07/14/2022	10.000		23,100	820,000
P2009024217	Phoenix	AZ		07/13/2022	6.375	253,901		372,000
A980172	Seattle	WA		06/01/2022	7.500		239,732	2,190,000
A303327	Conyers	GA		06/07/2022	7.250	142,800		331,000
P5220519113	Rockport	TX		09/07/2022	7.125	158,860		700,000
P2009024713	Manteca	CA		08/10/2022	7.875	699,918		800,000
A920668	Los Angeles	CA		09/15/2022	9.250	450,000		692,000
P2009024175	South Amboy	NJ		07/13/2022	8.250	338,009		436,000
P2009023975	Pompano Beach	FL		07/13/2022	6.990	330,833		375,000
A918481	Malibu	CA		06/23/2022	7.000		425,126	11,400,000
A850384	Tempe	AZ		06/27/2022	8.000		26,000	540,000
A920394	Los Angeles	CA		06/02/2022	8.750	637,500		865,000
R2004958218	Queen Creek	AZ		08/31/2022	3.710	456,526		512,950
P5220720564	Leander	TX		08/24/2022	8.990	1,232,425		1,500,000
P4220518803	Santa Rosa Beach	FL		07/13/2022	6.990	410,339		450,000
P4220721391	Sedalia	CO		09/21/2022	8.375	431,600		568,000
R2004958259	Ruskin	FL		08/31/2022	3.940	378,069		424,797
P4220619629	Tampa	FL		08/10/2022	7.125	672,075		725,000
A210358	Richmond	VA		06/02/2022	8.250	15,442	84,525	272,500
P5220721066	Guyton	GA		09/21/2022	8.875	284,240		340,000
A881201	Las Vegas	NV		06/24/2022	7.500	328,500		419,000
A919925	San Diego	CA		07/26/2022	7.500		18,000	1,450,000
P2009024180	Sterling	VA		07/13/2022	7.250	473,093		640,000
A881229	Pahrump	NV		09/15/2022	10.250	155,250		350,000
P5220619718	Plano	TX		08/10/2022	6.625	523,240		615,000
A920819	Citrus Heights	CA		09/15/2022	8.625	270,000		342,000
P5220720734	Bakersfield	CA		09/07/2022	8.500	217,360		307,000
R2004957969	Holly Springs	NC		07/07/2022	4.090	336,732		378,350
R2004958232	Southaven	MS		08/31/2022	4.660	311,368		349,852
A321038	Bradenton	FL		07/08/2022	8.000		33,500	350,000
A920838	Orange	CA		09/15/2022	8.500	733,500		980,000
A917750	Reseda	CA		07/28/2022	7.500		90,000	1,000,000
P2009024470	Meriden	CT		09/07/2022	7.990	204,173		330,000
P2009024811	New Prt Rchy	FL		09/07/2022	7.875	462,857		600,000
A850447	Phoenix	AZ		06/02/2022	7.500	469,221	2,933	825,000
P2009024126	Portland	OR		07/13/2022	6.125	345,508		425,000
P2009024483	Gaithersburg	MD		07/13/2022	7.990	319,519		360,000
R2004957845	Dallas	NC		07/07/2022	4.120	309,797		348,087
A271289	Richlands	NC		08/11/2022	8.750	180,000		208,000
A916208	Los Angeles	CA		06/06/2022	9.500		90,000	1,850,000
A800111	Denver	CO		06/21/2022	7.500	681,423	68,597	2,940,000
A303431	Lagrange	GA		09/15/2022	8.500	66,300		78,000
A920382	Rialto	CA		06/10/2022	7.250	378,000	48,000	575,000
A210337	Richmond	VA		06/24/2022	8.000		104,180	250,000
P2009024353	Summerville	SC		07/13/2022	8.125	386,206		430,000
R2004957863	Houston	TX		07/07/2022	3.920	255,119		286,650
A920791	Fullerton	CA		09/15/2022	8.500	250,000		675,000
P2009024523	Parker	CO		08/10/2022	6.750	528,644		1,010,000
P2009021887	Aurora	CO		07/15/2022	6.125		11,866	2,900,000

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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
P5220418060	Naples	FL		07/13/2022	6.250	374,113		730,000
P2009024614	Denver	CO		09/07/2022	8.250	161,558		540,000
P5220317782	Dallas	TX		07/13/2022	7.125	387,014		680,000
P4220619630	Stockton	CA		08/10/2022	7.990	560,120		670,000
A920774	Fresno	CA		09/15/2022	8.625	304,200		420,000
A920400	Pittsburg	CA		06/03/2022	8.000	348,750		560,000
A881235	Elko	NV		09/15/2022	10.750	159,000		240,000
P5220720764	Canton	TX		09/21/2022	8.250	287,872		346,000
P5220620250	Garland	TX		08/24/2022	8.625	433,158		525,000
A303298	Rossville	GA		07/19/2022	7.500		56,000	188,000
A271264	Kannapolis	NC		08/11/2022	9.500	10,953	91,568	135,000
P2009023991	West Milford	NJ		07/27/2022	6.375	361,361		471,725
R2004958019	Cartersville	GA		08/03/2022	4.150	288,258		323,885
P2009024075	Downey	CA		07/13/2022	7.375	623,347		715,000
R2004958133	Acworth	GA		08/03/2022	4.150	349,940		393,191
P5220720801	Arlington	TX		09/21/2022	7.500	278,661		390,000
A271244	Charlotte	NC		06/27/2022	7.500	284,000		410,000
P4220519187	Loxahatchee	FL		07/27/2022	7.500	652,996		755,000
A918262	La Quinta	CA		07/29/2022	8.000		293,110	3,750,000
A271336	Raleigh	NC		08/11/2022	8.500	266,250		303,187
A920208	Modesto	CA		06/02/2022	7.250	252,000		390,000
P5220619840	Mims	FL		08/24/2022	8.375	593,560		710,000
R2004958356	Smithfield	NC		09/28/2022	4.090	317,691		356,956
A321256	Jacksonville	FL		06/03/2022	7.500	180,833	7,250	315,000
P2009024183	Chowchilla	CA		08/10/2022	7.375	335,809		405,000
P2009024406	Crystal Lake	IL		07/27/2022	7.990	239,353		265,000
R2004958305	Rockwall	TX		09/14/2022	3.880	289,045		324,770
P2009024650	Bridgeton	NJ		08/24/2022	8.125	221,085		255,000
R2004958113	Tomball	TX		08/03/2022	3.920	255,621		287,215
A303293	Temple	GA		06/23/2022	8.500		37,338	252,000
A271177	Charlotte	NC		06/06/2022	7.250	260,000		391,000
P2009024753	Kent	WA		09/07/2022	9.500	597,840		675,000
R2004958165	Forney	TX		08/17/2022	3.880	328,268		368,841
R2004958250	Lady Lake	FL		08/31/2022	3.910	337,274		378,959
A920419	Los Angeles	CA		06/23/2022	8.000	955,250	49,213	1,550,000
R2004957917	Fate	TX		07/07/2022	3.880	355,536		399,479
R2004957887	Lawrenceville	GA		07/07/2022	4.150	318,875		358,287
R2004958227	Murfreesboro	TN		08/31/2022	4.150	357,552		401,744
P5220821682	Lakeway	TX		09/21/2022	8.990	945,360		1,065,000
A920486	Los Angeles	CA		09/15/2022	8.750	1,170,000		1,900,000
R2004957852	Gastonia	NC		07/07/2022	4.120	280,929		315,651
R2004958308	Palmetto	GA		09/14/2022	4.150	348,326		391,378
P2009024712	Pikesville	MD		08/10/2022	8.875	231,877		290,000
R2004957876	Aurora	CO		07/07/2022	3.750	526,534		591,611
R2004957940	Memphis	TN		07/07/2022	4.660	327,856		368,378
P4220620443	Asheville	NC		08/24/2022	7.500	273,047		355,000
A630530	Grandview	MO		08/11/2022	8.750	125,730		240,000
P5220619614	Kissimmee	FL		08/10/2022	6.625	433,502		535,000
R2004958294	Rockmart	GA		09/14/2022	4.150	270,826		304,299
A920758	Lancaster	CA		09/15/2022	8.875	226,800		255,000
A321194	Destin	FL		08/11/2022	8.750	1,280,000		1,600,000
R2004958046	Murfreesboro	TN		08/03/2022	4.150	367,335		412,736
A210338	Richmond	VA		06/22/2022	8.000		148,610	330,000
R2004958021	Wesley Chapel	FL		08/03/2022	3.940	371,873		417,835
A920264	Menlo Park	CA		08/11/2022	7.500	1,783,267		2,400,000
A920626	Vallejo	CA		09/15/2022	8.000	324,000		395,000
R2004958128	Plant City	FL		08/03/2022	3.940	343,221		385,642
A271269	Maiden	NC		08/11/2022	9.500	1		20,000
P2009024472	East Haven	CT		08/10/2022	7.250	179,926		230,000
A920011	Merced	CA		08/11/2022	9.000	144,000		206,000
P5220519547	Miami	FL		08/10/2022	6.990	218,304		412,000
P4220519259	Sunrise	FL		07/27/2022	6.750	107,217		143,000
A920558	San Francisco	CA		08/11/2022	8.500	1,699,789		2,450,000
P4220619943	Austin	TX		08/10/2022	6.625	130,810		335,000
A600505	Mokena	IL		09/15/2022	8.250	300,000		400,000

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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
P2009024861	San Diego	CA		09/07/2022	6.875	1,199,136		2,000,000
P2008802562	La Habra Heights	CA		07/15/2022	3.990		1,060	780,000
P2009024696	Belleville	NJ		08/10/2022	8.125	385,997		500,000
P2009024515	Miami	FL		08/10/2022	7.500	774,592		995,000
P4220720865	Jacksonville	FL		09/21/2022	8.750	550,715		620,000
P2009024328	Cinnaminson	NJ		07/13/2022	7.875	358,864		400,000
P5220418330	Wilkes Barre	PA		07/13/2022	7.500	110,658		154,000
R2004958238	Marana	AZ		08/31/2022	3.710	342,370		384,685
R2004958243	Brandon	FL		08/31/2022	3.940	389,606		437,759
R2004958171	Mesa	AZ		08/17/2022	3.710	389,135		437,230
P4220619744	Grand Rapids	MI		08/10/2022	9.625	135,960		165,000
A918901	Los Angeles	CA		06/01/2022	7.500		67,815	3,650,000
A271203	Concord	NC		06/29/2022	7.250	306,000		425,000
A210329	Richmond	VA		06/16/2022	8.000	146,578	17,262	240,000
P4220317348	Davenport	FL		07/13/2022	6.875	413,586		638,000
R2004957976	Queen Creek	AZ		07/07/2022	3.710	475,994		534,825
A920473	South San Francisco	CA		06/23/2022	7.500	1,395,000		2,100,000
P5220518794	Vista	CA		09/07/2022	8.500	849,750		1,100,000
A920544	La Mesa	CA		06/27/2022	9.375	460,475		1,600,000
A630534	Grandview	MO		06/28/2022	8.750	148,500		230,000
P2009024317	Stafford	VA		07/13/2022	7.875	176,376		198,000
A430701	Cleveland Heights	OH		06/06/2022	8.250	106,144		1,900,000
P5220418620	Austin	TX		07/27/2022	6.625	849,635		1,476,000
P4220720715	Hickory	NC		08/24/2022	9.250	129,319		138,000
P5220518834	Bella Vista	AR		07/27/2022	9.375	184,870		265,000
A919165	Los Angeles	CA		06/10/2022	8.000		69,000	740,000
P5220620511	Knoxville	TN		08/24/2022	8.250	244,113		455,000
A920794	Los Angeles	CA		09/15/2022	9.750	2,737,500		3,175,000
P5220620390	Marina Del Rey	CA		09/21/2022	7.990	799,606		1,350,000
A920682	Madera	CA		08/11/2022	8.625	324,000		382,000
R2004957847	Green Valley	AZ		07/07/2022	3.710	333,452		374,665
A920425	Benicia	CA		06/06/2022	8.000	468,000		780,000
R2004957989	Ruskin	FL		07/07/2022	3.940	385,255		432,871
A920642	Sunnyvale	CA		08/11/2022	8.000	1,046,250		1,450,000
A630543	Kansas City	MO		09/15/2022	9.500	193,500		217,500
P5220417959	Macon	GA		07/13/2022	6.500	173,384		235,000
P2009024847	Saint Louis	MO		09/21/2022	7.375	338,516		500,000
A919537	Menlo Park	CA		08/11/2022	7.500	3,333,327		4,375,000
A350253	Montgomery	AL		09/15/2022	9.000	131,250		180,000
A321443	Bradenton	FL		09/15/2022	9.000	280,350		385,000
A920049	Carmichael	CA		06/28/2022	7.250		52,900	900,000
P2009024329	Tucson	AZ		07/13/2022	7.125	221,876		252,000
A370344	Clinton	TN		08/11/2022	9.000	90,000		400,000
P5220620095	Stockbridge	GA		09/07/2022	8.500	217,563		260,400
P2009024663	Lancaster	CA		09/07/2022	7.990	329,490		375,000
P2009024376	West Haven	CT		08/10/2022	7.750	407,113		488,000
A920659	Los Angeles	CA		08/11/2022	8.500	308,572		400,000
R2004958107	Royse City	TX		08/03/2022	3.880	328,008		368,548
A920850	Santee	CA		09/15/2022	9.500	548,100		830,000
A919225	Garden Grove	CA		07/05/2022	8.500		35,000	1,175,000
A730116	Oklahoma City	OK		09/15/2022	9.000	809,396		1,623,000
P4220620489	Greenville	SC		09/07/2022	7.125	245,941		350,000
A915953	Santa Rosa	CA		06/03/2022	8.500		13,176	1,300,000
A920245	Malibu	CA		06/29/2022	8.500	4,968,036	728,356	20,000,000
A270703	Charlotte	NC		06/01/2022	8.000		84,212	385,000
P2009024095	Baltimore	MD		07/13/2022	7.500	191,917		215,000
A881196	Las Vegas	NV		06/22/2022	8.000	366,930		500,000
R2004958281	Raleigh	NC		09/14/2022	4.090	291,635		327,680
R2004958210	Casselberry	FL		08/31/2022	3.910	347,196		390,108
A920779	Pomona	CA		09/15/2022	9.000	468,000		655,000
P4220821637	Pinetop	AZ		09/21/2022	6.875	371,782		520,000
P2009024731	Houston	TX		08/24/2022	8.875	244,112		305,000
A430720	Maple Heights	OH		09/15/2022	9.500	87,500		115,000
P2009024531	Indianapolis	IN		08/24/2022	7.375	172,598		238,000
P2009024369	Edgewater	MD		07/27/2022	7.750	318,155		362,000

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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
A321210	Orlando	FL		07/06/2022	7.500		68,825	520,000
A600512	Olympia Fields	IL		09/15/2022	8.250	318,750		425,000
A303319	Temple	GA		06/10/2022	9.000	110,250		225,000
P5220821716	Tuscaloosa	AL		09/21/2022	7.500	173,097		225,000
P5220518780	Mountain Home	AR		07/27/2022	7.875	210,792		267,000
A271267	Newton	NC		09/15/2022	9.500	1		20,000
A918144	Berkeley	CA		06/28/2022	7.500		79,300	2,650,000
P2009024334	Reisterstown	MD		07/27/2022	7.375	265,228		300,000
P2009024076	Suwanee	GA		07/13/2022	6.500	528,070		643,000
A270939	Hickory	NC		06/01/2022	8.000		88,579	395,000
A370216	Nashville	TN		06/06/2022	8.500		46,250	435,000
A920833	Santa Barbara	CA		09/15/2022	9.000	1,950,000		2,215,000
P5220620189	Ashland	VA		08/24/2022	8.125	177,650		330,000
R2004958140	Ruskin	FL		08/03/2022	3.940	391,361		439,731
A918427	Los Angeles	CA		06/17/2022	8.500		15,000	1,440,000
P2009024790	Reston	VA		08/24/2022	8.990	360,525		520,000
A920045	San Diego	CA		06/06/2022	7.500		75,000	2,300,000
A840025	Ogden	UT		06/03/2022	7.750	269,280		330,000
P2009024404	Gurnee	IL		08/24/2022	7.990	323,476		415,000
P5220519125	Perris	CA		07/13/2022	6.625	265,736		555,000
A881228	Pahrump	NV		09/15/2022	10.250	215,100		310,000
R2004958245	Mesa	AZ		08/31/2022	3.710	374,563		420,857
A920708	Poway	CA		09/15/2022	8.750	619,626		750,000
A303364	Morrow	GA		08/11/2022	8.500	139,400		164,000
P2009024207	Charlotte	NC		07/13/2022	7.500	270,505		350,000
A980208	Seattle	WA		06/01/2022	7.500		19,655	500,000
R2004958255	Villa Rica	GA		08/31/2022	4.150	276,371		310,529
P2009024411	Baltimore	MD		07/13/2022	7.500	240,521		290,000
A321372	Miami	FL		08/11/2022	8.500	264,008		300,000
R2004958053	Concord	NC		08/03/2022	4.120	270,446		303,872
P4220417845	Winter Garden	FL		09/07/2022	6.625	326,714		528,000
A480446	Detroit	MI		09/15/2022	8.750	192,500		260,000
P4220620481	Friendswood	TX		08/24/2022	8.875	743,248		970,000
P5220518681	Plano	TX		07/13/2022	8.125	434,070		455,000
P5220620343	Cottonwood	AZ		09/07/2022	7.990	614,460		735,000
R2004957922	Sahuarita	AZ		07/07/2022	3.710	357,608		401,807
A303419	Tucker	GA		09/15/2022	8.500	195,500		230,000
P2009024158	Stockton	CA		07/13/2022	7.375	510,376		570,000
A303347	Griffin	GA		06/28/2022	7.500	117,300		225,000
A321195	Champions Gate	FL		08/11/2022	8.750	640,000		830,000
P5220518786	Baltimore	MD		07/13/2022	6.300	113,863		185,000
P5220619860	Katy	TX		09/21/2022	8.750	263,750		316,000
P5220721434	Temecula	CA		09/21/2022	7.875	512,186		759,000
P2009024227	St Petersburg	FL		07/13/2022	6.500	1,370,316		1,568,000
P2009024527	Paso Robles	CA		07/27/2022	7.375	388,960		515,000
A917273	San Diego	CA		06/14/2022	8.000		100,000	1,000,000
A920653	San Diego	CA		08/11/2022	8.750	969,050	15,700	1,250,000
P5220720824	Baltimore	MD		08/24/2022	7.732	731,665		795,000
P2009024497	Clarks Summit	PA		09/07/2022	7.500	164,419		211,000
A271236	Richlands	NC		06/13/2022	9.000	143,325		210,000
A270954	Gastonia	NC		06/06/2022	8.000		116,200	280,000
A919360	Santa Ana	CA		07/05/2022	8.500		49,000	750,000
A919374	Los Angeles	CA		06/01/2022	7.000		673,992	12,400,001
R2004957923	Lithonia	GA		07/07/2022	4.150	232,787		261,558
R2004958106	Lancaster	TX		08/03/2022	3.880	278,127		312,502
A920261	Torrance	CA		06/13/2022	8.000		77,000	1,350,000
A920566	Los Angeles	CA		08/11/2022	8.500	1,426,050		2,575,000
P5220721553	Alhambra	CA		08/24/2022	6.990	901,730		1,400,000
A303432	Jonesboro	GA		09/15/2022	8.500	96,050		115,000
R2004958026	Indianapolis	IN		08/03/2022	3.830	278,133		312,509
R2004958216	Orlando	FL		08/31/2022	3.910	333,390		374,595
A920687	Los Angeles	CA		08/11/2022	8.500	452,500		532,000
A920427	Buena Park	CA		06/07/2022	8.250	653,000	70,000	1,000,000
P2009024813	Sacramento	CA		09/07/2022	7.250	322,541		550,000
P4220619792	West Grove	PA		08/10/2022	6.375	507,790		580,000

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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
P5220721363	Fontana	CA		09/21/2022	7.990	508,165		790,000
A920370	San Mateo	CA		06/07/2022	7.750	1,445,101	9,333	3,000,000
A730117	Tulsa	OK		09/15/2022	9.125	86,250		115,000
R2004958110	Queen Creek	AZ		08/03/2022	3.710	506,379		568,965
R2004958240	Temple	GA		08/31/2022	4.150	270,306		303,715
A150205	Allentown	PA		06/22/2022	10.000		26,250	500,000
A430645	Westlake	OH		06/23/2022	8.500		15,400	620,000
P2009024830	El Reno	OK		09/21/2022	7.250	189,719		251,000
P2009024537	Indian Trail	NC		07/13/2022	7.990	384,560		463,000
A919513	Menlo Park	CA		06/01/2022	7.500		28,104	2,750,000
P2009024193	Vacaville	CA		07/13/2022	6.990	871,342		1,072,000
P4220720712	Sarasota	FL		09/07/2022	6.875	200,356		518,000
A303378	Savannah	GA		09/15/2022	9.375	150,000		188,000
P2009024651	Melrose Park	IL		08/24/2022	8.625	217,232		260,000
A430709	Euclid	OH		09/15/2022	9.500	155,000		215,000
P4220519429	Parker	CO		07/13/2022	6.990	779,950		950,000
A210360	Richmond	VA		06/24/2022	8.250		116,746	330,000
A600509	Westmont	IL		09/15/2022	8.250	281,250		375,000
P2009024574	Brandywine	MD		08/10/2022	7.500	356,698		462,000
P2009024232	Cheshire	CT		07/13/2022	8.375	209,462		246,000
A730122	Oklahoma City	OK		09/15/2022	9.000	90,000		185,000
P2009024097	North Chesterfield	VA		07/27/2022	7.990	148,244		339,000
P4220620547	Flagstaff	AZ		08/10/2022	7.625	495,430		740,000
P2009023968	Jacksonville	FL		07/27/2022	6.375	234,334		306,000
P2009024682	Pittsburg	CA		09/07/2022	8.500	711,057		801,000
R2004957893	La Vergne	TN		07/07/2022	4.150	311,042		349,485
A919690	Los Angeles	CA		08/11/2022	9.250	1,362,089		2,150,000
A370347	Nashville	TN		06/22/2022	8.000	394,500		475,000
A918003	Los Angeles	CA		06/01/2022	7.000		99,719	9,700,000
P4220619715	Wimauma	FL		08/10/2022	7.500	288,907		337,000
P2009021610	Irvington	NJ		07/15/2022	5.625		1,205	230,000
R2004957914	Phoenix	AZ		07/07/2022	3.710	512,309		575,628
A920339	San Diego	CA		06/06/2022	7.500	715,000		1,300,000
A480442	Redford	MI		08/11/2022	9.250	127,500		170,000
A321344	Titusville	FL		06/06/2022	8.390	146,250		190,000
P2009024290	Dundalk	MD		07/27/2022	9.250	186,191		235,000
A918517	San Diego	CA		07/06/2022	7.000		160,000	1,500,000
A303323	Carrollton	GA		06/30/2022	7.250	73,950		150,000
P2009024363	Oakland	CA		07/13/2022	6.375	348,164		680,000
A980126	Seattle	WA		06/01/2022	7.500		181,551	2,073,000
P2009024685	Dallas	TX		09/07/2022	7.990	183,633		241,000
A920437	Lake Arrowhead	CA		06/15/2022	7.250	670,000		900,000
A271283	Jacksonville	NC		08/11/2022	8.750	153,900		325,000
A271227	Concord	NC		08/11/2022	9.000	8,304	80,805	320,000
A881154	Las Vegas	NV		06/01/2022	7.250	400,000		473,000
A918364	Los Angeles	CA		06/22/2022	8.000		131,100	2,500,000
P5220821605	Auburn	WA		09/21/2022	8.990	581,024		670,000
P5220620429	Austin	TX		09/07/2022	7.990	676,345		1,285,000
A919842	Lake Balboa	CA		06/24/2022	7.000		129,500	1,500,000
P5220619737	Naples	FL		08/10/2022	7.625	421,200		455,000
P5220519148	Hialeah Gardens	FL		09/07/2022	7.625	395,563		425,000
A321394	Miami	FL		08/11/2022	8.500	1,520,000		1,800,000
A980182	Seattle	WA		06/01/2022	7.500		15,122	2,000,000
A920857	Los Angeles	CA		09/15/2022	8.625	334,276		407,500
A920129	Berkeley	CA		06/01/2022	8.500		92,084	1,750,000
A881166	Las Vegas	NV		06/13/2022	7.750	472,500		1,200,000
A920669	Palmdale	CA		09/15/2022	8.875	485,155		600,000
P5220720573	Katy	TX		09/21/2022	6.750	149,388		340,000
A303363	Douglasville	GA		08/11/2022	8.500	233,750		275,000
P2009024625	Plainfield	IL		08/24/2022	6.750	184,486		467,000
A920441	San Diego	CA		06/27/2022	7.750	690,435	89,112	975,000
P5220518909	Wolfforth	TX		07/27/2022	6.875	1,160,710		1,625,000
A370343	Sweetwater	TN		06/21/2022	9.000	115,000		135,000
R2004958135	Fort Worth	TX		08/03/2022	3.880	342,384		384,701
P2009024619	Los Angeles	CA		08/24/2022	7.375	418,747		480,000

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A920537	Indian Wells	CA		06/24/2022	7.500	459,800		840,000
P2009024484	Hyattsville	MD		07/13/2022	8.875	360,198		425,000
A370318	Rockwood	TN		06/27/2022	7.500		5,000	235,000
P5220721281	Truth Or Consequences	NM		09/21/2022	8.375	148,928		179,000
A303423	Decatur	GA		09/15/2022	8.500	104,550		125,000
A980243	Seattle	WA		09/15/2022	8.500	560,729		1,000,000
P5220518645	INDIANAPOLIS	IN		07/13/2022	7.250	218,652		260,000
A271147	Monroe	NC		06/01/2022	7.250	316,000		385,000
R2004958047	Peoria	AZ		08/03/2022	3.710	422,600		474,831
A920072	Oakland	CA		06/30/2022	8.000		155,000	3,350,000
A920509	Bonsall	CA		06/15/2022	7.500	827,000		1,400,000
A920816	Sacramento	CA		09/15/2022	8.500	315,900		460,000
P2009024318	Aurora	CO		07/13/2022	7.500	463,186		523,000
A210379	Orange	VA		09/15/2022	9.750	147,300		420,000
P5220620211	Fort Washington	MD		09/07/2022	8.250	647,487		887,000
P2009024590	Anaheim	CA		08/24/2022	6.875	487,628		1,020,000
A881211	Henderson	NV		08/11/2022	7.750	420,000		500,000
A321423	Orlando	FL		08/11/2022	8.625	294,000		355,000
P5220720669	Daphne	AL		08/24/2022	8.990	228,495		281,000
A800084	Denver	CO		09/15/2022	8.500	515,943		800,000
A210354	Portsmouth	VA		06/06/2022	8.500	283,500		360,000
R2004958222	Brooksville	FL		08/31/2022	3.940	300,900		338,090
A800113	Denver	CO		08/11/2022	7.500	366,717		675,000
P8220500005	Hercules	CA		08/10/2022	6.125	485,112		1,183,546
A303401	Savannah	GA		09/15/2022	9.375	157,500		183,000
A920622	Stockton	CA		08/11/2022	8.250	221,000		263,000
P2009024294	Baltimore	MD		08/10/2022	7.500	208,646		235,000
A918094	Santa Clarita	CA		06/01/2022	9.000		67,691	13,205,000
P5220720610	Los Angeles	CA		09/07/2022	8.500	712,780		1,150,000
P4220619998	Castle Rock	CO		08/10/2022	7.375	1,335,138		1,680,000
P4220620344	Parker	CO		09/07/2022	8.250	1,293,188		1,400,000
A920493	Los Angeles	CA		08/11/2022	7.500	2,606,471		3,400,000
P2009024518	Black Cyn Cty	AZ		07/27/2022	7.250	745,518		900,000
P2009024096	Uppr Marlboro	MD		09/07/2022	7.500	209,871		492,000
P4220721557	Corona	CA		09/21/2022	8.750	738,140		850,000
A920330	San Jose	CA		06/16/2022	8.500		112,000	2,500,000
P2009024884	Mcloud	OK		09/21/2022	7.375	308,489		450,000
A920127	Menifee	CA		06/21/2022	9.000		57,500	415,000
P5220519250	Parker	CO		08/10/2022	6.250	2,000,122		2,700,000
A271281	Hickory	NC		09/15/2022	9.500	56,689		450,000
P5220721152	Orlando	FL		09/07/2022	7.625	253,895		385,000
P2009024387	Parker	CO		07/27/2022	7.625	1,521,021		1,700,000
P5220619577	Liberty Township	OH		08/10/2022	8.750	200,850		390,000
A919591	Cedarpines Park	CA		06/17/2022	8.000		20,000	325,000
P2009024100	Irving	TX		07/13/2022	6.250	529,782		585,000
A920641	Sunnyvale	CA		08/11/2022	8.500	1,035,000		1,450,000
A917496	Sylmar	CA		06/03/2022	9.000		84,150	845,000
A918762	San Diego	CA		08/11/2022	7.000		80,000	1,500,000
A980141	Kirkland	WA		06/01/2022	8.000		127,917	3,900,000
R2004957950	San Tan Valley	AZ		07/07/2022	3.710	387,962		435,912
P5220720961	Athens	TX		09/21/2022	6.875	490,180		1,096,000
A660109	Overland Park	KS		06/02/2022	8.250	268,650		340,000
A918286	Westminster	CA		06/01/2022	9.000		35,000	4,400,000
P2009023549	Seaford	DE		07/13/2022	7.500	266,803		318,000
P4220619854	Denver	CO		08/24/2022	6.990	612,934		755,000
R2004958151	Riverview	FL		08/03/2022	3.940	387,216		435,074
R2004958321	Dallas	GA		09/14/2022	4.150	351,948		395,447
R2004958361	Woodstock	GA		09/28/2022	4.150	376,579		423,122
P2009024544	Moore	OK		09/07/2022	8.875	213,897		278,000
P2009024428	N Chesterfield	VA		07/13/2022	8.375	211,868		276,000
P5220418157	Taunton	MA		07/13/2022	8.375	210,712		399,000
A917751	San Anselmo	CA		06/01/2022	8.500		129,500	2,364,000
R2004958289	Cordova	TN		09/14/2022	4.660	264,067		296,704
A920552	La Mesa	CA		06/30/2022	9.000	701,715	138,285	1,050,000
P2009023996	Houston	TX		07/13/2022	7.875	235,683		266,000

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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
A150233	Philadelphia	PA		06/08/2022	8.000		3,500	1,170,000
P5220821622	Las Vegas	NV		09/21/2022	7.500	368,196		500,000
A920413	Lafayette	CA		06/14/2022	8.500	1,260,000		1,850,000
P5220417925	Katy	TX		07/27/2022	6.250	185,264		283,000
R2004958044	Saint Cloud	FL		08/03/2022	3.910	366,401		411,687
A321386	Orlando	FL		06/17/2022	8.000	317,700	17,650	525,000
R2004958086	Arlington	TN		08/03/2022	4.660	326,619		366,988
R2004958183	Orlando	FL		08/31/2022	3.910	395,132		443,968
P5220518724	Brandon	FL		07/13/2022	6.875	487,428		550,000
A321278	Sarasota	FL		06/16/2022	7.500		58,500	720,000
P5220721504	Estero	FL		08/24/2022	6.875	707,404		885,000
P2009024173	New Carrollton	MD		07/13/2022	7.625	335,277		380,000
R2004957881	Cordova	TN		07/07/2022	4.660	303,764		341,308
A918402	Los Angeles	CA		06/01/2022	8.000		162,121	3,500,000
A321327	Jacksonville	FL		06/03/2022	7.750	169,910		224,000
R2004958122	Sahuarita	AZ		08/03/2022	3.710	333,285		374,478
R2004957956	Cordova	TN		07/07/2022	4.660	334,431		375,765
A730101	Tulsa	OK		08/11/2022	9.125	108,750		150,000
A150265	Philadelphia	PA		06/29/2022	8.000	36,450		194,000
R2004958337	Sanger	TX		09/28/2022	3.880	307,950		346,011
R2004958188	Buckeye	AZ		08/17/2022	3.710	391,442		439,823
A918213	Garden Grove	CA		06/01/2022	8.500		40,000	1,000,000
R2004957955	Temple	GA		07/07/2022	4.150	359,145		403,534
P5220619972	Sacramento	CA		08/10/2022	8.625	1,111,620		1,200,000
P5220519382	El Dorado Hills	CA		07/13/2022	6.125	1,390,228		1,650,000
A920652	Richmond	CA		08/11/2022	8.500	206,500		390,000
P2009024568	N Plainfield	NJ		08/24/2022	6.750	328,374		405,000
P5220620079	Edgewater	NJ		09/21/2022	8.375	383,799		495,000
R2004957998	Crosby	TX		08/03/2022	3.920	313,849		352,639
P5220418625	Winter Haven	FL		07/13/2022	6.875	134,755		163,000
P2009024737	Houston	TX		08/24/2022	10.250	199,804		260,000
P4220216344	Davenport	FL		07/27/2022	6.990	269,824		410,000
A920802	Palmdale	CA		09/15/2022	8.875	387,000		500,000
A430579	Shaker Heights	OH		06/22/2022	8.000		19,400	540,000
P2009024338	Blythewood	SC		07/13/2022	6.125	327,006		430,000
A918370	Los Angeles	CA		06/01/2022	8.000		444,858	4,500,000
P5220619997	Catonsville	MD		09/07/2022	9.250	718,327		768,000
P5220620474	Aptos	CA		08/10/2022	6.750	1,909,005		2,650,000
R2004957906	Katy	TX		07/07/2022	3.920	305,128		342,841
P2009024386	Bradenton	FL		08/10/2022	7.250	342,185		420,000
P5220519106	North Port	FL		07/13/2022	8.750	305,280		427,000
P5220720664	Atlanta	GA		09/07/2022	7.750	153,836		228,000
P2009024234	Terrell	TX		07/13/2022	7.375	312,646		376,000
P2009024191	Mesa	AZ		07/13/2022	7.875	255,459		351,000
P5220620425	North Las Vegas	NV		09/07/2022	8.750	328,986		460,000
P5220721517	Houston	TX		09/21/2022	6.875	202,716		305,000
A350192	Athens	AL		06/01/2022	8.000		16,279	189,000
P2009024638	Perris	CA		08/24/2022	6.250	535,357		619,351
A350216	Huntsville	AL		06/01/2022	8.000		16,662	180,000
R2004958058	Indianapolis	IN		08/03/2022	3.830	294,206		330,569
A751047	Greenville	TX		08/11/2022	9.375	45,245	73,595	450,000
P5220418010	Atlanta	GA		07/27/2022	7.750	450,012		652,000
R2004957905	Parker	CO		07/07/2022	3.750	590,254		663,207
P2009024364	Doral	FL		07/27/2022	6.375	487,278		650,000
A920727	San Diego	CA		08/11/2022	8.625	525,780		620,000
A271360	Cameron	NC		09/15/2022	8.500	213,750		300,000
P2009024583	Glen Burnie	MD		07/27/2022	6.500	150,938		350,000
P5220721369	Winder	GA		09/21/2022	8.990	216,270		246,000
P2009024085	Orlando	FL		07/13/2022	6.500	278,124		340,000
A918685	Oakland	CA		06/01/2022	8.500		146,231	2,150,000
A917079	Los Angeles	CA		06/01/2022	8.500		101,264	2,650,000
R2004958083	Ruskin	FL		08/03/2022	3.940	381,329		428,460
P5220721055	Miami	FL		09/07/2022	7.250	280,075		370,000
A800092	Denver	CO		06/01/2022	7.500		333,118	2,300,000
A917903	Burbank	CA		07/29/2022	7.500		20,000	1,200,000

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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
A980259	Seattle	WA		09/15/2022	8.500	811,750		935,000
P2009024490	Baltimore	MD		07/27/2022	8.250	276,781		309,500
P2009024285	Selma	CA		07/13/2022	6.875	241,068		290,000
A370369	Friendsville	TN		09/15/2022	8.500	101,250		195,000
A917327	Pacific Palisades	CA		06/01/2022	8.000		1,100,332	21,000,000
P4220620447	Arlington	TX		09/07/2022	7.625	208,933		295,000
A918947	Woodland Hills	CA		08/18/2022	7.250		60,000	2,000,000
P2009024226	Rock Hill	SC		07/13/2022	6.375	227,797		340,000
A850403	Scottsdale	AZ		07/19/2022	8.000		77,411	1,700,000
A920504	Cameron Park	CA		09/15/2022	9.000	509,400		620,000
P5220620298	Riverside	CA		09/07/2022	8.500	438,634		615,000
P2009023890	Winter Park	FL		07/13/2022	6.375	1,386,788		1,750,000
A321351	Lehigh Acres	FL		06/01/2022	8.750	291,500		355,000
R2004958275	Indianapolis	IN		08/31/2022	3.830	244,463		274,677
A840030	Sandy	UT		06/06/2022	9.000	640,000		758,000
A170830	Cherry Hill	NJ		08/11/2022	8.500	132,852	5,616	410,001
A303430	Jonesboro	GA		09/15/2022	8.500	62,305		85,000
A920757	Temple City	CA		09/15/2022	9.000	618,427		730,000
P2009024512	Annandale	VA		07/13/2022	7.500	191,448		235,000
R2004957924	Bacliff	TX		07/07/2022	3.920	299,497		336,513
A915252	West Hollywood	CA		06/07/2022	8.000		52,000	5,505,000
A920787	Pasadena	CA		09/15/2022	9.750	652,500		960,000
P5220519162	Broken Bow	OK		07/13/2022	7.750	1,065,000		1,450,000
P5220720787	Citrus Heights	CA		09/21/2022	8.250	352,341		525,000
P2009024315	Oak Hills	CA		07/13/2022	6.750	659,141		849,900
P5220317005	WINSTON SALEM	NC		07/13/2022	8.875	275,096		351,000
P2009024675	Miami	FL		09/21/2022	8.375	676,158		730,000
A271247	Jacksonville	NC		06/23/2022	8.000	248,000		290,000
A321413	Port Saint Lucie	FL		08/11/2022	9.250	382,500		575,000
R2004957879	Delaware	OH		07/07/2022	4.040	322,860		362,764
P5220720628	Las Vegas	NV		08/24/2022	8.875	1,998,563		2,250,000
P5220619753	Hatfield	PA		08/24/2022	8.625	256,025		425,000
A917911	Los Angeles	CA		06/09/2022	8.500		197,687	2,270,000
R2004958073	Chandler	AZ		08/03/2022	3.710	430,020		483,169
A919677	Garden Grove	CA		07/05/2022	8.000		178,000	5,800,000
P2009024521	Baltimore	MD		07/27/2022	7.500	190,549		244,000
A850450	Bullhead City	AZ		06/09/2022	10.000	198,000		245,000
A321286	North Miami	FL		08/11/2022	8.500	304,257		350,000
A918350	(La Jolla) San Diego	CA		07/12/2022	8.000		44,500	3,850,000
A918471	Santa Barbara	CA		06/13/2022	8.500		246,000	6,150,000
A920180	Fallbrook	CA		06/03/2022	7.500	470,000	60,000	615,000
A600514	Barrington	IL		09/15/2022	8.250	337,500		450,000
P2009024108	Piperton	TN		07/13/2022	7.625	614,545		686,000
A919770	San Jose	CA		09/15/2022	8.500	1,144,753		1,550,000
A920518	Oceanside	CA		06/30/2022	8.000	603,000		830,000
R2004958330	Mount Dora	FL		09/14/2022	3.910	357,007		401,132
P2009024592	Stafford	VA		07/27/2022	7.990	395,271		445,000
P2009024231	Salt Lake Cty	UT		07/13/2022	7.990	193,440		220,000
P2009024131	Dallas	TX		08/10/2022	7.125	148,506		180,000
A321380	Jacksonville	FL		06/13/2022	8.000	116,700		140,000
A980226	Seattle	WA		07/01/2022	7.500		18,076	3,100,000
P5220721399	Fredericksburg	TX		09/21/2022	6.947	453,973		504,000
R2004958350	Cordova	TN		09/28/2022	4.660	269,978		303,346
A271266	Kannapolis	NC		08/11/2022	9.500	12,853		35,000
P2009024691	Southaven	MS		09/07/2022	8.625	304,673		355,000
A920586	Redwood City	CA		08/11/2022	7.500	1,200,000		1,600,000
P4220620371	Oakland	CA		09/07/2022	7.250	374,424		490,000
P5220518716	Riverdale	GA		08/24/2022	7.500	114,063		240,000
A350243	Montgomery	AL		09/15/2022	9.000	144,209		209,000
A920522	Cathedral City	CA		06/27/2022	8.500	207,000		425,000
P2009024021	Park Hill	OK		07/27/2022	5.990	813,472		1,200,000
A321365	Orange Park	FL		06/06/2022	7.750	251,850		350,000
R2004957929	Riverview	FL		07/07/2022	3.940	390,388		438,638
A920440	Hidden Hills	CA		08/11/2022	8.250	4,967,106		6,750,000
A920649	San Diego	CA		08/11/2022	9.500	508,500		600,000

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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
P5220821776	Needles	CA		09/21/2022	8.990	109,200		140,000
A210367	Richmond	VA		09/15/2022	8.500	106,165		385,000
R2004958327	Fairburn	GA		09/14/2022	4.150	351,069		394,460
P4220619592	Bloomington	MN		09/21/2022	6.990	262,413		368,000
P2009024902	Montgomery	TX		09/21/2022	8.625	141,960		195,000
P5220518636	Newburgh	NY		07/13/2022	6.500	354,563		490,000
R2004958186	Mulberry	FL		08/17/2022	3.940	407,956		458,378
P2009024394	Riverside	NJ		07/27/2022	8.500	237,954		280,000
A881159	Las Vegas	NV		09/15/2022	9.750	237,440		270,000
P4220619776	Parkland	FL		09/07/2022	6.500	550,841		700,000
A321349	Lehigh Acres	FL		06/07/2022	8.750	198,000		345,000
A150282	Abington	PA		09/15/2022	8.625	261,100		350,000
P2009024524	Buffalo Grove	IL		08/10/2022	7.990	181,969		205,000
A980189	Seattle	WA		06/16/2022	7.500		48,500	1,350,000
P2009024309	Lewes	DE		07/27/2022	6.500	1,172,576		1,349,000
A920521	Big Bear City	CA		08/11/2022	7.750	388,658		580,000
A918586	Los Angeles	CA		06/22/2022	8.500		579,000	2,750,000
P2009024887	Los Angeles	CA		09/21/2022	8.750	884,000		1,700,000
P2009024591	Wyoming	MI		07/27/2022	7.990	244,269		278,000
P5220519229	San Antonio	TX		07/27/2022	8.625	206,622		275,000
P4220620179	Johnson City	TX		09/07/2022	7.625	315,526		1,200,000
P2009024299	Austin	TX		09/07/2022	6.875	239,520		500,000
R2004957951	Antioch	TN		07/07/2022	4.150	339,441		381,394
A920224	Los Angeles	CA		06/13/2022	8.000		81,251	1,750,000
A271355	Raeford	NC		09/15/2022	8.500	223,512		250,000
A920540	Los Angeles	CA		08/11/2022	8.000	345,000		475,000
A430713	South Euclid	OH		09/15/2022	9.500	150,000		200,000
A430711	Euclid	OH		09/15/2022	9.500	155,000		200,000
A800096	Denver	CO		09/15/2022	8.500	627,773		950,000
P2009024539	Eatontown	NJ		08/24/2022	7.625	335,237		462,500
A271237	Concord	NC		06/17/2022	7.500	328,000		415,000
P2009024487	West Palm Bch	FL		08/24/2022	6.375	151,388		200,000
R2004958013	Green Valley	AZ		08/03/2022	3.710	349,979		393,235
R2004958090	Mooresville	NC		08/03/2022	4.120	347,339		390,269
R2004958197	Parker	CO		08/31/2022	3.750	575,630		646,775
A150232	Philadelphia	PA		07/27/2022	8.000		61,800	1,473,000
P2009024639	N Las Vegas	NV		08/10/2022	6.875	343,763		445,000
P5220619710	Hebron	KY		08/10/2022	8.500	201,880		263,000
A271221	Greensboro	NC		06/27/2022	7.500	212,000		270,000
R2004958022	Houston	TX		08/03/2022	3.920	297,345		334,096
P2009024215	Forked River	NJ		07/13/2022	7.990	448,652		600,000
R2004958007	Adairsville	GA		08/03/2022	4.150	348,986		392,118
P5220518694	ELIZABETHTON	TN		07/27/2022	7.625	104,814		173,000
P5220519316	Newberg	OR		07/27/2022	7.250	1,493,769		1,708,000
R2004957979	Orlando	FL		08/03/2022	3.910	371,620		417,551
A303339	Rossville	GA		06/17/2022	7.500	36,910		140,000
P2009024229	Marvin	NC		07/13/2022	7.875	314,154		349,999
A271202	Charlotte	NC		06/08/2022	7.250	320,000		420,000
A321266	Poinciana	FL		07/08/2022	8.500		384,390	1,365,000
A920009	Los Angeles	CA		08/11/2022	10.000	783,000	38,000	1,750,000
A920680	Aguanga	CA		08/11/2022	8.500	207,000	5,000	425,000
R2004958344	Noblesville	IN		09/28/2022	3.830	304,278		341,885
P4220418502	Charlotte	NC		09/21/2022	8.625	577,363		650,000
P4220720864	Las Vegas	NV		08/24/2022	7.625	497,266		590,000
P5220619608	McKinney	TX		07/27/2022	6.990	410,500		520,000
R2004957861	La Vergne	TN		07/07/2022	4.150	352,383		395,936
P2009024449	Quincy	WA		08/10/2022	6.375	350,936		613,000
P5220418059	Norfolk	VA		07/27/2022	8.500	126,821		160,000
A600508	Frankfort	IL		09/15/2022	8.250	375,000		500,000
P5220619765	Birmingham	AL		09/21/2022	7.875	178,416		215,000
R2004958266	Braselton	GA		08/31/2022	4.150	249,553		280,397
P5220518792	Collierville	TN		07/13/2022	8.625	346,245		410,000
P2009024557	Chester	VA		08/24/2022	7.625	165,573		213,000
A271129	Fayetteville	NC		06/16/2022	7.250	153,798		190,000
A920815	Madera	CA		09/15/2022	8.500	298,800		360,000

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P4220721137	Loudon	TN		08/24/2022	7.990	1,110,844		1,440,000
A321368	North Miami	FL		06/08/2022	8.250	459,000		620,000
A271051	Mills River	NC		06/09/2022	9.000		250,275	1,200,000
A920134	Quartz Hill	CA		06/16/2022	8.250		65,190	675,000
A919979	Vista	CA		06/07/2022	7.000		107,000	890,000
A460279	South Bend	IN		08/11/2022	10.250	50,850		57,000
P2009024305	Romeoville	IL		07/27/2022	7.375	186,410		238,000
P5220519210	Jurupa Valley	CA		08/10/2022	6.875	767,383		830,000
R2004957961	Charlotte	NC		07/07/2022	4.120	357,099		401,235
P2009024311	Newark	NJ		07/13/2022	7.375	344,535		410,000
A918904	North Hollywood Area Los Ange	CA		06/01/2022	8.000		127,091	2,850,000
R2004958187	Orlando	FL		08/17/2022	3.910	368,514		414,061
A321357	Lehigh Acres	FL		06/01/2022	8.750	216,000		300,000
P2009024343	Boonsboro	MD		07/27/2022	7.125	325,684		393,000
P2009024525	Round Lk Bch	IL		09/07/2022	7.990	219,875		250,000
A917970	Encino	CA		07/15/2022	7.500		420,000	10,900,000
A920785	San Jose	CA		09/15/2022	8.500	1,044,000		1,250,000
A920117	San Diego	CA		06/06/2022	7.750		105,500	1,400,000
A321301	Lakeland	FL		06/15/2022	8.250	119,250		225,000
A303425	Acworth	GA		09/15/2022	9.500	180,000		395,000
P2009024192	Merced	CA		07/13/2022	6.250	264,221		344,000
A918573	La Jolla	CA		06/06/2022	8.000		154,900	2,885,000
A730128	Oklahoma City	OK		09/15/2022	9.000	92,250		135,000
R2004957949	South Fulton	GA		07/07/2022	4.150	403,064		452,881
P4220620137	Kissimmee	FL		09/07/2022	7.750	725,642		940,000
A600510	Berwyn	IL		09/15/2022	8.250	288,750		385,000
A321364	Miami Shores	FL		06/24/2022	8.250	1,511,340		2,500,000
A919262	Manhattan Beach	CA		08/11/2022	8.500	1,191,878		1,800,000
P2009024313	Oceanside	CA		07/27/2022	6.250	309,609		510,000
A920239	Los Angeles	CA		06/09/2022	8.750	450,000	23,500	750,000
A370267	White Bluff	TN		06/07/2022	9.000		53,619	380,000
A920034	Menlo Park	CA		09/15/2022	7.500	3,217,479		4,250,000
A980257	Seattle	WA		08/11/2022	8.625	657,000		810,000
A920388	Groveland	CA		06/16/2022	8.250	212,500		350,000
P4220619867	Atlanta	GA		08/10/2022	7.990	324,450		360,000
A918776	Burlingame	CA		06/01/2022	7.500		519,163	11,550,000
P2009023789	Miami	FL		07/27/2022	7.375	373,216		480,000
A370268	Nashville	TN		06/01/2022	9.000		196,616	640,000
A850451	Phoenix	AZ		06/02/2022	7.750	364,000		495,000
A321360	Cooper City	FL		06/03/2022	8.500	429,750		525,000
A920533	Menlo Park	CA		08/11/2022	7.500	2,120,000		2,500,000
P5220821858	Schertz	TX		09/21/2022	6.750	184,197		330,000
R2004958312	Krum	TX		09/14/2022	3.880	307,764		345,802
P5220216429	Zion	IL		07/15/2022	6.750			165,000
A920635	Vista	CA		08/11/2022	8.750	507,800	13,000	600,000
P2009024448	Phoenix	AZ		08/10/2022	6.750	221,130		365,000
A920706	Corona Del Mar	CA		09/15/2022	8.500	4,860,000		6,200,000
P5220620498	Columbus	OH		09/07/2022	6.875	408,071		575,000
A920154	San Diego	CA		06/06/2022	7.250		220,000	2,600,000
R2004958052	Queen Creek	AZ		08/03/2022	3.710	499,251		560,956
R2004958306	Avon	IN		09/14/2022	3.830	228,693		256,958
P2009024814	Los Angeles	CA		08/24/2022	6.990	1,893,228		2,450,000
R2004957926	Kingwood	TX		07/07/2022	3.920	315,783		354,812
P5220518978	HEBRON	KY		07/27/2022	8.250	390,717		412,000
P2009024564	Doraville	GA		07/27/2022	6.750	448,514		555,000
P5220721163	Las Vegas	NV		09/21/2022	7.250	281,730		400,000
A350244	Birmingham	AL		08/11/2022	7.750	175,000		240,000
A321425	Jacksonville	FL		08/11/2022	8.625	80,550		120,000
P5220116030	Goodrich	TX		08/10/2022	3.875	205,087		270,000
P5220619670	Orange	TX		08/10/2022	7.125	348,561		380,000
P2009024471	Las Vegas	NV		07/27/2022	6.500	489,076		605,000
P5220519123	Philipsburg	PA		08/10/2022	7.250	327,524		394,000
A919896	San Diego	CA		06/01/2022	8.000	737,200		2,000,000
P5220518798	OAK LAWN	IL		07/13/2022	7.750	142,377		169,000
A918345	San Francisco	CA		06/15/2022	8.750		158,000	4,100,000

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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
P2009024576	Thornton	CO		08/10/2022	7.750	523,698		594,000
A918798	Sacramento	CA		06/01/2022	8.500		25,392	1,700,000
R2004958326	Bremen	GA		09/14/2022	4.150	316,794		355,948
A350183	Pinson	AL		08/01/2022	8.000		9,083	245,000
P2009024306	Pasadena	MD		07/13/2022	7.625	324,761		362,000
P2009024195	Waller	TX		08/24/2022	7.750	576,259		755,000
A460277	New Haven	IN		06/23/2022	9.000	90,000		140,000
R2004958091	Mesa	AZ		08/03/2022	3.710	457,205		513,714
A321399	Surfside	FL		08/11/2022	9.250	937,500		1,100,000
P5220519198	Hebron	IN		08/10/2022	7.875	225,308		285,000
A271178	Charlotte	NC		06/29/2022	7.250	315,000		395,000
A850425	Scottsdale	AZ		09/15/2022	10.250	591,344		775,000
P2009024208	Albemarle	NC		07/13/2022	7.500	680,484		776,000
R2004958063	Katy	TX		08/03/2022	3.750	313,575		305,828
A920707	Santa Barbara	CA		08/11/2022	9.000	2,475,000		2,850,000
P2009024540	Indian Trail	NC		07/27/2022	7.500	366,887		475,000
P2009023551	Visalia	CA		07/15/2022	6.375		33	205,000
A919152	Los Angeles	CA		06/01/2022	8.250		272,095	2,250,000
P4220720620	Woodstock	GA		08/10/2022	8.375	380,070		410,000
A920555	Concord	CA		09/15/2022	8.500	457,200		710,000
A271280	High Point	NC		08/11/2022	7.750	76,700		320,000
A917672	Los Angeles	CA		08/24/2022	8.500		140,000	2,300,000
P4220519564	Fontana	CA		08/24/2022	6.125	765,052		971,000
P4220619810	Copan	OK		08/10/2022	7.875	301,275		602,000
P4220720722	Los Alamitos	CA		08/10/2022	6.875	955,325		1,325,000
P5220519264	Palm Beach Gardens	FL		07/27/2022	6.500	542,388		878,000
P2009024068	Houston	TX		07/13/2022	7.990	158,323		314,000
R2004957938	Royse City	TX		07/07/2022	3.880	353,259		396,920
P4220620418	Punta Gorda	FL		08/24/2022	8.990	254,980		305,000
P5220620497	Sevierville	TN		09/07/2022	8.625	551,434		800,000
A881205	Las Vegas	NV		06/28/2022	7.500	245,700		320,000
P5220519242	Athens	GA		08/10/2022	8.625	185,500		250,000
P2009024792	Manville	NJ		09/21/2022	8.625	259,560		360,000
P2009024645	Bayville	NJ		09/21/2022	7.875	366,180		450,000
A271309	Winston-Salem	NC		08/11/2022	9.125	108,750		175,000
P2009024770	Los Angeles	CA		08/24/2022	9.500	532,861		599,900
A370335	Loudon	TN		09/15/2022	8.000	59,350		100,000
A751004	Austin	TX		06/10/2022	9.000		470,086	2,300,000
P2009024817	Crescent City	CA		09/21/2022	6.625	366,959		880,000
A850455	Scottsdale	AZ		06/17/2022	8.250	650,000		2,400,000
P2009024748	Woodbridge	VA		09/07/2022	9.500	172,255		265,000
A321358	Orlando	FL		06/06/2022	7.750	293,750	70,000	500,000
P4220518719	New Port Richey	FL		08/10/2022	5.990	552,921		800,000
A303308	Martinez	GA		07/01/2022	8.250		1,318	240,000
A630518	Kansas City	MO		06/22/2022	8.250	157,200		210,000
R2004958273	Sun City Center	FL		08/31/2022	3.940	379,493		426,397
P5220418364	Haleiwa	HI		08/10/2022	7.250	1,511,138		1,725,000
P4220519050	Inverness	IL		08/24/2022	8.875	866,745		1,000,000
A920344	Costa Mesa	CA		06/08/2022	8.750	967,500		1,700,000
P4220720645	Lutz	FL		09/21/2022	9.250	447,260		535,000
A271126	Charlotte	NC		06/03/2022	8.250	250,200		396,500
A840027	Provo	UT		06/07/2022	7.750	245,000		393,000
P5220721054	Washington	DC		09/07/2022	7.875	235,867		340,000
A321338	Orange Park	FL		08/29/2022	7.750		50,000	260,000
P2009024559	Lodi	CA		08/24/2022	7.500	642,618		775,000
A920523	Hidden Hills	CA		06/22/2022	8.000	5,985,000	77,900	9,500,000
A500057	Des Moines	IA		06/10/2022	8.750	74,250		196,000
A920560	Torrance	CA		06/24/2022	8.000	810,000		1,160,000
R2004958067	Fort Worth	TX		08/03/2022	3.880	254,615		286,084
P2009024482	Evergreen	CO		07/13/2022	5.875	1,027,242		1,650,000
P4220821644	Virginia Beach	VA		09/21/2022	8.500	214,760		285,000
A370358	Memphis	TN		08/11/2022	9.125	78,750		130,000
R2004958328	Tucson	AZ		09/28/2022	3.710	310,780		349,191
A800082	Denver	CO		06/16/2022	7.500	499,620	80,282	2,200,000
P5220720602	Dorchester Center	MA		09/07/2022	7.875	669,500		1,100,000

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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
R2004957936	Olive Branch	MS		07/07/2022	4.660	249,378		280,200
A751063	Killeen	TX		09/15/2022	9.000	120,000		205,000
A919252	Lafayette	CA		06/01/2022	7.500		521	1,700,000
R2004958249	Cordova	TN		09/14/2022	4.660	222,000		249,438
A271272	Gastonia	NC		08/11/2022	7.500	296,000		340,000
A920471	Oakland	CA		06/24/2022	8.000	383,500		870,000
R2004958298	Bacliff	TX		09/14/2022	3.920	268,755		301,972
A919511	Sherman Oaks	CA		08/11/2022	7.500	988,716		1,400,000
P5220619748	Galena Park	TX		08/10/2022	8.500	109,438		128,500
P4220720779	Orange	CA		09/07/2022	6.875	1,208,136		2,300,000
A500056	Des Moines	IA		06/03/2022	8.750	191,250		228,000
R2004957913	Gilbert	AZ		07/07/2022	3.710	515,115		578,781
A850460	Phoenix	AZ		09/15/2022	7.500	527,117		800,000
P2009024709	Aurora	IL		08/24/2022	8.990	164,326		185,000
A271282	Garner	NC		06/29/2022	7.500	344,000		430,000
A290134	Greenville	SC		09/15/2022	8.500	57,970		65,000
P4220721336	Riverside	CA		09/21/2022	7.990	534,583		800,000
P2009024725	Brandon	FL		08/24/2022	9.625	222,063		257,000
R2004958146	Lithopolis	OH		08/03/2022	4.040	329,554		370,285
A980195	Seattle	WA		06/01/2022	7.500		165,250	2,318,000
P2009024720	Sicklerville	NJ		09/07/2022	9.250	372,872		420,000
P2009024419	Miami	FL		07/27/2022	7.990	358,496		400,000
A919427	Los Angeles	CA		06/09/2022	7.750		63,350	3,350,000
A270159	Lexington	NC		08/25/2022	8.500		10,000	95,000
A600503	South Holland	IL		09/15/2022	8.250	221,250		295,000
A660116	Prairie Village	KS		08/11/2022	8.625	340,200		450,000
P2009024452	El Monte	CA		08/24/2022	6.990	727,824		1,479,000
P5220720596	San Diego	CA		08/24/2022	7.250	750,567		1,325,000
A303365	Griffin	GA		08/11/2022	8.500	141,100		166,000
A271199	Charlotte	NC		08/11/2022	8.500	141,412		275,000
P2009024045	Key Largo	FL		07/13/2022	5.990	549,700		945,000
A920738	Alamo	CA		09/15/2022	8.500	1,350,859		1,525,000
A750946	Austin	TX		08/12/2022	8.000		33,425	1,150,000
A980255	Seattle	WA		06/22/2022	7.750	747,000		1,350,000
P5220620322	Mchenry	IL		09/21/2022	8.990	116,936		141,000
A920616	Clovis	CA		06/30/2022	8.125	225,000		390,000
P5220821806	Marietta	GA		09/21/2022	8.990	780,130		900,000
P2009024325	Hyattsville	MD		08/24/2022	6.500	213,971		380,000
P2009024500	Rockville	MD		08/10/2022	6.500	329,342		440,000
R2004958287	Olive Branch	MS		08/31/2022	4.660	270,305		303,713
A920036	Menlo Park	CA		09/15/2022	7.500	2,624,729		3,300,000
A303399	Savannah	GA		09/15/2022	9.375	104,522		187,940
P2009024261	Mesa	AZ		07/27/2022	6.375	460,095		572,000
P2009024655	West Chicago	IL		08/10/2022	8.125	223,106		255,000
P4220317621	Honesdale	PA		08/10/2022	6.625	198,772		215,000
P2009024744	Rosenberg	TX		09/07/2022	9.250	282,004		330,000
A321330	Leesburg	FL		06/08/2022	7.750	130,000	50,000	2,150,000
A980106	Seattle	WA		06/01/2022	8.000		15,968	1,500,000
R2004958096	Davenport	FL		08/03/2022	3.910	383,959		431,415
P5220721030	Aurora	CO		09/21/2022	8.990	404,490		485,000
R2004958205	Peoria	AZ		08/17/2022	3.710	405,130		455,202
R2004958182	Tampa	FL		08/17/2022	3.940	375,610		422,034
P2009023923	Lawrenceville	GA		07/13/2022	5.875	330,211		441,000
P2009024176	Jacksonville	FL		07/13/2022	7.375	266,077		306,000
R2004958320	Antioch	TN		09/14/2022	4.150	300,465		337,600
A920803	Valley Village	CA		09/15/2022	9.000	1,045,000		1,250,000
A920584	Lancaster	CA		06/30/2022	8.500	261,000		440,000
A370345	Knoxville	TN		06/21/2022	9.000	82,700		300,000
P4220721419	Memphis	TN		08/24/2022	8.500	145,436		176,500
A920686	Los Angeles	CA		08/11/2022	8.500	505,500		570,000
P4220518879	Midlothian	VA		08/10/2022	6.750	381,086		415,000
R2004957862	Memphis	TN		07/07/2022	4.660	307,060		345,011
R2004958149	Jonesboro	GA		08/17/2022	4.150	324,379		364,471
A920185	Littlerock	CA		06/29/2022	7.750	360,000		595,000
P2009024739	Atlanta	GA		08/24/2022	9.625	185,592		226,000

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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
A918441	Los Angeles	CA		06/22/2022	8.500		352,086	4,800,000
A350160	Oxford	AL		06/01/2022	8.000		94	125,000
P2009024835	Coral Gables	FL		09/07/2022	9.125	522,222		1,650,000
A881240	Las Vegas	NV		09/15/2022	8.750	263,700		310,000
A271164	Charlotte	NC		06/17/2022	8.250	101,042	146,348	825,000
P5220720608	Marvin	NC		09/07/2022	8.990	1,079,224		1,215,000
R2004958300	Plainfield	IN		09/14/2022	3.830	292,601		328,765
A918786	Hidden Hills	CA		06/01/2022	8.000		1,464,787	14,000,000
A920085	Los Angeles	CA		06/23/2022	7.000	1,491,453	8,700	5,250,000
P5220721401	Boston	MA		09/07/2022	8.250	1,317,576		1,599,000
A321339	Orlando	FL		06/03/2022	7.750	350,000	70,000	545,000
P2009024130	Baltimore	MD		08/24/2022	6.250	187,767		365,000
A920461	San Diego	CA		06/22/2022	8.000	468,000	90,000	760,000
P2009024618	Lorton	VA		08/24/2022	6.875	294,780		485,000
A919101	Lake Arrowhead	CA		08/16/2022	8.500		38,200	2,300,000
P5220821603	Sarasota	FL		09/21/2022	8.375	664,768		805,000
A919609	Santa Ana	CA		06/01/2022	8.500		73,500	900,000
R2004958354	Kissimmee	FL		09/28/2022	3.910	296,268		332,885
A881244	Las Vegas	NV		09/15/2022	8.750	195,000		225,000
R2004958293	Indianapolis	IN		09/14/2022	3.830	238,714		268,218
P4220720578	Edinburg	VA		08/10/2022	8.990	187,295		231,000
P5220720890	Clarkston	MI		09/21/2022	8.750	433,717		520,000
A350205	Montgomery	AL		08/26/2022	7.250		57,692	150,000
A271048	Gastonia	NC		06/02/2022	8.000	92,611	30,700	275,000
A980192	Seattle	WA		06/01/2022	7.500		140,939	2,075,000
P2009024659	East Haven	CT		09/07/2022	7.250	201,337		246,000
P2009024390	Bluffton	SC		07/13/2022	8.375	405,198		430,000
A303426	Atlanta	GA		09/15/2022	8.500	191,250		255,000
A370126	Knoxville	TN		06/22/2022	10.000		9,200	295,000
P5220721175	Lafayette	LA		09/21/2022	8.250	193,024		242,000
A919640	Shafter	CA		09/15/2022	10.500	183,141		205,000
P4220317675	Pompano Beach	FL		07/27/2022	5.875	329,683		510,000
A850366	Phoenix	AZ		06/13/2022	8.000		93,569	1,650,000
A914621	Los Angeles	CA		08/24/2022	9.500		35,000	5,100,000
R2004957978	Woodstock	GA		07/07/2022	4.150	359,774		404,240
A919932	Woodland Hills	CA		06/07/2022	8.500		319,300	1,943,000
P5220418549	Tucson	AZ		07/27/2022	7.250	338,367		430,000
A920807	Palmdale	CA		09/15/2022	10.250	270,000		427,500
P2009024456	Houston	TX		07/27/2022	7.990	244,980		277,000
R2004958024	Peoria	AZ		08/03/2022	3.710	482,859		542,538
P4220720592	Charlotte	NC		09/07/2022	6.990	720,363		1,100,000
A920877	Lakewood	CA		09/15/2022	8.625	512,450		615,000
R2004958246	Olive Branch	MS		08/31/2022	4.660	291,580		327,618
A800123	Colorado Springs	CO		09/15/2022	9.750	279,000		375,000
P5220620404	Pahrump	NV		08/24/2022	8.250	240,350		642,000
P2009024598	Phoenix	AZ		08/24/2022	8.375	157,273		365,000
P5220720667	Miramar Beach	FL		08/10/2022	6.902	1,543,709		2,400,000
P5220619637	Orlando	FL		08/10/2022	8.990	140,003		160,000
P5220721244	Rosedale	MD		09/21/2022	7.875	379,080		486,000
A850345	Phoenix	AZ		07/20/2022	8.000		38,850	625,000
A210309	Richmond	VA		07/07/2022	8.000		100,130	600,000
R2004958141	Carrollton	TX		08/03/2022	3.880	347,362		390,294
A210345	Lake Of The Woods	VA		06/09/2022	8.500		243,600	450,000
P2009024806	Elk Grove	CA		09/21/2022	6.875	601,487		753,000
A920571	Napa	CA		08/11/2022	10.500	825,400		1,000,000
R2004958056	Gilbert	AZ		08/03/2022	3.710	501,746		563,759
P4220821624	Las Vegas	NV		09/21/2022	7.875	323,700		415,000
P2009024834	Scottsdale	AZ		08/24/2022	6.750	2,489,523		3,715,000
A210377	Hayes	VA		09/15/2022	9.250	389,000		540,000
A918459	Los Angeles	CA		06/01/2022	8.500		25,900	2,960,000
P2009024644	Champaign	IL		08/24/2022	7.625	154,701		178,000
A271288	Richlands	NC		08/11/2022	8.750	162,000		209,000
A919787	Whittier	CA		06/10/2022	8.000		51,200	1,575,000
P2009024293	Banning	CA		08/24/2022	6.990	342,373		395,000
A290139	Columbia	SC		09/15/2022	9.125	100,500		165,000

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
P2009024694	Newberry	FL		09/07/2022	6.875	621,858		800,000
A919963	Los Angeles	CA		08/11/2022	8.000	638,778		950,000
A881194	Las Vegas	NV		06/15/2022	7.500	405,000		550,000
A200134	Baltimore	MD		06/09/2022	9.000		38,393	210,000
A350254	Montgomery	AL		09/15/2022	9.000	127,500		175,000
A920768	Santa Monica	CA		09/15/2022	9.500	2,887,400		3,611,000
P2009024288	Irvine	CA		09/07/2022	8.125	386,142		750,000
P5220620401	Riverside	CA		08/10/2022	6.750	659,919		855,000
A370365	Memphis	TN		09/15/2022	9.000	77,700		98,000
A271160	Indian Trail	NC		06/09/2022	7.250	372,000		475,000
A270530	Charlotte	NC		09/15/2022	8.500	374,158		480,000
P5220619842	Monaca	PA		09/21/2022	6.750	149,985		292,000
A919267	Inglewood	CA		06/17/2022	8.500		20,000	1,040,000
A980252	Bellevue	WA		08/11/2022	7.500	576,000		1,025,000
P5220619831	Tucson	AZ		08/24/2022	7.250	771,028		2,149,000
P4220519369	Miami	FL		08/24/2022	6.375	1,135,573		1,650,000
A881174	Las Vegas	NV		06/06/2022	7.250	266,400		310,000
A303384	Savannah	GA		09/15/2022	9.375	183,750		243,000
A920507	Sacramento	CA		06/27/2022	8.500	270,000		335,000
A920559	Los Angeles	CA		06/24/2022	8.000	846,000		1,300,000
A918320	Hidden Hills	CA		06/01/2022	7.000		721,852	10,000,000
P2009024379	Missouri City	TX		07/13/2022	8.500	183,163		230,000
P2009024541	Los Angeles	CA		08/10/2022	6.500	201,817		800,000
A200135	Silver Spring	MD		06/10/2022	8.750	376,050	14,325	675,000
A850465	Lake Havasu City	AZ		09/15/2022	9.500	305,792		350,000
A321225	Saint Petersburg	FL		06/02/2022	7.500	223,100		441,000
P2009024551	Fresno	CA		08/10/2022	6.375	145,765		302,000
R2004957856	Peoria	AZ		07/07/2022	3.710	483,331		543,068
P2009023974	Egg Hbr Twp	NJ		07/13/2022	6.990	181,726		205,000
A914120	Hermosa Beach	CA		07/01/2022	8.500		224,500	6,100,000
A918323	Redwood City	CA		06/13/2022	7.500		329,000	3,950,001
R2004958351	Oakland	TN		09/28/2022	4.660	257,183		288,970
A750955	West Lake Hills	TX		06/28/2022	9.750		738,000	4,500,000
R2004958274	Sharpsburg	GA		08/31/2022	4.150	346,786		389,647
P2009024049	St George	UT		07/13/2022	5.875	189,393		321,000
A660110	Kansas City	KS		06/08/2022	8.250	152,000		190,000
A920636	Hemet	CA		08/11/2022	8.500	239,500	10,000	450,000
R2004958258	Lakeland	FL		08/31/2022	3.940	376,834		423,409
A920697	San Diego	CA		09/15/2022	8.500	812,500		2,250,000
P2009024653	San Joaquin	CA		08/10/2022	7.750	236,218		289,000
R2004958132	Surprise	AZ		08/03/2022	3.710	399,485		448,860
A920359	Vallejo	CA		06/01/2022	8.000	382,500		650,000
A920821	Coarsegold	CA		09/15/2022	9.750	256,500		375,000
R2004957973	Cordova	TN		07/07/2022	4.660	242,887		272,907
R2004958103	Mesa	AZ		08/03/2022	3.710	503,892		566,171
P2009024289	Vineland	NJ		07/13/2022	6.990	189,278		272,000
P5220619610	Whiting	NJ		09/21/2022	8.990	190,974		217,500
A303385	Savannah	GA		09/15/2022	9.375	150,000		200,000
P5220821843	Weslaco	TX		09/21/2022	7.625	311,253		430,000
P4220317662	Nokomis	FL		07/13/2022	6.375	417,203		482,000
R2004958147	Cedar Hill	TX		08/03/2022	3.880	298,979		335,931
P2009024565	Lilburn	GA		08/24/2022	8.250	253,972		334,000
P2009024529	Port Wentwrth	GA		07/27/2022	7.990	306,446		345,000
P2009024055	North Aurora	IL		07/13/2022	7.250	479,139		545,000
P2009024514	Baltimore	MD		07/27/2022	8.250	275,358		310,000
P2009024478	Merced	CA		08/10/2022	6.875	258,071		370,000
P2009024579	Grey Eagle	MN		08/24/2022	7.750	156,242		195,000
A920572	San Carlos	CA		08/11/2022	7.500	1,721,250		2,025,000
A915446	Los Angeles	CA		06/13/2022	10.000		24,000	2,100,000
A271365	Charlotte	NC		09/15/2022	8.500	153,581		175,000
A270263	Raeford	NC		06/01/2022	8.000		578	125,000
A919812	Los Angeles	CA		06/16/2022	8.000		42,000	1,900,000
A920482	Murrieta	CA		08/11/2022	9.000	248,000		325,000
A430638	Cleveland Heights	OH		06/10/2022	8.500		11,250	215,000
A920317	Sacramento	CA		06/15/2022	8.500	300,900	80,100	560,000

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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
A370332	Nashville	TN		06/02/2022	7.750	357,000		435,000
R2004958208	Parker	CO		08/17/2022	3.750	556,279		625,033
P5220721390	Anna	TX		09/21/2022	8.625	606,690		898,000
A350175	Somerville	AL		06/01/2022	8.000		1,198	200,000
A918695	North Hollywood	CA		06/01/2022	8.000		44,311	2,800,000
P5220721305	Fort Worth	TX		09/07/2022	7.625	217,198		330,000
P5220518815	Oklahoma City	OK		07/27/2022	7.750	221,687		300,000
P2009024393	Mesquite	TX		07/13/2022	7.250	157,559		221,400
A970069	Portland	OR		08/11/2022	9.000	423,000		490,000
A850437	Phoenix	AZ		06/01/2022	7.500		53,441	419,000
A919129	Encino	CA		06/01/2022	7.000		2,837,772	15,000,000
P2009024477	Toms River	NJ		07/27/2022	8.250	389,403		490,000
P4220418134	Davenport	FL		08/10/2022	8.990	281,904		392,000
A460278	South Bend	IN		08/11/2022	9.250	123,867		160,000
P5220519112	Newburgh	NY		07/27/2022	6.625	225,827		435,000
P2009024510	San Jose	CA		08/10/2022	7.375	661,896		800,000
P2009024399	Miami	FL		07/27/2022	7.875	366,311		679,000
A920627	Vallejo	CA		08/11/2022	8.250	222,200		305,000
P2009024721	Memphis	TN		08/24/2022	9.990	361,370		390,000
P5220519082	Monterey Park	CA		07/13/2022	6.625	1,142,284		1,310,000
A918334	Sylmar	CA		07/28/2022	7.500		60,000	810,000
A920677	San Leandro	CA		08/11/2022	8.625	449,403		635,000
A920733	Inglewood	CA		08/11/2022	9.375	607,500		700,000
A918165	Indian Wells	CA		06/16/2022	9.000		43,000	1,400,000
A850321	Tucson	AZ		07/13/2022	7.000		85,000	210,000
A980239	Seattle	WA		07/01/2022	7.500		27,423	2,450,000
R2004957996	Phoenix	AZ		08/03/2022	3.710	388,097		436,064
P2009024346	Sewickley	PA		07/13/2022	6.625	253,885		295,000
A919007	San Diego	CA		06/03/2022	7.500		6,500	1,150,000
A303332	Monticello	GA		06/02/2022	7.500	114,750		135,000
A920453	Escondido	CA		06/10/2022	8.000	596,400	75,600	875,000
A660114	Lawrence	KS		06/15/2022	9.000	277,500		345,000
A920434	San Diego	CA		06/06/2022	10.000	495,000		685,000
A920726	Los Angeles	CA		08/11/2022	8.625	797,860		921,000
A920593	Palmdale	CA		08/11/2022	8.250	427,770		425,000
A920416	San Diego	CA		06/14/2022	7.500	720,000		1,000,000
A919981	San Diego	CA		06/03/2022	7.500		22,150	850,000
A321249	Deltona	FL		06/08/2022	7.500		70,000	335,000
A271110	Raeford	NC		06/24/2022	7.250	189,437		258,000
A920764	Ramona	CA		09/15/2022	9.000	449,988		700,000
A321367	Bartow	FL		06/21/2022	7.250	128,700		200,000
A917997	Montebello	CA		06/01/2022	8.500		26,453	1,400,000
A150192	Philadelphia	PA		06/06/2022	8.500		4,600	440,000
A370309	Cleveland	TN		06/09/2022	7.000		46,400	220,000
A271180	Charlotte	NC		06/01/2022	7.250	300,000		390,000
A920077	Escondido	CA		06/02/2022	7.250		35,000	745,000
A800083	Denver	CO		06/01/2022	7.500		7,601	800,000
A290125	Easley	SC		06/13/2022	9.000	75,000		119,000
A920030	El Cajon	CA		06/02/2022	7.250		66,000	730,000
A271233	Rural Hall	NC		08/11/2022	7.500	236,000		265,000
A918936	Reseda	CA		06/07/2022	8.000		54,500	1,250,000
A271094	Charlotte	NC		06/07/2022	7.250	336,000		414,000
A919139	San Diego	CA		06/02/2022	7.000		5,000	640,000
A916911	Santa Monica	CA		06/01/2022	8.000		34,195	3,375,000
A271074	Kernersville	NC		06/16/2022	7.250	260,000		325,000
A917816	Los Angeles	CA		06/23/2022	8.500		174,668	2,500,000
A880558	Carson City	NV		06/09/2022	9.000		265,940	2,677,000
A919952	San Marcos	CA		06/14/2022	7.250		5,000	630,000
A321264	Winter Haven	FL		06/27/2022	7.000	148,500		305,000
A920381	San Diego	CA		06/01/2022	7.750	1,016,500	34,250	1,295,000
A919442	La Jolla	CA		06/10/2022	7.000		65,000	2,300,000
A350162	Montgomery	AL		07/12/2022	7.250		21,150	185,000
A917707	Los Angeles	CA		07/13/2022	8.000		137,500	5,500,000
A919916	San Diego	CA		06/15/2022	7.250		10,000	1,170,000
A920087	San Diego	CA		06/06/2022	7.000		117,000	1,300,000

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
A919546	San Diego	CA		06/07/2022	7.250		10,000	975,000
A919217	Newport Beach	CA		06/01/2022	7.500		874	2,825,000
A271216	Winston-Salem	NC		06/23/2022	7.500	220,000		275,000
A271252	Kernersville	NC		06/28/2022	7.500	272,000		345,000
A920442	San Diego	CA		06/14/2022	7.750	785,000		1,100,000
A920026	El Cajon	CA		06/21/2022	7.250		50,000	920,000
A920325	San Diego	CA		06/02/2022	7.500	670,000		850,000
A271253	Charlotte	NC		06/23/2022	7.500	375,300		590,000
A920657	Fresno	CA		08/11/2022	8.625	315,000		350,000
A919769	San Jose	CA		06/01/2022	7.500		22,953	1,725,000
A918539	Los Angeles	CA		06/02/2022	8.000		19,000	1,650,000
A917639	North Hollywood	CA		07/12/2022	8.500		35,000	950,000
A321302	Ocala	FL		06/27/2022	8.250	108,000		201,000
A271197	Winston-Salem	NC		06/21/2022	7.500	265,500		335,000
A919862	San Diego	CA		06/02/2022	7.250		43,100	1,300,000
A920485	San Diego	CA		06/22/2022	7.750	600,000		955,000
A920001	San Diego	CA		06/17/2022	7.000		41,000	810,000
A918794	Lemon Grove	CA		06/23/2022	7.500		38,654	800,000
A920350	Millbrae	CA		07/01/2022	7.750		19,380	2,275,000
A150268	Glenside	PA		09/15/2022	8.625	71,383		84,000
A271191	Belmont	NC		06/03/2022	7.250	328,000		442,000
A919711	San Diego	CA		06/21/2022	7.250		50,433	1,400,000
A271148	Whitsett	NC		06/30/2022	7.250	217,800		265,000
A271234	Winston Salem	NC		06/21/2022	7.500	268,000		350,000
A919918	San Diego	CA		06/02/2022	7.250		5,000	740,000
A918501	Pacoima	CA		06/27/2022	8.000		47,000	725,000
A919222	Los Angeles	CA		06/01/2022	7.500		312	1,060,000
A800095	Denver	CO		06/01/2022	7.500		13,291	988,500
A271187	Greensboro	NC		06/06/2022	7.250	315,000		400,000
A920313	San Diego	CA		06/21/2022	7.500	750,000		950,000
A271210	Harrisburg	NC		06/16/2022	8.500	273,750		405,000
A271062	Kernersville	NC		06/07/2022	7.250	248,000		285,000
A271150	Mebane	NC		06/06/2022	7.250	288,000		345,000
A918254	North Hollywood	CA		06/03/2022	8.500		62,000	900,000
A271212	Greensboro	NC		06/30/2022	7.500	164,000		233,000
A980242	Seattle	WA		06/22/2022	7.500	680,000		1,000,000
A210320	Spotsylvania	VA		06/06/2022	8.500		60,589	113,000
A630545	Springfield	MO		09/15/2022	9.625	117,000		179,000
A370340	Chattanooga	TN		06/09/2022	7.500	110,400		159,000
A920451	San Diego	CA		06/17/2022	7.750	335,000		440,000
A920040	San Jose	CA		06/01/2022	7.500		32,402	3,500,000
A321252	Orlando	FL		06/09/2022	7.500		65,000	291,000
A271089	Charlotte	NC		08/11/2022	7.500	368,000		437,500
A916509	Los Angeles	CA		06/07/2022	8.500		27,500	1,200,000
A919722	San Diego	CA		06/15/2022	7.250		9,477	1,050,000
A916452	Los Angeles	CA		06/17/2022	8.500		30,000	1,250,000
A271140	Pfafftown	NC		06/21/2022	7.250	268,000		332,000
A917100	Los Angeles	CA		06/01/2022	8.000		20,806	4,300,000
A920280	Oceanside	CA		06/22/2022	7.500	448,000		565,000
A919510	Sherman Oaks	CA		06/01/2022	7.500		13,426	1,475,000
A920279	San Diego	CA		06/02/2022	7.500	600,000		825,000
A271215	Raleigh	NC		06/16/2022	7.500	300,000		375,000
A321381	Deland	FL		06/13/2022	8.000	162,000		380,000
A271139	Kernersville	NC		06/02/2022	7.250	280,000		345,000
0399999. Mortgages in good standing - Residential mortgages-all other						749,522,100	45,941,682	1,820,221,827
990LUM1	LOS ANGELES	CA		12/20/2019	4.500		284,338	26,441,036
990OCS1	LONG ISLAND CITY	NY		01/03/2020	4.809		109,877	30,425,963
990THEA	LOS ANGELES	CA		11/25/2020	4.320		55,160	19,152,000
990USB1	LOS ANGELES	CA		09/15/2020	3.586		21,486	8,384,900
BM00001	OAKLAND	CA		11/24/2021	4.818		291,214	63,812,925
BM00004	NEW YORK	NY		03/11/2022	4.814		1,933,418	30,354,601
BM00005	NEW YORK	NY		03/11/2022	4.814		253,664	11,127,015
BM00008	BOSTON	MA		06/29/2022	5.224		1,030,187	135,428,729
BM00009	VISALIA	CA		08/02/2022	5.703	18,000,000		40,723,981

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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
NC00007	MOUNT PLEASANT	SC		08/30/2022	6.045	50,872,500		94,050,000
NC00008	SUMMERVILLE	SC		08/30/2022	6.045	35,126,250		61,750,000
NC00009	CHARLESTON	SC		08/30/2022	6.045	25,032,500		47,215,000
NP00001	LOS ANGELES	CA		11/18/2021	6.683		534,664	
NP00002	WILMER	TX		06/02/2022	5.433		150,359	159,000,000
V029991	CHARLESTON	SC		11/04/2020	5.364		437,597	34,030,500
0599999. Mortgages in good standing - Commercial mortgages-all other						129,031,250	5,101,964	761,896,650
990SWAN	LAKE BUENA VISTA	FL		11/02/2018	6.294		510,120	99,622,500
0699999. Mortgages in good standing - Mezzanine Loans							510,120	99,622,500
0899999. Total Mortgages in good standing						892,890,350	61,153,766	2,806,116,519
1699999. Total - Restructured Mortgages								
A980207	Seattle	WA		06/01/2022	7.500		1,671	3,450,000
A919860	Encinitas	CA		06/15/2022	7.250		10,000	1,550,000
A917837	Los Angeles	CA		06/01/2022	8.000		46,256	1,305,000
A920289	Sacramento	CA		06/02/2022	8.500	235,800		380,000
A918872	San Jose	CA		06/01/2022	7.500		9,906	1,450,000
A800069	Denver	CO		06/01/2022	7.500		20,933	1,245,000
A918174	Menlo Park	CA		06/01/2022	8.000		18,078	2,450,000
A9192800	Encino	CA		06/01/2022	10.000		207,821	18,000,000
A270767	Shelby	NC		08/29/2022	8.000		21,764	280,000
A210327	Locust Grove	VA		06/08/2022	8.500		11,550	460,000
A430621	Gates Mills	OH		06/03/2022	9.000	1	96,764	1,000,000
A270964	Supply	NC		06/24/2022	8.000	1		400,000
A980111	Seattle	WA		06/01/2022	8.000		59,944	1,000,000
A918868	Menlo Park	CA		06/01/2022	7.500		10,797	1,550,000
A918007	Redondo Beach	CA		06/01/2022	8.000		31,960	1,050,000
A800067	Denver	CO		06/01/2022	7.500		17,407	660,000
A270960	Supply	NC		06/03/2022	8.000	1		400,000
A918916	Los Angeles	CA		06/01/2022	7.500		13,305	900,000
A917902	Redwood City	CA		06/01/2022	8.000		33,110	1,550,000
A270962	Supply	NC		06/14/2022	8.250	1		400,000
A917315	Los Angeles	CA		06/01/2022	8.500		81,765	985,000
A270335	Hickory	NC		06/01/2022	9.000		64	52,500
A270338	Hickory	NC		06/01/2022	9.000		525	60,000
A918017	Menlo Park	CA		06/01/2022	8.000		17,947	2,500,000
A980075	Seattle	WA		06/01/2022	8.500		73,001	1,025,000
A980152	Seattle	WA		06/07/2022	7.500		86,000	690,000
A980162	Seattle	WA		06/01/2022	7.500		75,118	675,000
A918084	Los Angeles	CA		06/01/2022	8.000		13,145	850,000
1999999. Mortgages with overdue interest over 90 days-Residential mortgages-all other						235,804	958,831	46,317,500
2499999. Total - Mortgages with overdue interest over 90 days						235,804	958,831	46,317,500
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						893,126,154	62,112,597	2,852,434,019

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					
P2009021593	Union	NJ		06/29/2021	08/12/2022	239,973		(30)			(30)		239,944	226,443		(13,501)	(13,501)
A919007	San Diego	CA		06/21/2022	08/16/2022	855,000							855,000	855,000			

SCHEDULE B - PART 3

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

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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					
A303332	Monticello	GA		06/02/2022	07/21/2022	114,750							114,750	114,750			
A920453	Escondido	CA		07/18/2022	08/17/2022	672,000							672,000	672,000			
A430637	Willard	OH		10/31/2021	08/12/2022	109,368							109,368	109,368			
A750938	Houston	TX		11/22/2021	06/21/2022	254,200							254,200	254,200			
A881045	Las Vegas	NV		02/25/2022	07/13/2022	355,500							355,500	355,500			
P1911016023	Mesa	AZ		06/25/2020	08/12/2022	244,992		(579)			(579)		244,414	258,217		13,804	13,804
A370196	Pleasant View	TN		10/31/2021	06/24/2022	224,400							224,400	224,400			
A600438	Chicago	IL		10/31/2021	08/31/2022	137,926							137,926	137,926			
A850333	Sierra Vista	AZ		10/31/2021	08/30/2022	117,000							117,000	117,000			
P2009020347	PASADENA	MD		12/30/2020	09/15/2022	2,527,186		(7,896)			(7,896)		2,519,290	2,480,000		(39,290)	(39,290)
A500048	Des Moines	IA		04/25/2022	07/05/2022	114,300							114,300	114,300			
A321063	Lakeland	FL		11/22/2021	07/11/2022	58,500							58,500	58,500			
A917087	Los Angeles	CA		10/31/2021	07/19/2022	2,322,872							2,322,872	2,322,872			
A270278	Raeford	NC		10/31/2021	07/27/2022	160,650							160,650	160,650			
A660114	Lawrence	KS		06/15/2022	08/29/2022	277,500							277,500	277,500			
A980147	Seattle	WA		10/31/2021	07/25/2022	678,500							678,500	678,500			
A430585	Cleveland	OH		10/31/2021	08/23/2022	95,090							95,090	95,090			
A850298	Phoenix	AZ		10/31/2021	06/21/2022	446,250							446,250	446,250			
A920434	San Diego	CA		06/06/2022	07/22/2022	495,000							495,000	495,000			
A660099	Lansing	KS		02/09/2022	06/07/2022	129,147							129,147	129,147			
A271165	Charlotte	NC		05/27/2022	08/04/2022	332,000							332,000	332,000			
A630391	Kansas City	MO		10/31/2021	07/11/2022	108,090							108,090	108,090			
A920019	Palmdale	CA		04/08/2022	07/11/2022	551,250							551,250	551,250			
A270883	Brown Summit	NC		04/06/2022	06/09/2022	268,000							268,000	268,000			
A270814	Gastonia	NC		03/11/2022	06/30/2022	198,000							198,000	198,000			
P2009023726	York	PA		03/30/2022	09/15/2022	105,485		(5)			(5)		105,481	104,447		(1,034)	(1,034)
A919437	Spring Valley	CA		01/28/2022	07/14/2022	730,000							730,000	730,000			
A303312	Rossville	GA		05/26/2022	06/24/2022	110,925							110,925	110,925			
A919198	Lakewood	CA		12/10/2021	06/23/2022	570,000							570,000	570,000			
A880863	North Las Vegas	NV		10/31/2021	07/11/2022	248,000							248,000	248,000			
A919465	San Diego	CA		02/22/2022	08/08/2022	509,000							509,000	509,000			
A919760	San Diego	CA		03/11/2022	06/15/2022	870,000							870,000	870,000			
A320892	Melbourne	FL		10/31/2021	06/13/2022	106,650							106,650	106,650			
A918584	San Diego	CA		10/31/2021	08/31/2022	1,168,000							1,168,000	1,168,000			
A920726	Los Angeles	CA		08/11/2022	08/30/2022	797,860							797,860	797,860			
A980207	Seattle	WA		06/01/2022	06/01/2022	269,101							269,101	269,101			
A914668	Los Angeles	CA		10/31/2021	07/13/2022	572,900							572,900	572,900			
A850349	Tucson	AZ		10/31/2021	08/02/2022	269,100							269,100	269,100			
A170578	Elizabeth	NJ		10/31/2021	08/12/2022	240,000							240,000	240,000			
A919860	Encinitas	CA		06/15/2022	06/28/2022	1,090,000							1,090,000	1,090,000			
P2009021417	Wilmington	DE		05/28/2021	07/15/2022	195,979		(6)			(6)		195,973	184,732		(11,241)	(11,241)
A660085	Kansas City	KS		10/31/2021	06/01/2022	79,650							79,650	79,650			
A919937	San Diego	CA		03/30/2022	08/26/2022	976,000							976,000	976,000			
A321337	Jacksonville	FL		05/19/2022	08/24/2022	76,500							76,500	76,500			
A917837	Los Angeles	CA		06/02/2022	06/10/2022	1,451,844							1,451,844	1,451,844			
A920593	Palmdale	CA		08/11/2022	08/31/2022	427,770							427,770	427,770			
A320950	Port Richey	FL		10/31/2021	07/25/2022	72,000							72,000	72,000			
A918298	Poway	CA		10/31/2021	06/29/2022	648,000							648,000	648,000			
A271047	Greensboro	NC		05/20/2022	06/10/2022	196,000							196,000	196,000			
A917972	Stanton	CA		10/31/2021	07/19/2022	648,000							648,000	648,000			
A270256	Jacksonville	NC		10/31/2021	07/07/2022	119,500							119,500	119,500			
A320945	Jacksonville	FL		10/31/2021	07/12/2022	90,000							90,000	90,000			
A912397	North Hollywood	CA		10/31/2021	06/15/2022	516,155							516,155	516,155			
A350179	Montgomery	AL		10/31/2021	06/23/2022	118,443							118,443	118,443			
A320929	Largo	FL		10/31/2021	08/09/2022	508,300							508,300	508,300			
A400028	Louisville	KY		10/31/2021	06/22/2022	86,250							86,250	86,250			
A918872	San Jose	CA		06/01/2022	06/10/2022	1,652,627							1,652,627	1,652,627			
A630520	Kansas City	MO		05/27/2022	08/25/2022	161,800							161,800	161,800			
A630479	Independence	MO		10/31/2021	06/07/2022	90,072							90,072	90,072			
A920416	San Diego	CA		06/14/2022	08/12/2022	720,000							720,000	720,000			

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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					
P4220417832	Denver	CO		05/18/2022	09/15/2022	1,434,196		(320)			(320)		1,433,876	1,347,194		(86,682)	(86,682)
A630482	Independence	MO		10/31/2021	06/06/2022	131,250							131,250	131,250			
A370299	Maryville	TN		03/24/2022	07/15/2022	157,350							157,350	157,350			
A200120	Baltimore	MD		10/31/2021	08/18/2022	64,175							64,175	64,175			
A321093	Jacksonville	FL		12/15/2021	07/12/2022	169,008							169,008	169,008			
A800069	Denver	CO		06/02/2022	06/10/2022	1,440,750							1,440,750	1,440,750			
A918174	Menlo Park	CA		06/01/2022	06/10/2022	2,856,162							2,856,162	2,856,162			
P5220116041	Wonder Lake	IL		05/18/2022	09/15/2022	277,113		(58)			(58)		277,056	264,537		(12,518)	(12,518)
P4200110287	Atlanta	GA		06/25/2020	08/12/2022	297,910		12			12		297,922	303,694		5,772	5,772
P2009020304	Passaic	NJ		12/30/2020	07/15/2022	222,134		(6)			(6)		222,128	210,657		(11,471)	(11,471)
A919981	San Diego	CA		06/03/2022	07/11/2022	620,000							620,000	620,000			
A270301	High Point	NC		05/23/2022	08/29/2022	270,000							270,000	270,000			
A321249	Deltona	FL		06/08/2022	08/26/2022	268,000							268,000	268,000			
A271110	Raeford	NC		06/24/2022	08/02/2022	189,437							189,437	189,437			
A600460	Frankfort	IL		10/31/2021	08/09/2022	318,750							318,750	318,750			
A730060	Midwest City	OK		10/31/2021	07/29/2022	112,500							112,500	112,500			
A880889	Henderson	NV		12/21/2021	08/09/2022	214,596							214,596	214,596			
A303096	Warner Robins	GA		10/31/2021	07/12/2022	232,775							232,775	232,775			
A730063	Oklahoma City	OK		10/31/2021	07/25/2022	89,100							89,100	89,100			
A271017	High Point	NC		05/20/2022	07/14/2022	272,000							272,000	272,000			
A271082	Greensboro	NC		05/27/2022	06/27/2022	248,000							248,000	248,000			
A919853	San Diego	CA		04/01/2022	07/05/2022	981,000							981,000	981,000			
A321367	Bartow	FL		06/21/2022	08/29/2022	128,700							128,700	128,700			
A660064	Tonganoxie	KS		10/31/2021	06/06/2022	84,285							84,285	84,285			
A918463	Sun Valley	CA		10/31/2021	06/29/2022	585,000							585,000	585,000			
A271171	Monroe	NC		05/31/2022	07/12/2022	364,000							364,000	364,000			
A880947	Las Vegas	NV		12/15/2021	08/31/2022	228,000							228,000	228,000			
A918900	El Cajon	CA		10/31/2021	06/14/2022	1,030,000							1,030,000	1,030,000			
A270453	Conover	NC		11/22/2021	06/02/2022	169,162							169,162	169,162			
A881071	Las Vegas	NV		03/30/2022	07/22/2022	106,875							106,875	106,875			
A370159	Knoxville	TN		10/31/2021	08/19/2022	543,750							543,750	543,750			
P5211215448	LOS ANGELES	CA		03/30/2022	08/12/2022	756,049		(57)			(57)		755,992	726,261		(29,731)	(29,731)
A270818	Gastonia	NC		05/25/2022	08/19/2022	202,500							202,500	202,500			
A271065	Charlotte	NC		05/06/2022	06/28/2022	272,000							272,000	272,000			
P2009021370	Stateline	NV		05/28/2021	09/15/2022	854,613		(141)			(141)		854,473	805,000		(49,473)	(49,473)
A915640	Los Angeles	CA		10/31/2021	06/30/2022	1,032,532							1,032,532	1,032,532			
A270966	Charlotte	NC		04/04/2022	06/15/2022	154,800							154,800	154,800			
A920316	Escondido	CA		05/27/2022	07/15/2022	602,000							602,000	602,000			
A303193	Atlanta	GA		11/22/2021	08/10/2022	75,600							75,600	75,600			
A271060	Matthews	NC		05/20/2022	07/29/2022	344,000							344,000	344,000			
A730074	Tulsa	OK		11/22/2021	08/01/2022	105,000							105,000	105,000			
A917997	Montebello	CA		07/01/2022	07/06/2022	721,445							721,445	721,445			
A919830	Stockton	CA		03/30/2022	06/14/2022	342,000							342,000	342,000			
A271009	Charlotte	NC		04/11/2022	08/09/2022	300,000							300,000	300,000			
A270622	Charlotte	NC		02/01/2022	06/30/2022	226,800							226,800	226,800			
A918629	Los Angeles	CA		10/31/2021	07/14/2022	1,005,000							1,005,000	1,005,000			
A430584	Circleville	OH		10/31/2021	06/28/2022	50,837							50,837	50,837			
A270824	Charlotte	NC		03/23/2022	06/16/2022	288,000							288,000	288,000			
P2009022095	Los Angeles	CA		08/17/2021	07/15/2022	1,569,873		(44)			(44)		1,569,829	1,482,760		(87,069)	(87,069)
A800097	Colorado Springs	CO		04/14/2022	07/07/2022	292,500							292,500	292,500			
A271011	Salisbury	NC		04/22/2022	07/29/2022	104,310							104,310	104,310			
A150192	Philadelphia	PA		06/06/2022	07/21/2022	311,250							311,250	311,250			
A321102	Melbourne	FL		12/22/2021	06/13/2022	220,500							220,500	220,500			
A270919	Richlands	NC		03/31/2022	06/24/2022	169,200							169,200	169,200			
A303233	Fairburn	GA		04/25/2022	08/16/2022	40,800							40,800	40,800			
A271146	Statesville	NC		05/24/2022	07/11/2022	240,660							240,660	240,660			
A271149	Gastonia	NC		05/20/2022	08/01/2022	332,000							332,000	332,000			
A270461	Charlotte	NC		11/22/2021	06/29/2022	188,000							188,000	188,000			
P2009020219	Indio	CA		12/30/2020	07/15/2022	344,295		(5)			(5)		344,290	328,032		(16,258)	(16,258)
A916218	Palm Springs	CA		10/31/2021	08/09/2022	276,464							276,464	276,464			

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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					
A370309	Cleveland	TN		06/24/2022	07/13/2022	139,500							139,500	139,500			
A920031	Gardena	CA		04/25/2022	07/01/2022	666,000							666,000	666,000			
A271180	Charlotte	NC		06/01/2022	08/09/2022	300,000							300,000	300,000			
A920077	Escondido	CA		06/14/2022	07/28/2022	576,000							576,000	576,000			
A320849	Titusville	FL		10/31/2021	06/13/2022	123,000							123,000	123,000			
A800083	Denver	CO		08/01/2022	08/03/2022	595,000							595,000	595,000			
A919831	Encinitas	CA		03/28/2022	06/30/2022	995,900							995,900	995,900			
A271026	Winston Salem	NC		04/22/2022	06/16/2022	264,000							264,000	264,000			
A290125	Easley	SC		06/13/2022	07/19/2022	75,000							75,000	75,000			
A321050	Saint Petersburg	FL		11/22/2021	08/03/2022	326,723							326,723	326,723			
A920030	El Cajon	CA		07/05/2022	08/22/2022	566,000							566,000	566,000			
A500038	Van Meter	IA		10/31/2021	07/13/2022	352,500							352,500	352,500			
A321015	Saint Petersburg	FL		10/31/2021	07/29/2022	360,800							360,800	360,800			
A271233	Rural Hall	NC		08/11/2022	08/12/2022	236,000							236,000	236,000			
A880951	Las Vegas	NV		12/23/2021	08/23/2022	300,000							300,000	300,000			
A919487	Oceanside	CA		02/07/2022	07/11/2022	827,000							827,000	827,000			
A370302	Knoxville	TN		04/28/2022	07/01/2022	131,150							131,150	131,150			
A880638	Las Vegas	NV		10/31/2021	08/22/2022	195,000							195,000	195,000			
A600435	Chicago	IL		10/31/2021	08/12/2022	187,170							187,170	187,170			
A321036	Jacksonville	FL		10/31/2021	07/13/2022	72,000							72,000	72,000			
A915613	Los Angeles	CA		10/31/2021	06/03/2022	1,845,000							1,845,000	1,845,000			
A302861	Atlanta	GA		10/31/2021	08/01/2022	71,257							71,257	71,257			
A918936	Reseda	CA		06/07/2022	08/05/2022	832,500							832,500	832,500			
A320931	Saint Petersburg	FL		10/31/2021	06/02/2022	190,800							190,800	190,800			
A919789	Costa Mesa	CA		03/21/2022	08/02/2022	877,500							877,500	877,500			
A271094	Charlotte	NC		06/07/2022	08/02/2022	336,000							336,000	336,000			
A919139	San Diego	CA		06/02/2022	08/03/2022	564,000							564,000	564,000			
A630483	Independence	MO		10/31/2021	06/06/2022	108,750							108,750	108,750			
A920007	San Diego	CA		04/05/2022	07/26/2022	575,000							575,000	575,000			
A370317	Knoxville	TN		04/28/2022	06/16/2022	63,000							63,000	63,000			
A920096	Oceanside	CA		04/21/2022	08/29/2022	666,000							666,000	666,000			
A210272	Mineral	VA		10/31/2021	07/07/2022	234,115							234,115	234,115			
A321325	Jacksonville	FL		05/12/2022	08/03/2022	71,250							71,250	71,250			
A916911	Santa Monica	CA		06/07/2022	07/01/2022	2,596,601							2,596,601	2,596,601			
P2009023826	Knightdale	NC		05/04/2022	09/15/2022	277,261		(65)			(65)		277,197	260,399		(16,798)	(16,798)
A920308	San Diego	CA		05/16/2022	06/29/2022	1,021,000							1,021,000	1,021,000			
A850301	Phoenix	AZ		10/31/2021	06/21/2022	446,250							446,250	446,250			
A271074	Kernersville	NC		06/16/2022	08/17/2022	260,000							260,000	260,000			
A270982	Jacksonville	NC		04/13/2022	08/02/2022	96,485							96,485	96,485			
A917490	Los Angeles	CA		10/31/2021	08/26/2022	750,000							750,000	750,000			
A303088	Covington	GA		10/31/2021	07/11/2022	100,550							100,550	100,550			
A600463	Olympia Fields	IL		10/31/2021	08/12/2022	292,500							292,500	292,500			
A919201	Chula Vista	CA		12/23/2021	06/07/2022	560,000							560,000	560,000			
A210327	Locust Grove	VA		06/08/2022	06/22/2022	314,287							314,287	314,287			
A917816	Los Angeles	CA		06/23/2022	07/27/2022	1,245,788							1,245,788	1,245,788			
A918198	Oceanside	CA		10/31/2021	07/21/2022	1,040,000							1,040,000	1,040,000			
A600491	East Moline	IL		05/10/2022	08/12/2022	82,500							82,500	82,500			
A303124	Morrow	GA		10/31/2021	08/25/2022	144,950							144,950	144,950			
A290115	Anderson	SC		05/19/2022	07/01/2022	6,250							6,250	6,250			
A630431	Independence	MO		10/31/2021	06/07/2022	79,191							79,191	79,191			
A303089	Covington	GA		10/31/2021	07/08/2022	82,050							82,050	82,050			
A880558	Carson City	NV		07/08/2022	07/25/2022	1,010,285							1,010,285	1,010,285			
A916039	Los Angeles	CA		10/31/2021	06/10/2022	1,381,500							1,381,500	1,381,500			
A271068	Graham	NC		05/19/2022	06/27/2022	164,000							164,000	164,000			
A980231	Arlington	WA		05/16/2022	08/10/2022	176,250							176,250	176,250			
A850318	Avondale	AZ		10/31/2021	06/01/2022	396,000							396,000	396,000			
A919952	San Marcos	CA		06/14/2022	08/26/2022	512,000							512,000	512,000			
A460227	Indianapolis	IN		10/31/2021	07/12/2022	53,061							53,061	53,061			
P2009021622	Orlando	FL		06/29/2021	07/15/2022	156,084		(6)			(6)		156,078	146,890		(9,188)	(9,188)
A919670	Pine Mountain Club	CA		03/18/2022	08/12/2022	240,300							240,300	240,300			

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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					
A918108	Fawnskin	CA		10/31/2021	06/13/2022	418,500							418,500	418,500			
A271144	Mooresville	NC		05/20/2022	07/28/2022	324,000							324,000	324,000			
P2009020109	Valley Stream	NY		12/18/2020	09/15/2022	1,420		(18)			(18)		1,402	1,402			
A320946	Jacksonville	FL		11/22/2021	07/12/2022	99,000							99,000	99,000			
A321264	Winter Haven	FL		06/27/2022	08/03/2022	148,500							148,500	148,500			
A660078	Leawood	KS		10/31/2021	06/23/2022	315,000							315,000	315,000			
A980111	Seattle	WA		06/02/2022	06/10/2022	1,789,723							1,789,723	1,789,723			
A370326	Etowah	TN		05/26/2022	08/25/2022	76,500							76,500	76,500			
A751021	Killeen	TX		04/29/2022	08/01/2022	140,500							140,500	140,500			
A918868	Menlo Park	CA		06/01/2022	06/10/2022	1,784,554							1,784,554	1,784,554			
A920381	San Diego	CA		08/01/2022	08/09/2022	1,050,750							1,050,750	1,050,750			
A915916	San Francisco	CA		10/31/2021	08/09/2022	1,320,000							1,320,000	1,320,000			
A270378	Concord	NC		10/31/2021	06/06/2022	244,000							244,000	244,000			
A303134	Villa Rica	GA		10/31/2021	06/16/2022	118,600							118,600	118,600			
A919442	La Jolla	CA		08/01/2022	08/29/2022	1,450,000							1,450,000	1,450,000			
A350162	Montgomery	AL		07/12/2022	08/12/2022	150,200							150,200	150,200			
A918007	Redondo Beach	CA		06/02/2022	06/30/2022	1,053,468							1,053,468	1,053,468			
P2009020202	Orlando	FL		12/30/2020	07/15/2022	108,321		(3)			(3)		108,318	103,319		(4,999)	(4,999)
A917707	Los Angeles	CA		07/13/2022	08/05/2022	2,973,798							2,973,798	2,973,798			
A170663	Elizabeth	NJ		10/31/2021	06/21/2022	200,000							200,000	200,000			
A800067	Denver	CO		06/02/2022	06/10/2022	764,291							764,291	764,291			
A919916	San Diego	CA		06/15/2022	08/26/2022	1,000,000							1,000,000	1,000,000			
A919237	Valley Center	CA		12/28/2021	06/15/2022	805,000							805,000	805,000			
A660082	Kansas City	KS		10/31/2021	06/01/2022	95,850							95,850	95,850			
A920028	Sacramento	CA		04/11/2022	08/17/2022	292,500							292,500	292,500			
A320742	Pinellas Park	FL		10/31/2021	06/29/2022	225,000							225,000	225,000			
A916912	La Jolla	CA		10/31/2021	06/30/2022	3,503,119							3,503,119	3,503,119			
A210325	Keswick	VA		02/14/2022	06/06/2022	112,500							112,500	112,500			
A920087	San Diego	CA		06/23/2022	07/27/2022	1,000,000							1,000,000	1,000,000			
A850300	Phoenix	AZ		10/31/2021	06/21/2022	531,250							531,250	531,250			
P2009021353	Cherry Hill	NJ		05/28/2021	07/15/2022	196,540		(7)			(7)		196,533	185,770		(10,763)	(10,763)
A919546	San Diego	CA		06/07/2022	07/01/2022	870,000							870,000	870,000			
A916188	Lemon Grove	CA		10/31/2021	07/08/2022	328,500							328,500	328,500			
P4191007952	New Smyrna Beach	FL		06/25/2020	08/12/2022	358,221		15			15		358,236	365,160		6,924	6,924
A919680	Fairfield	CA		03/22/2022	08/17/2022	391,500							391,500	391,500			
A350202	Montgomery	AL		10/31/2021	06/23/2022	111,567							111,567	111,567			
A918916	Los Angeles	CA		06/02/2022	06/10/2022	1,344,458							1,344,458	1,344,458			
A917902	Redwood City	CA		06/07/2022	06/13/2022	2,131,555							2,131,555	2,131,555			
A660106	Shawnee	KS		04/26/2022	07/28/2022	165,250							165,250	165,250			
A881055	Las Vegas	NV		03/09/2022	07/05/2022	264,000							264,000	264,000			
A919217	Newport Beach	CA		06/01/2022	07/29/2022	2,210,000							2,210,000	2,210,000			
A290081	Inman	SC		10/31/2021	08/09/2022	84,450							84,450	84,450			
A919989	Palmdale	CA		04/05/2022	07/26/2022	314,685							314,685	314,685			
A881037	Las Vegas	NV		03/04/2022	08/26/2022	148,500							148,500	148,500			
A271216	Winston-Salem	NC		06/23/2022	08/04/2022	220,000							220,000	220,000			
A920006	San Diego	CA		04/07/2022	07/15/2022	768,000							768,000	768,000			
A370307	Maryville	TN		04/21/2022	07/07/2022	153,200							153,200	153,200			
A271252	Kernersville	NC		06/28/2022	08/16/2022	272,000							272,000	272,000			
A850299	Phoenix	AZ		10/31/2021	06/21/2022	446,250							446,250	446,250			
A8504330	Lake Havasu City	AZ		04/21/2022	06/06/2022	73,396							73,396	73,396			
A920442	San Diego	CA		06/14/2022	07/19/2022	785,000							785,000	785,000			
A917023	La Quinta	CA		10/31/2021	06/21/2022	674,510							674,510	674,510			
P2009020354	Pembroke Pines	FL		01/29/2021	07/15/2022	303,357		(8)			(8)		303,349	288,047		(15,302)	(15,302)
A917294	Los Angeles	CA		10/31/2021	08/05/2022	1,371,831							1,371,831	1,371,831			
A920285	San Diego	CA		05/31/2022	06/24/2022	808,000							808,000	808,000			
A320920	Miami	FL		10/31/2021	06/13/2022	248,000							248,000	248,000			
A920026	El Cajon	CA		07/08/2022	07/18/2022	715,000							715,000	715,000			
A850361	Phoenix	AZ		10/31/2021	06/21/2022	409,500							409,500	409,500			
A920325	San Diego	CA		06/02/2022	08/19/2022	670,000							670,000	670,000			
A919742	Fallbrook	CA		03/03/2022	06/14/2022	552,000							552,000	552,000			

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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					
A271253	Charlotte	NC		06/23/2022	08/05/2022	375,300							375,300	375,300			
A320910	Saint Petersburg	FL		10/31/2021	07/18/2022	172,800							172,800	172,800			
A918287	Encinitas	CA		10/31/2021	07/01/2022	2,352,500							2,352,500	2,352,500			
A920278	San Diego	CA		05/17/2022	08/08/2022	1,300,000							1,300,000	1,300,000			
A350161	Montgomery	AL		10/31/2021	06/23/2022	112,598							112,598	112,598			
A630459	Kansas City	MO		10/31/2021	07/22/2022	137,252							137,252	137,252			
A919783	El Cajon	CA		03/08/2022	08/01/2022	718,000							718,000	718,000			
A170515	Westfield	NJ		10/31/2021	08/22/2022	1,100,875							1,100,875	1,100,875			
A881127	Las Vegas	NV		04/26/2022	06/08/2022	337,500							337,500	337,500			
A200118	Baltimore	MD		10/31/2021	08/05/2022	87,500							87,500	87,500			
A919138	San Diego	CA		12/10/2021	06/02/2022	432,000							432,000	432,000			
A919260	Tehachapi	CA		01/14/2022	06/29/2022	248,395							248,395	248,395			
A9191300	Los Angeles	CA		12/30/2021	08/01/2022	372,000							372,000	372,000			
A920657	Fresno	CA		08/11/2022	08/23/2022	315,000							315,000	315,000			
A290104	Anderson	SC		04/14/2022	06/13/2022	27,500							27,500	27,500			
A271061	Indian Trail	NC		04/25/2022	06/22/2022	360,000							360,000	360,000			
A920310	San Diego	CA		05/18/2022	07/08/2022	320,000							320,000	320,000			
A271021	Whitsett	NC		05/18/2022	07/29/2022	126,000							126,000	126,000			
P4191108643	Orchard Lake	MI		06/25/2020	07/15/2022	413,233							413,233	421,456		8,223	8,223
A303297	Covington	GA		04/29/2022	06/16/2022	122,400							122,400	122,400			
A350138	Center Point	AL		10/31/2021	07/08/2022	24,678							24,678	24,678			
A918930	San Diego	CA		10/31/2021	07/28/2022	560,000							560,000	560,000			
A919189	Compton	CA		12/16/2021	07/15/2022	420,300							420,300	420,300			
A321032	Saint Petersburg	FL		10/31/2021	06/23/2022	296,000							296,000	296,000			
A919769	San Jose	CA		08/01/2022	08/09/2022	1,239,510							1,239,510	1,239,510			
A270650	Greensboro	NC		02/16/2022	06/10/2022	256,000							256,000	256,000			
A918665	Sacramento	CA		10/31/2021	06/29/2022	266,750							266,750	266,750			
A210308	Sandston	VA		11/22/2021	08/23/2022	15,671							15,671	15,671			
A630361	Independence	MO		10/31/2021	07/25/2022	54,700							54,700	54,700			
P1912016726	Phoenix	AZ		06/25/2020	07/15/2022	130,279		(88)			(88)		130,190	136,271		6,081	6,081
A919453	Chula Vista	CA		02/02/2022	06/16/2022	570,000							570,000	570,000			
A321183	Winter Park	FL		03/21/2022	06/29/2022	289,950							289,950	289,950			
A303116	Monticello	GA		10/31/2021	06/02/2022	106,700							106,700	106,700			
A321273	Fort Pierce	FL		04/28/2022	06/15/2022	306,000							306,000	306,000			
A630469	Independence	MO		10/31/2021	08/18/2022	68,750							68,750	68,750			
A210344	Hampton	VA		04/21/2022	08/17/2022	211,500							211,500	211,500			
A302650	Atlanta	GA		10/31/2021	06/16/2022	105,000							105,000	105,000			
P2009022106	Providence	RI		08/17/2021	09/15/2022	163,654		(42)			(42)		163,612	154,577		(9,035)	(9,035)
A918539	Los Angeles	CA		06/07/2022	08/01/2022	1,350,000							1,350,000	1,350,000			
P4220317553	Davenport	FL		06/29/2022	08/12/2022	766,001		(27)			(27)		765,974	719,250		(46,724)	(46,724)
A630485	Independence	MO		10/31/2021	06/06/2022	27,414							27,414	27,414			
A190012	Wilmington	DE		10/31/2021	07/28/2022	123,500							123,500	123,500			
A271100	Midland	NC		04/29/2022	06/09/2022	320,000							320,000	320,000			
A918707	Sacramento	CA		10/31/2021	06/30/2022	247,500							247,500	247,500			
A919173	Lemon Grove	CA		12/17/2021	08/31/2022	476,952							476,952	476,952			
A917639	North Hollywood	CA		07/12/2022	08/04/2022	684,900							684,900	684,900			
A918511	Orangevale	CA		10/31/2021	06/16/2022	373,500							373,500	373,500			
A600442	Mokena	IL		10/31/2021	08/12/2022	258,750							258,750	258,750			
A918419	Stockton	CA		10/31/2021	06/09/2022	168,750							168,750	168,750			
A350172	Opelika	AL		10/31/2021	07/11/2022	135,000							135,000	135,000			
A321302	Ocala	FL		06/27/2022	08/10/2022	108,000							108,000	108,000			
A600464	Westmont	IL		10/31/2021	08/09/2022	232,500							232,500	232,500			
A600450	Oak Park	IL		10/31/2021	08/12/2022	393,750							393,750	393,750			
A917315	Los Angeles	CA		06/02/2022	06/10/2022	1,632,784							1,632,784	1,632,784			
A918455	Sherman Oaks	CA		10/31/2021	06/24/2022	991,378							991,378	991,378			
A270335	Hickory	NC		06/01/2022	06/07/2022	8,602							8,602	8,602			
A370329	Knoxville	TN		05/27/2022	06/29/2022	82,750							82,750	82,750			
A370279	Murfreesboro	TN		02/24/2022	06/21/2022	296,000							296,000	296,000			
A271197	Winston-Salem	NC		06/21/2022	07/29/2022	265,500							265,500	265,500			
P2009020075	Tracy	CA		12/18/2020	09/15/2022	1,245		(26)			(26)		1,219	1,219			

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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					
A916527	Los Angeles	CA		10/31/2021	06/13/2022	1,747,849							1,747,849	1,747,849			
A271095	Charlotte	NC		04/29/2022	08/25/2022	229,730							229,730	229,730			
A919862	San Diego	CA		07/01/2022	08/11/2022	983,100							983,100	983,100			
A303167	Temple	GA		10/31/2021	07/26/2022	81,200							81,200	81,200			
A270338	Hickory	NC		06/01/2022	06/30/2022	70,584							70,584	70,584			
A918674	Los Angeles	CA		10/31/2021	07/01/2022	1,275,000							1,275,000	1,275,000			
A917470	La Jolla	CA		10/31/2021	08/05/2022	3,273,048							3,273,048	3,273,048			
A919279	Oceanside	CA		12/21/2021	08/05/2022	585,000							585,000	585,000			
A800051	Arvada	CO		10/31/2021	06/06/2022	476,850							476,850	476,850			
A850296	Phoenix	AZ		10/31/2021	06/21/2022	446,250							446,250	446,250			
A271007	High Point	NC		04/27/2022	06/06/2022	252,000							252,000	252,000			
A920485	San Diego	CA		06/22/2022	08/12/2022	600,000							600,000	600,000			
A321170	Jacksonville	FL		02/14/2022	08/08/2022	193,950							193,950	193,950			
A271001	Gibsonville	NC		04/25/2022	07/22/2022	169,500							169,500	169,500			
A918305	Big Bear City	CA		10/31/2021	06/13/2022	495,000							495,000	495,000			
A920001	San Diego	CA		06/17/2022	07/26/2022	654,000							654,000	654,000			
A271166	Gastonia	NC		05/31/2022	06/30/2022	236,000							236,000	236,000			
A370327	Cleveland	TN		05/27/2022	07/01/2022	164,700							164,700	164,700			
A918794	Lemon Grove	CA		06/23/2022	08/31/2022	637,654							637,654	637,654			
A920018	Lancaster	CA		04/26/2022	07/29/2022	315,000							315,000	315,000			
A630476	Sugar Creek	MO		10/31/2021	06/21/2022	75,510							75,510	75,510			
A750926	Anahuac	TX		10/31/2021	07/18/2022	256,750							256,750	256,750			
A210145	Richmond	VA		10/31/2021	06/17/2022	100,000							100,000	100,000			
A303104	Jenkinsburg	GA		10/31/2021	06/07/2022	95,200							95,200	95,200			
A320918	Tampa	FL		10/31/2021	08/18/2022	270,000							270,000	270,000			
A920350	Millbrae	CA		08/01/2022	08/05/2022	1,514,930							1,514,930	1,514,930			
P2009021570	Manhasset	NY		06/29/2021	08/12/2022	1,356,858		(171)			(171)		1,356,687	1,280,395		(76,292)	(76,292)
A916803	Valley Village	CA		10/31/2021	06/16/2022	1,752,530							1,752,530	1,752,530			
A320672	Miami	FL		10/31/2021	06/10/2022	305,500							305,500	305,500			
A9132610	Los Angeles	CA		10/31/2021	06/22/2022	546,423							546,423	546,423			
A918017	Menlo Park	CA		06/01/2022	06/10/2022	2,732,548							2,732,548	2,732,548			
A271191	Belmont	NC		06/03/2022	08/19/2022	328,000							328,000	328,000			
A303192	Bremen	GA		11/22/2021	06/29/2022	37,100							37,100	37,100			
A321208	Lake Wales	FL		03/11/2022	07/15/2022	67,500							67,500	67,500			
A919848	Mojave	CA		04/07/2022	08/30/2022	158,400							158,400	158,400			
A919805	Escondido	CA		05/17/2022	08/26/2022	590,000							590,000	590,000			
A918052	Pasadena	CA		10/31/2021	08/19/2022	374,900							374,900	374,900			
A919711	San Diego	CA		07/08/2022	08/22/2022	1,045,433							1,045,433	1,045,433			
A430622	Shaker Heights	OH		10/31/2021	08/25/2022	160,320							160,320	160,320			
A850309	Tucson	AZ		10/31/2021	07/22/2022	153,750							153,750	153,750			
A271148	Whitsett	NC		06/30/2022	08/02/2022	217,800							217,800	217,800			
P2009021372	Manhasset	NY		05/28/2021	09/15/2022	299		(6)			(6)		293	289		(4)	(4)
A271234	Winston Salem	NC		06/21/2022	07/13/2022	268,000							268,000	268,000			
A916842	Santa Clarita	CA		10/31/2021	08/31/2022	627,800							627,800	627,800			
A919918	San Diego	CA		06/02/2022	07/05/2022	570,000							570,000	570,000			
A850391	Gilbert	AZ		12/21/2021	06/22/2022	400,500							400,500	400,500			
A480421	Inkster	MI		10/31/2021	08/24/2022	268,378							268,378	268,378			
A918501	Pacoima	CA		06/27/2022	08/31/2022	690,000							690,000	690,000			
P2009020472	HUTTO	TX		02/09/2021	07/15/2022	259,971		(3)			(3)		259,969	256,236		(3,733)	(3,733)
A730064	Moore	OK		10/31/2021	08/02/2022	99,900							99,900	99,900			
A270402	High Point	NC		10/31/2021	07/26/2022	164,250							164,250	164,250			
A270563	Charlotte	NC		12/22/2021	08/17/2022	264,000							264,000	264,000			
A271063	Kernersville	NC		04/25/2022	08/09/2022	288,000							288,000	288,000			
A919041	Crestline	CA		12/10/2021	06/17/2022	368,000							368,000	368,000			
A303152	Bonaire	GA		10/31/2021	08/09/2022	107,100							107,100	107,100			
A915949	Pacific Palisades	CA		10/31/2021	06/10/2022	4,947,551							4,947,551	4,947,551			
A270620	Raeford	NC		02/25/2022	07/05/2022	162,000							162,000	162,000			
A919222	Los Angeles	CA		06/01/2022	07/29/2022	787,500							787,500	787,500			
P2009023688	Charlotte	NC		03/30/2022	09/15/2022	266,634		(5)			(5)		266,629	264,000		(2,629)	(2,629)
A460079	New Chicago	IN		10/31/2021	08/08/2022	46,032							46,032	46,032			

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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					
A800095	Denver	CO		08/01/2022	08/03/2022	717,728							717,728	717,728			
A270758	Matthews	NC		03/11/2022	06/29/2022	332,000							332,000	332,000			
P2009021923	Bronx	NY		07/30/2021	08/12/2022	40,395		(85)			(85)		40,310	38,261		(2,049)	(2,049)
A270660	Charlotte	NC		02/25/2022	06/10/2022	244,000							244,000	244,000			
A320888	Saint Petersburg	FL		10/31/2021	08/23/2022	476,500							476,500	476,500			
A270950	Clayton	NC		04/12/2022	06/08/2022	296,000							296,000	296,000			
A321107	Jacksonville	FL		12/21/2021	08/03/2022	50,850							50,850	50,850			
A271187	Greensboro	NC		06/06/2022	08/04/2022	315,000							315,000	315,000			
A630419	Independence	MO		10/31/2021	06/14/2022	44,700							44,700	44,700			
A919715	Woodland	CA		03/14/2022	08/29/2022	272,000							272,000	272,000			
A270719	Charlotte	NC		02/28/2022	06/30/2022	185,976							185,976	185,976			
A918525	Oakland	CA		10/31/2021	06/07/2022	1,445,000							1,445,000	1,445,000			
A600452	Wilmette	IL		10/31/2021	08/09/2022	431,250							431,250	431,250			
A730070	Tulsa	OK		10/31/2021	08/01/2022	90,000							90,000	90,000			
A321048	Bradenton	FL		11/22/2021	06/06/2022	356,250							356,250	356,250			
A430693	Cleveland	OH		05/06/2022	08/31/2022	71,500							71,500	71,500			
A320952	Melbourne	FL		10/31/2021	06/13/2022	103,500							103,500	103,500			
A920099	Chula Vista	CA		04/21/2022	06/06/2022	550,000							550,000	550,000			
A916585	Sacramento	CA		10/31/2021	07/26/2022	202,500							202,500	202,500			
A350237	Arab	AL		05/24/2022	08/01/2022	89,200							89,200	89,200			
A920313	San Diego	CA		06/21/2022	07/14/2022	750,000							750,000	750,000			
A915927	Van Nuys	CA		10/31/2021	06/30/2022	2,002,226							2,002,226	2,002,226			
A210228	Locust Grove	VA		10/31/2021	06/09/2022	414,601							414,601	414,601			
A370289	Cleveland	TN		05/04/2022	06/24/2022	42,800							42,800	42,800			
A919300	Antioch	CA		12/30/2021	06/07/2022	361,800							361,800	361,800			
P2009023670	Aurora	CO		03/30/2022	08/12/2022	77,953		(1)			(1)		77,952	77,183		(769)	(769)
A270739	High Point	NC		03/14/2022	06/28/2022	204,000							204,000	204,000			
A303110	Decatur	GA		10/31/2021	06/16/2022	115,500							115,500	115,500			
A350145	Birmingham	AL		10/31/2021	06/21/2022	41,100							41,100	41,100			
A700044	New Orleans	LA		10/31/2021	07/12/2022	169,863							169,863	169,863			
A271076	Winston Salem	NC		05/16/2022	06/17/2022	292,000							292,000	292,000			
A917020	La Quinta	CA		10/31/2021	06/30/2022	1,181,777							1,181,777	1,181,777			
A919397	Spring Valley	CA		01/18/2022	07/27/2022	588,000							588,000	588,000			
A919393	Torrance	CA		01/18/2022	07/22/2022	652,500							652,500	652,500			
A321008	Melbourne	FL		10/31/2021	06/13/2022	179,991							179,991	179,991			
A917104	Sylmar	CA		10/31/2021	08/18/2022	600,000							600,000	600,000			
A321343	Lakeland	FL		05/24/2022	08/09/2022	234,000							234,000	234,000			
A980075	Seattle	WA		06/02/2022	06/10/2022	1,981,602							1,981,602	1,981,602			
P2001017459	Temple City	CA		06/25/2020	09/15/2022	570,481		(48)			(48)		570,434	580,038		9,604	9,604
P2009022099	Oakland Park	FL		08/17/2021	09/15/2022	162,442		(40)			(40)		162,403	153,422		(8,980)	(8,980)
A270603	Charlotte	NC		05/24/2022	08/04/2022	268,000							268,000	268,000			
A918537	Seal Beach	CA		10/31/2021	08/23/2022	720,000							720,000	720,000			
A600465	Berwyn	IL		10/31/2021	08/09/2022	253,575							253,575	253,575			
P1911015916	West Palm Beach	FL		06/25/2020	09/15/2022	205,180							205,180	209,300		4,120	4,120
A880899	Henderson	NV		10/31/2021	06/06/2022	750,000							750,000	750,000			
A919901	Lancaster	CA		04/25/2022	07/05/2022	280,000							280,000	280,000			
A750985	Killeen	TX		02/10/2022	06/30/2022	91,630							91,630	91,630			
A918899	Escondido	CA		10/31/2021	08/16/2022	484,551							484,551	484,551			
A918368	Coulterville	CA		10/31/2021	07/20/2022	157,250							157,250	157,250			
A630418	Kansas City	MO		10/31/2021	06/21/2022	44,319							44,319	44,319			
A271210	Harrisburg	NC		06/16/2022	08/24/2022	273,750							273,750	273,750			
A630472	Kansas City	MO		10/31/2021	06/06/2022	99,964							99,964	99,964			
A350221	Prattville	AL		12/14/2021	06/23/2022	108,750							108,750	108,750			
A370154	Nashville	TN		10/31/2021	07/15/2022	340,000							340,000	340,000			
A270683	Charlotte	NC		02/15/2022	08/31/2022	260,000							260,000	260,000			
A271062	Kernersville	NC		06/07/2022	07/14/2022	248,000							248,000	248,000			
A980152	Seattle	WA		06/07/2022	06/22/2022	801,500							801,500	801,500			
A917568	Menifee	CA		10/31/2021	07/08/2022	286,000							286,000	286,000			
A918949	Los Angeles	CA		11/22/2021	06/29/2022	873,000							873,000	873,000			
A320932	Jacksonville	FL		10/31/2021	07/27/2022	81,000							81,000	81,000			

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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					
A630502	Kansas City	MO		12/16/2021	06/02/2022	52,210							52,210	52,210			
A750929	Austin	TX		10/31/2021	06/02/2022	382,500							382,500	382,500			
A918846	Carlsbad	CA		11/22/2021	06/13/2022	1,442,537							1,442,537	1,442,537			
A271124	Concord	NC		05/16/2022	07/13/2022	264,000							264,000	264,000			
P2009021623	Fountain Valley	CA		06/29/2021	07/15/2022	475,464		(16)			(16)		475,448	448,349		(27,098)	(27,098)
A630451	Independence	MO		10/31/2021	06/06/2022	42,174							42,174	42,174			
A918507	Hidden Hills	CA		10/31/2021	07/18/2022	5,200,000							5,200,000	5,200,000			
P2009020269	Acton	CA		12/30/2020	08/12/2022	697,814		(83)			(83)		697,731	661,833		(35,898)	(35,898)
A150213	Philadelphia	PA		10/31/2021	08/05/2022	532,800							532,800	532,800			
A919749	Oakhurst	CA		03/17/2022	07/11/2022	318,750							318,750	318,750			
A918815	Visalia	CA		10/31/2021	07/12/2022	150,750							150,750	150,750			
A271150	Mebane	NC		06/06/2022	07/13/2022	288,000							288,000	288,000			
A290120	Anderson	SC		05/18/2022	07/01/2022	74,700							74,700	74,700			
P2001017551	Raleigh	NC		06/25/2020	07/15/2022	338,232		2			2		338,234	344,806		6,572	6,572
A918254	North Hollywood	CA		06/03/2022	07/28/2022	720,000							720,000	720,000			
A850325	Tucson	AZ		10/31/2021	08/09/2022	153,750							153,750	153,750			
A321255	Jacksonville	FL		04/15/2022	08/03/2022	67,500							67,500	67,500			
A630395	Grandview	MO		10/31/2021	07/19/2022	91,800							91,800	91,800			
P2009020476	SANTA ROSA	CA		01/27/2021	08/12/2022	427,930		(24)			(24)		427,905	416,837		(11,068)	(11,068)
A270970	Charlotte	NC		04/14/2022	06/21/2022	272,000							272,000	272,000			
A660102	Overland Park	KS		03/03/2022	06/17/2022	249,600							249,600	249,600			
A271212	Greensboro	NC		06/30/2022	08/02/2022	164,000							164,000	164,000			
A918389	Oakland	CA		10/31/2021	08/09/2022	1,039,942							1,039,942	1,039,942			
P2009022032	North Venice	FL		08/17/2021	09/15/2022	156,001		(41)			(41)		155,960	147,354		(8,607)	(8,607)
A630480	Warrensburg	MO		10/31/2021	08/31/2022	117,000							117,000	117,000			
A850207	Lake Havasu City	AZ		10/31/2021	06/01/2022	395,455							395,455	395,455			
A270435	Charlotte	NC		11/22/2021	07/01/2022	248,000							248,000	248,000			
A919737	San Diego	CA		03/04/2022	06/17/2022	714,500							714,500	714,500			
A303295	Rossville	GA		05/17/2022	08/29/2022	67,100							67,100	67,100			
A980242	Seattle	WA		06/22/2022	08/09/2022	680,000							680,000	680,000			
A920122	San Francisco	CA		04/21/2022	08/31/2022	1,575,000							1,575,000	1,575,000			
A321092	Jacksonville	FL		12/15/2021	07/12/2022	228,114							228,114	228,114			
A918508	South Pasadena	CA		10/31/2021	08/12/2022	1,623,032							1,623,032	1,623,032			
A920005	Escondido	CA		04/06/2022	07/22/2022	750,000							750,000	750,000			
A600451	South Holland	IL		10/31/2021	08/09/2022	173,625							173,625	173,625			
A916990	Los Angeles	CA		10/31/2021	06/29/2022	569,850							569,850	569,850			
A271080	Greensboro	NC		05/13/2022	06/28/2022	264,000							264,000	264,000			
A210320	Spotsylvania	VA		06/14/2022	07/22/2022	412,500							412,500	412,500			
A9183300	La Jolla	CA		10/31/2021	08/05/2022	237,100							237,100	237,100			
A914965	Los Angeles	CA		10/31/2021	06/01/2022	2,787,200							2,787,200	2,787,200			
A918807	Lawndale	CA		10/31/2021	06/30/2022	562,500							562,500	562,500			
A271091	Statesville	NC		05/20/2022	08/15/2022	154,980							154,980	154,980			
A914514	Los Angeles	CA		10/31/2021	08/15/2022	1,375,000							1,375,000	1,375,000			
A920136	Lancaster	CA		04/26/2022	07/11/2022	243,500							243,500	243,500			
A881059	North Las Vegas	NV		03/11/2022	07/11/2022	373,500							373,500	373,500			
A918080	Garden Grove	CA		10/31/2021	06/15/2022	747,000							747,000	747,000			
A270956	Charlotte	NC		04/14/2022	06/21/2022	272,000							272,000	272,000			
A370340	Chattanooga	TN		06/09/2022	07/18/2022	110,400							110,400	110,400			
A920451	San Diego	CA		06/17/2022	07/21/2022	335,000							335,000	335,000			
A600444	Homewood	IL		10/31/2021	08/12/2022	206,250							206,250	206,250			
P2009022080	Matawan	NJ		08/17/2021	09/15/2022	140,821		(35)			(35)		140,786	133,002		(7,784)	(7,784)
A630441	Belton	MO		10/31/2021	06/07/2022	161,250							161,250	161,250			
A916995	Los Angeles	CA		10/31/2021	08/03/2022	1,438,800							1,438,800	1,438,800			
A321291	Jacksonville	FL		05/16/2022	08/24/2022	439,200							439,200	439,200			
A920040	San Jose	CA		07/01/2022	08/01/2022	1,372,171							1,372,171	1,372,171			
A980221	Covington	WA		04/05/2022	07/26/2022	315,000							315,000	315,000			
A321252	Orlando	FL		07/06/2022	08/19/2022	256,000							256,000	256,000			
A980162	Seattle	WA		06/02/2022	06/10/2022	1,029,537							1,029,537	1,029,537			
P2009023720	Pasadena	TX		03/30/2022	08/12/2022	111,602		(1)			(1)		111,601	110,500		(1,101)	(1,101)
A919739	Spring Valley	CA		03/08/2022	06/08/2022	520,000							520,000	520,000			

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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					
A271089	Charlotte	NC		08/11/2022	08/31/2022	368,000							368,000	368,000			
A321287	Lakeland	FL		05/19/2022	08/26/2022	342,000							342,000	342,000			
A271175	Charlotte	NC		05/31/2022	07/25/2022	320,000							320,000	320,000			
A321167	Jacksonville	FL		02/14/2022	08/03/2022	55,800							55,800	55,800			
A919801	Oceanside	CA		03/08/2022	06/02/2022	778,000							778,000	778,000			
A270981	Winston-Salem	NC		04/25/2022	06/02/2022	256,000							256,000	256,000			
A630452	Independence	MO		11/22/2021	06/06/2022	77,500							77,500	77,500			
A916509	Los Angeles	CA		06/07/2022	08/05/2022	765,000							765,000	765,000			
A919722	San Diego	CA		06/15/2022	08/02/2022	859,477							859,477	859,477			
A500035	West Des Moines	IA		10/31/2021	06/17/2022	120,000							120,000	120,000			
A919088	Yucca Valley	CA		12/14/2021	06/03/2022	232,000							232,000	232,000			
A917776	Los Angeles	CA		10/31/2021	06/17/2022	2,664,375							2,664,375	2,664,375			
A916452	Los Angeles	CA		06/17/2022	08/16/2022	836,999							836,999	836,999			
A350231	Montgomery	AL		05/31/2022	08/19/2022	111,510							111,510	111,510			
A271075	Shelby	NC		04/28/2022	07/12/2022	86,450							86,450	86,450			
A271140	Pfafftown	NC		06/21/2022	07/13/2022	268,000							268,000	268,000			
A321239	Lakeland	FL		04/20/2022	08/25/2022	180,000							180,000	180,000			
A919534	Sacramento	CA		02/18/2022	06/01/2022	344,500							344,500	344,500			
P2009020253	Westminister	CO		01/27/2021	08/12/2022	1,229,860		(34)			(34)		1,229,826	1,201,700		(28,126)	(28,126)
A430546	South Euclid	OH		10/31/2021	07/05/2022	131,250							131,250	131,250			
A917100	Los Angeles	CA		06/01/2022	08/01/2022	3,504,728							3,504,728	3,504,728			
A270737	Charlotte	NC		02/18/2022	06/21/2022	184,500							184,500	184,500			
A920296	San Diego	CA		05/23/2022	08/08/2022	1,185,000							1,185,000	1,185,000			
A920280	Oceanside	CA		06/22/2022	08/11/2022	448,000							448,000	448,000			
A350193	Montgomery	AL		10/31/2021	08/24/2022	65,700							65,700	65,700			
A920008	Escondido	CA		04/15/2022	06/03/2022	545,000							545,000	545,000			
A430594	Wickliffe	OH		10/31/2021	06/13/2022	131,250							131,250	131,250			
A320853	Temple Terrace	FL		10/31/2021	08/26/2022	252,000							252,000	252,000			
A271002	Greensboro	NC		04/26/2022	07/22/2022	180,000							180,000	180,000			
A916006	San Francisco	CA		10/31/2021	07/21/2022	1,350,000							1,350,000	1,350,000			
A919510	Sherman Oaks	CA		07/01/2022	07/15/2022	1,084,171							1,084,171	1,084,171			
A920279	San Diego	CA		06/02/2022	08/05/2022	600,000							600,000	600,000			
A917476	Merced	CA		10/31/2021	06/24/2022	144,118							144,118	144,118			
A917773	Fairfield	CA		10/31/2021	08/09/2022	287,000							287,000	287,000			
A271215	Raleigh	NC		06/16/2022	08/04/2022	300,000							300,000	300,000			
A918084	Los Angeles	CA		06/01/2022	06/10/2022	1,984,864							1,984,864	1,984,864			
A370231	Nashville	TN		11/22/2021	07/29/2022	324,150							324,150	324,150			
A270292	Charlotte	NC		10/31/2021	07/05/2022	212,625							212,625	212,625			
P2009021355	Miami	FL		05/28/2021	09/15/2022	125,277		(31)			(31)		125,246	118,081		(7,165)	(7,165)
A918221	Newark	CA		10/31/2021	08/22/2022	606,600							606,600	606,600			
A321381	Deland	FL		06/13/2022	07/26/2022	162,000							162,000	162,000			
A271139	Kernersville	NC		06/02/2022	07/29/2022	280,000							280,000	280,000			
A919883	San Diego	CA		03/17/2022	06/30/2022	880,000							880,000	880,000			
A270396	Charlotte	NC		10/31/2021	07/18/2022	175,455							175,455	175,455			
A321006	Jacksonville	FL		10/31/2021	07/13/2022	41,393							41,393	41,393			
A380041	Jackson	MS		10/31/2021	08/31/2022	18,100							18,100	18,100			
0900509	ALBUQUERQUE	NM		09/15/2005	08/26/2022	137,966							51,978	51,978			
0900510	ALBUQUERQUE	NM		09/15/2005	08/26/2022	64,188							24,182	24,182			
0901571	HARRISON CITY	PA		04/30/2012	08/31/2022	7,024,492							6,821,037	6,821,037			
0901579	JACKSON	MS		04/17/2012	08/05/2022	4,791,844							3,216,128	4,302,298		1,086,170	1,086,170
0901602	TIGARD	OR		06/13/2012	08/01/2022	1,067,339							968,863	968,863			
0901678	BROKEN ARROW	OK		12/12/2012	09/29/2022	1,136,912							1,078,171	1,078,171			
0901718	WOODSIDE	NY		03/25/2013	09/12/2022	5,260,833							5,094,119	5,094,119			
0901720	WASHINGTON	DC		03/11/2013	07/28/2022	3,159,246							3,082,014	3,082,014			
0901721	TAKOMA PARK	MD		03/11/2013	07/28/2022	1,155,822							1,127,566	1,127,566			
0901785	TUCSON	AZ		07/03/2013	09/20/2022	2,037,001							1,975,456	1,975,456			
0901844	HOUSTON	TX		11/12/2013	07/21/2022	962,824							914,044	914,044			
0901849	SHERWOOD	OR		12/18/2013	09/08/2022	1,524,953							1,390,371	1,390,371			
0901915	GAINESVILLE	FL		06/25/2014	09/15/2022	4,264,291							4,098,768	4,098,768			
0901921	CHESAPEAKE	MD		06/30/2014	07/01/2022	5,876,335							5,769,186	5,769,186			

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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					
0901937	LOUIVILLE	KY		10/31/2014	07/07/2022	1,991,631							1,923,248	1,923,248			
0901945	BRENTWOOD	CA		12/01/2014	08/01/2022	3,711,285							3,633,286	3,633,286			
0901965	THOUSAND OAKS	CA		07/14/2015	09/01/2022	3,078,877							3,027,726	3,027,726			
0902067	WEST CHESTER	OH		01/11/2016	09/06/2022	2,764,297							2,694,283	2,694,283			
0902074	TUCSON	AZ		12/03/2015	09/28/2022	5,467,062							5,330,605	5,330,605			
0902120	KENNESAW	GA		10/07/2016	09/20/2022	3,853,226							3,762,024	3,762,024			
0902132	BIRMINGHAM	AL		06/13/2016	09/19/2022	5,190,404							5,063,032	5,063,032			
0902140	AUSTIN	TX		08/19/2016	08/10/2022	1,217,347							1,194,315	1,194,315			
0902153	RACINE	WI		09/15/2016	08/24/2022	2,909,867							2,780,684	2,780,684			
0902205	MILWAUKEE	WI		04/28/2017	08/30/2022	8,405,479							8,063,290	8,063,290			
0902214	MILWAUKEE	WI		05/25/2017	08/25/2022	5,566,455							5,362,077	5,362,077			
0902302	TUCSON	AZ		06/27/2018	08/09/2022	7,740,941							7,646,476	7,646,476			
0902315	RIDGELAND	MS		07/19/2018	09/21/2022	2,489,915							2,400,867	2,400,867			
9905TSQ	NEW YORK	NY		03/30/2020	09/02/2022	20,000,000							20,000,000	20,000,000			
990LBV1	BOSTON	MA		12/18/2018	08/22/2022	5,000,000							5,000,000	5,000,000			
V029874	DALLAS	TX		09/09/2019	09/16/2022	17,395,000							17,395,000	17,395,000			
V029881	DALLAS	TX		09/09/2019	09/16/2022	11,990,300							11,990,300	11,990,300			
VC29790	TAMPA	FL		02/28/2019	08/30/2022	7,528,411							7,340,067	7,340,067			
0199999. Mortgages closed by repayment						417,911,976		(10,032)			(10,032)		413,356,571	413,811,458		454,890	454,890
P2009023489	Escondido	CA		06/14/2022		1,451		(75)			(75)		1,376	1,376			
P2009022054	PRINCETON	NJ		08/17/2021		2,858		(158)			(158)		2,699	2,699			
P2009022062	Molalla	OR		08/17/2021		1,984		(110)			(110)		1,873	1,873			
P2009021593	Union	NJ		06/29/2021		519		(29)			(29)		490	490			
P5220317723	Charlotte	NC		05/18/2022		843		(51)			(51)		792	792			
P2009024118	Doswell	VA		06/15/2022		1,942		(72)			(72)		1,870	1,870			
P2001017362	Round Rock	TX		06/25/2020		877		17			17		894	894			
P2009023948	Deerfield Bch	FL		08/24/2022		503		9			9		511	511			
P4220115748	Hixson	TN		03/09/2022		754		(17)			(17)		737	737			
P2009022120	Bay Shore	NY		08/17/2021		913		(51)			(51)		862	862			
P2009023450	Temple Hills	MD		04/06/2022		761		(44)			(44)		717	717			
P2009023744	Tacoma	WA		04/06/2022		538		(34)			(34)		504	504			
P2009020292	Freehold	NJ		12/30/2020		5,895		(296)			(296)		5,599	5,599			
P4220417978	Colorado Springs	CO		05/18/2022		1,145		(59)			(59)		1,085	1,085			
P2009023466	Spotsylvania	VA		04/06/2022		553		(28)			(28)		524	524			
P2009023820	Grand Prairie	TX		05/04/2022		304		(18)			(18)		285	285			
P2009023075	Staten Island	NY		12/28/2021		3,794		(135)			(135)		3,659	3,659			
P2009020222	Rancho Mirage	CA		12/30/2020		1,940		(89)			(89)		1,851	1,851			
P2009020655	Hudson	WI		04/09/2021		867		(28)			(28)		838	838			
P2009021632	Mahopac	NY		06/29/2021		620		(35)			(35)		585	585			
P2009023522	CHOWCHILLA	CA		04/06/2022		355		(23)			(23)		332	332			
P2009024058	Manalapan	NJ		06/15/2022		1,418		(48)			(48)		1,371	1,371			
P2009023529	Tinton Falls	NJ		04/20/2022		1,881		(122)			(122)		1,758	1,758			
P2009024321	East Newark	NJ		07/27/2022		214		(11)			(11)		202	202			
P2009020365	Plainview	NY		01/29/2021		1,824		(92)			(92)		1,732	1,732			
P5220518922	Aledo	TX		07/13/2022		140		(2)			(2)		139	139			
P4220317775	Palmyra	PA		06/15/2022		431		(16)			(16)		415	415			
P2009023835	Deerfield Bch	FL		07/27/2022		868		(28)			(28)		840	840			
P2002017871	Greenfield	WI		06/25/2020		491		5			5		496	496			
P5220519249	Iron Station	NC		08/10/2022		172		(8)			(8)		164	164			
P5220519154	Roanoke	TX		07/13/2022		174		(6)			(6)		168	168			
P2009020334	Capitola	CA		01/27/2021		4,538		(38)			(38)		4,500	4,500			
P2009023733	Bolingbrook	IL		03/30/2022		1,491		(15)			(15)		1,476	1,476			
P5220417920	Pepper Pike	OH		06/29/2022		402		(24)			(24)		378	378			
P4220317369	Phoenix	AZ		06/02/2022		454		(28)			(28)		426	426			
P2009020122	Rego Park	NY		12/18/2020		1,331		(53)			(53)		1,278	1,278			
P5220216306	CONROE	TX		03/30/2022		3,901		(232)			(232)		3,669	3,669			
P2009023873	Chatham	NJ		05/18/2022		2,324		(95)			(95)		2,230	2,230			
P5220216331	Phoenix	AZ		03/30/2022		1,197		(29)			(29)		1,168	1,168			
P2009023935	Austin	TX		05/18/2022		1,782		(86)			(86)		1,696	1,696			
P5220116210	SAN DIEGO	CA		05/18/2022		3,127		(127)			(127)		3,000	3,000			

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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					
P2009020098	Katonah	NY		12/18/2020		1,430		(56)			(56)		1,374	1,374			
P2009024037	Redondo Beach	CA		06/15/2022		775		(28)			(28)		747	747			
P2009020221	Santa Barbara	CA		12/30/2020		2,658		(122)			(122)		2,536	2,536			
P2009021354	New York	NY		05/28/2021		1,347		(77)			(77)		1,269	1,269			
P2001017071	Mill Spring	NC		06/25/2020		274		5			5		279	279			
P2009023403	Houston	TX		04/06/2022		380		(25)			(25)		356	356			
P2009024243	Lilburn	GA		07/13/2022		235		(13)			(13)		222	222			
P2009023587	Laurel	MD		04/06/2022		1,136		(69)			(69)		1,067	1,067			
A150096	York	PA		10/31/2021		488							488	488			
P2009023830	Hyattsville	MD		05/04/2022		1,232		(75)			(75)		1,157	1,157			
P4220216544	Henderson	NV		05/04/2022		3,901		(188)			(188)		3,712	3,712			
P2009023418	Charleston	SC		04/06/2022		1,051		(29)			(29)		1,022	1,022			
P1911016023	Mesa	AZ		06/25/2020		207		11			11		218	218			
P5220115995	North Palm Beach	FL		05/04/2022		553		(20)			(20)		533	533			
P2009022112	Bronx	NY		08/17/2021		2,493		(138)			(138)		2,354	2,354			
P2009024473	Willis	TX		07/27/2022		245		(11)			(11)		235	235			
P5220216782	Manvel	TX		04/20/2022		2,391		(145)			(145)		2,246	2,246			
P2009023666	Durham	NC		03/30/2022		1,037		(10)			(10)		1,026	1,026			
P2009022070	WHITESTONE	NY		08/17/2021		1,905		(102)			(102)		1,802	1,802			
P2009020060	Corona	NY		12/18/2020		11,231		(411)			(411)		10,820	10,820			
P1912016714	Brick	NJ		06/25/2020		5,194		102			102		5,296	5,296			
P2009023945	Phoenix	AZ		05/18/2022		2,536		(102)			(102)		2,433	2,433			
P5220216473	Harker Heights	TX		04/06/2022		5,386		(266)			(266)		5,120	5,120			
P2009024464	Morristown	NJ		07/27/2022		252		(14)			(14)		238	238			
P2009020118	Sherman Oaks	CA		12/18/2020		4,713		(185)			(185)		4,527	4,527			
P5220115828	DECATUR	GA		03/30/2022		1,162		(16)			(16)		1,146	1,146			
P2009023287	Raleigh	NC		03/09/2022		1,339		(62)			(62)		1,278	1,278			
P2009020592	Jacksonville	OR		02/24/2021		3,996		(140)			(140)		3,856	3,856			
P2001017008	Garden Grove	CA		06/25/2020		1,015		12			12		1,027	1,027			
P5220317087	Fair Oaks	CA		05/18/2022		1,102		(33)			(33)		1,069	1,069			
P2009023102	Bristol	PA		12/28/2021		1,120		(40)			(40)		1,080	1,080			
P2009020166	Charlotte	NC		12/30/2020		572		(19)			(19)		553	553			
P2009023073	Hampstead	NC		12/28/2021		1,106		(40)			(40)		1,067	1,067			
P5220216299	Scottsdale	AZ		04/20/2022		6,675		15			15		6,690	6,690			
P2009021368	Palm Coast	FL		05/28/2021		773		(44)			(44)		729	729			
P2009023748	Dallas	TX		04/20/2022		1,440		(88)			(88)		1,353	1,353			
P5220418391	Philadelphia	PA		07/27/2022		125		(1)			(1)		124	124			
P2001017429	Los Angeles	CA		06/25/2020		828		15			15		843	843			
P2009023305	Baltimore	MD		03/09/2022		834		(42)			(42)		791	791			
P2009022092	Salem	OR		08/17/2021		2,266		(126)			(126)		2,140	2,140			
P2009024423	Dundalk	MD		07/13/2022		168		(9)			(9)		158	158			
P2009023542	Magna	UT		04/06/2022		1,394		(91)			(91)		1,302	1,302			
P2009023496	Vista	CA		04/06/2022		3,824		(108)			(108)		3,717	3,717			
P2009020103	New York	NY		12/18/2020		27,628		(902)			(902)		26,726	26,726			
P2009024476	Capitol Heights	MD		07/13/2022		232		(13)			(13)		219	219			
P2009022031	Staten Island	NY		08/17/2021		1,872		(104)			(104)		1,768	1,768			
P2009023288	Jurupa Valley	CA		03/09/2022		2,275		(51)			(51)		2,224	2,224			
P2009021930	Boca Raton	FL		07/30/2021		1,280		(69)			(69)		1,210	1,210			
P2009021387	Howard Beach	NY		05/28/2021		1,502		(86)			(86)		1,416	1,416			
P2009023355	Evans	CO		04/06/2022		944		(54)			(54)		890	890			
P2009020364	Queens Village	NY		01/29/2021		1,484		(75)			(75)		1,409	1,409			
P2009023647	Lyndhurst	NJ		04/20/2022		921		(56)			(56)		865	865			
P2009020509	SACRAMENTO	CA		02/02/2021		779		(26)			(26)		753	753			
P2009020490	GLENDALE	AZ		01/14/2021		964		(32)			(32)		933	933			
P2009020086	Jericho	NY		12/18/2020		8,368		(307)			(307)		8,061	8,061			
P2009021362	San Diego	CA		05/28/2021		1,026		(59)			(59)		967	967			
P5220216576	Tucson	AZ		04/20/2022		1,978		(96)			(96)		1,882	1,882			
P2009024469	Tampa	FL		07/27/2022		342		(6)			(6)		336	336			
P2009020569	WASHINGTON	DC		03/12/2021		1,633		(53)			(53)		1,579	1,579			
P2009024489	Seaford	DE		07/27/2022		154		(9)			(9)		146	146			

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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					
P5220216442	DURANGO	CO		03/30/2022		836		(51)			(51)		785	785			
P5220216315	Joliet	IL		04/20/2022		667		(43)			(43)		625	625			
P2009022050	Las Vegas	NY		08/17/2021		1,577		(88)			(88)		1,490	1,490			
P4220216686	North Bay Village	FL		04/20/2022		1,149		(33)			(33)		1,116	1,116			
P2009023637	Thornton	CO		04/20/2022		2,041		(124)			(124)		1,917	1,917			
P4220317053	Coral Springs	FL		05/18/2022		6,536		(241)			(241)		6,294	6,294			
P4220316997	New Smyrna Beach	FL		05/18/2022		824		(34)			(34)		789	789			
P2009020213	East Dundee	IL		12/30/2020		1,145		(53)			(53)		1,092	1,092			
P2009023683	Santa Rosa Beach	FL		03/30/2022		6,620		(65)			(65)		6,555	6,555			
P2009024099	Baltimore	MD		07/13/2022		133		(6)			(6)		127	127			
P4220116199	WELLINGTON	FL		04/20/2022		2,704		24			24		2,728	2,728			
P2009021912	Bellevue	WA		07/30/2021		3,397		(149)			(149)		3,248	3,248			
P1910015438	Moraga	CA		06/25/2020		2,729		53			53		2,782	2,782			
P2009023736	Fuquay Varina	NC		03/30/2022		1,181		(12)			(12)		1,169	1,169			
P2009020156	Missouri City	TX		12/16/2020		1,787		(46)			(46)		1,741	1,741			
P1912016892	Atlanta	GA		06/25/2020		1,317		14			14		1,331	1,331			
P2009023062	Laguna Hills	CA		12/28/2021		5,621		(201)			(201)		5,420	5,420			
P2009024418	Clermont	FL		07/27/2022		486		(12)			(12)		473	473			
P2009023137	Woodside	NY		12/28/2021		2,659		(95)			(95)		2,564	2,564			
P2009023079	Key Largo	FL		12/28/2021		1,443		(52)			(52)		1,392	1,392			
P2009023858	Bacliff	TX		05/18/2022		385		(23)			(23)		361	361			
P2009020300	Tacoma	WA		12/30/2020		1,247		(64)			(64)		1,183	1,183			
P2009021899	North Bergen	NJ		07/30/2021		1,082		(59)			(59)		1,023	1,023			
P2009023726	York	PA		03/30/2022		337		(3)			(3)		334	334			
P2009023414	North Las Vegas	NV		03/09/2022		448		(23)			(23)		425	425			
P5220619667	Grandview	TX		07/13/2022		287		(12)			(12)		274	274			
P2009020618	Marietta	GA		03/12/2021		2,040		(76)			(76)		1,964	1,964			
P2009023421	Carrollton	TX		03/09/2022		676		(43)			(43)		633	633			
P2009023275	Hardeeville	SC		03/09/2022		4,093		(218)			(218)		3,875	3,875			
P2009024347	Delran	NJ		07/13/2022		310		(18)			(18)		293	293			
P2009023876	Commerce City	CO		05/18/2022		762		(46)			(46)		716	716			
P2009023412	Bowie	MD		04/06/2022		996		(53)			(53)		943	943			
A919713	Winchester	CA		06/07/2022		246,969							246,969	246,969			
P2009024018	Hawthorne	NJ		07/13/2022		296		(7)			(7)		290	290			
P2009023120	Howard Beach	NY		12/28/2021		6,059		(216)			(216)		5,842	5,842			
P2009023055	Orange	CA		12/28/2021		3,313		(118)			(118)		3,195	3,195			
P5220216518	NORWOOD	MA		04/06/2022		1,292		(72)			(72)		1,220	1,220			
P2009023297	Burke	VA		03/09/2022		1,169		(62)			(62)		1,107	1,107			
P4220216352	Charlotte	NC		04/20/2022		292		(19)			(19)		273	273			
P2009023846	Tucker	GA		05/04/2022		1,637		(45)			(45)		1,592	1,592			
P5220518813	Carrollton	TX		06/29/2022		656		(40)			(40)		616	616			
P2009020400	Charlotte	NC		01/29/2021		575		(23)			(23)		552	552			
P4220216818	North Hills	CA		05/18/2022		1,075		(19)			(19)		1,056	1,056			
P2009023727	Paulsboro	NJ		03/30/2022		666		(7)			(7)		660	660			
P2009023595	Baltimore	MD		04/06/2022		556		(38)			(38)		519	519			
P2009024237	Woodbridge	VA		07/13/2022		289		(16)			(16)		273	273			
P2009020434	BULVERDE	TX		01/14/2021		2,063		(53)			(53)		2,010	2,010			
P5220116098	Mableton	GA		03/30/2022		550		(21)			(21)		529	529			
P2009021611	Newark	NJ		06/29/2021		696		(30)			(30)		666	666			
P2009023729	Aurora	IL		03/30/2022		962		(9)			(9)		952	952			
P4220216504	Westlake	FL		07/27/2022		157		(10)			(10)		147	147			
P4220519189	Pembroke Pines	FL		08/24/2022		748		9			9		757	757			
P5220216365	Amelia Court House	VA		05/04/2022		473		(29)			(29)		444	444			
P2009020452	San Diego	CA		02/09/2021		618		(3)			(3)		615	615			
P2009024339	Ft Washington	MD		07/27/2022		250		(13)			(13)		237	237			
P2002802501	Livermore	CA		06/25/2020		4,366		81			81		4,447	4,447			
P2009021628	Boca Raton	FL		06/29/2021		807		(45)			(45)		761	761			
P5210212018	Myrtle Beach	SC		04/09/2021		374		(12)			(12)		362	362			
P2009023829	Durango	CO		05/04/2022		1,814		(48)			(48)		1,766	1,766			
P2009023280	Naples	FL		03/09/2022		2,595		(102)			(102)		2,493	2,493			

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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					
P5220216644	CAYCE	SC		05/04/2022		866		(53)			(53)		814	814			
P5220116031	Rancho Mirage	CA		04/20/2022		4,370		(186)			(186)		4,184	4,184			
P2009020463	FIRESTONE	CO		01/27/2021		1,713		(44)			(44)		1,669	1,669			
P2009020087	Tinley Park	IL		12/18/2020		3,278		(114)			(114)		3,164	3,164			
P5220116207	Carmel	CA		03/30/2022		4,420		29			29		4,448	4,448			
P2009023377	Austin	TX		03/09/2022		1,081		(64)			(64)		1,017	1,017			
P1912016757	Eugene	OR		06/25/2020		5,534		101			101		5,635	5,635			
P4220216408	Winter Garden	FL		03/30/2022		1,785		(75)			(75)		1,710	1,710			
P2009024031	Houston	TX		06/02/2022		436		(23)			(23)		413	413			
P2009024213	Clovis	CA		06/15/2022		629		(19)			(19)		610	610			
P4220216651	Pembroke Pines	FL		04/20/2022		1,292		(61)			(61)		1,231	1,231			
P2009021928	Richmond	CA		07/30/2021		905		(49)			(49)		856	856			
P4191209711	Birmington	MI		06/25/2020		49,019		981			981		50,000	50,000			
P2009024354	Rancho Cordova	CA		07/13/2022		296		(16)			(16)		280	280			
P2009023441	Phoenix	AZ		03/09/2022		3,636		(118)			(118)		3,518	3,518			
P2009021417	Wilmington	DE		05/28/2021		203		(12)			(12)		191	191			
P4220317402	Miami	FL		06/15/2022		1,707		(76)			(76)		1,631	1,631			
P2009023900	West Hills	CA		05/18/2022		5,515		(53)			(53)		5,462	5,462			
P2009023080	Anthony	FL		12/28/2021		1,572		(47)			(47)		1,525	1,525			
P2009023302	Rockville	MD		03/09/2022		1,226		(80)			(80)		1,147	1,147			
P2009020138	Jersey City	NJ		12/18/2020		725		(29)			(29)		696	696			
P2009021413	Fresno	CA		05/28/2021		617		(36)			(36)		581	581			
P4220418593	Indian Springs	NV		06/15/2022		387		(20)			(20)		366	366			
P5220418442	Rockwall	TX		07/27/2022		215		5			5		220	220			
P2009023260	Fishers	IN		03/09/2022		5,367		(223)			(223)		5,144	5,144			
P5220317262	Swanton	VT		07/13/2022		567		(29)			(29)		538	538			
P2009023723	Venice	FL		03/30/2022		1,007		(10)			(10)		997	997			
P2009023452	Indianapolis	IN		04/06/2022		242		(16)			(16)		226	226			
P5220418565	Andover	KS		07/27/2022		414		(10)			(10)		404	404			
P2009023665	Raleigh	NC		03/30/2022		889		(9)			(9)		880	880			
P2009023751	Missouri City	TX		05/04/2022		1,200		(73)			(73)		1,127	1,127			
P2009023376	North Charleston	SC		03/09/2022		492		(24)			(24)		469	469			
P2009024073	Chicago	IL		06/15/2022		787		(31)			(31)		756	756			
P2009023366	STOCKTON	CA		03/09/2022		996		(53)			(53)		943	943			
P2009020582	TINLEY PARK	IL		03/12/2021		580		(18)			(18)		562	562			
P4220418222	Victorville	CA		06/02/2022		254		(16)			(16)		239	239			
P2009023610	Charlotte	NC		04/06/2022		1,021		(41)			(41)		980	980			
P5220216538	Scottsdale	AZ		03/30/2022		1,430		(62)			(62)		1,368	1,368			
P2009024148	Tolleson	AZ		07/13/2022		143		(8)			(8)		135	135			
P2009023987	Uppr Marlboro	MD		06/02/2022		720		(37)			(37)		683	683			
P5220216434	San Rafael	CA		04/20/2022		4,132		(246)			(246)		3,887	3,887			
P2009023058	Las Vegas	NV		12/28/2021		1,307		(47)			(47)		1,261	1,261			
P2009020123	Corona	NY		12/18/2020		2,831		(112)			(112)		2,720	2,720			
P2009023315	Keymar	MD		03/09/2022		663		(37)			(37)		626	626			
P2009020129	Boca Raton	FL		12/18/2020		5,169		(202)			(202)		4,967	4,967			
P2009023756	Hyattsville	MD		04/20/2022		996		(61)			(61)		935	935			
P2009022108	Colorado Springs	CO		08/17/2021		1,275		(71)			(71)		1,204	1,204			
P2009023763	VISALIA	CA		05/04/2022		461		(28)			(28)		433	433			
P2009021408	Upper Darby	PA		05/28/2021		323		(19)			(19)		305	305			
P2009021906	Brooklyn	NY		07/30/2021		14,078		(819)			(819)		13,260	13,260			
P2009023813	Mooresville	NC		06/15/2022		378		(23)			(23)		355	355			
P4220720711	San Antonio	TX		08/24/2022		59		(3)			(3)		56	56			
P5220418213	Jacksonville	FL		08/10/2022		403		(20)			(20)		383	383			
P4220418345	Summerfield	FL		07/13/2022		143		(9)			(9)		134	134			
P4220216677	Miami Gardens	FL		03/30/2022		846		(27)			(27)		819	819			
P4200110272	Kennesaw	GA		06/25/2020		1,590		31			31		1,621	1,621			
P2009020355	Bronx	NY		01/29/2021		1,486		(75)			(75)		1,411	1,411			
P5220317780	Menifee	CA		05/18/2022		876		(35)			(35)		841	841			
P5220317464	STUART	FL		06/15/2022		1,421		(85)			(85)		1,337	1,337			
P4220518975	Norwalk	CA		06/29/2022		592		(33)			(33)		559	559			

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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					
P2009024308	Sterling	VA		07/13/2022		311		(14)			(14)		297	297			
P2009023101	Staten Island	NY		12/28/2021		2,080		(74)			(74)		2,005	2,005			
A912397	North Hollywood	CA		10/31/2021		436,463							436,463	436,463			
P2009020105	Rego Park	NY		12/18/2020		1,801		(62)			(62)		1,738	1,738			
P2009023078	Nolensville	TN		12/28/2021		3,791		(135)			(135)		3,656	3,656			
P2009023050	Jamaica	NY		12/28/2021		1,984		(61)			(61)		1,922	1,922			
P2009022069	Gilboa	NY		08/17/2021		1,505		(83)			(83)		1,421	1,421			
P2009022123	Doral	FL		08/17/2021		1,167		(65)			(65)		1,102	1,102			
P2009021592	Sag Harbor	NY		06/29/2021		4,723		(207)			(207)		4,517	4,517			
P5220316892	HENDERSON	NV		04/20/2022		4,456		(162)			(162)		4,294	4,294			
P4220317543	Lynchburg	VA		05/18/2022		849		(22)			(22)		827	827			
P2009023874	Fort Myers	FL		05/04/2022		402		(24)			(24)		377	377			
P2009024088	Trenton	NJ		06/15/2022		563		(34)			(34)		528	528			
P2009023131	Aventura	FL		12/28/2021		937		(33)			(33)		903	903			
P2009023811	Huntington Beach	CA		05/04/2022		3,070		(167)			(167)		2,903	2,903			
P4191209617	Coral Springs	FL		06/25/2020		917		18			18		934	934			
P2009020635	SAN ANTONIO	TX		03/26/2021		1,304		(43)			(43)		1,261	1,261			
P2009023753	Orlando	FL		04/06/2022		1,801		2			2		1,803	1,803			
P2009021634	New York	NY		06/29/2021		2,108		(94)			(94)		2,013	2,013			
P2009023292	Brandywine	MD		03/09/2022		2,513		(156)			(156)		2,358	2,358			
P2009020556	SPRING HILL	FL		02/24/2021		457		(11)			(11)		446	446			
P5220317221	MONROE	NC		05/18/2022		368		(19)			(19)		349	349			
P5220317036	La Quinta	CA		04/20/2022		3,013		(152)			(152)		2,860	2,860			
P2009024283	Silver Spring	MD		07/13/2022		274		(15)			(15)		259	259			
P2009024307	Beaumont	CA		07/13/2022		274		(15)			(15)		259	259			
P2009023331	Boca Raton	FL		03/09/2022		1,462		(90)			(90)		1,371	1,371			
P2009020603	Galveston	TX		03/26/2021		4,938		(162)			(162)		4,775	4,775			
P2009022076	Margate	FL		08/17/2021		617		(34)			(34)		583	583			
P2009024584	Frederick	MD		07/27/2022		204		(9)			(9)		195	195			
P4220417832	Denver	CO		05/18/2022		2,987		(181)			(181)		2,806	2,806			
P2009020134	Riverhead	NY		12/18/2020		321		(13)			(13)		309	309			
P2009023354	Robbinsville	NJ		04/06/2022		566		(37)			(37)		529	529			
P4200110339	Philadelphia	PA		06/25/2020		361		2			2		363	363			
P4220619809	Miami	FL		08/10/2022		206		(6)			(6)		200	200			
P2009023802	Oak Lawn	IL		05/04/2022		669		(41)			(41)		628	628			
P5220417815	HIGHLAND	CA		05/18/2022		494		(19)			(19)		475	475			
P2009024295	Charleston	SC		07/13/2022		722		(25)			(25)		697	697			
P2009023635	Auburn	GA		04/20/2022		781		(47)			(47)		734	734			
P4220316961	North Hills	CA		05/04/2022		2,051		(97)			(97)		1,954	1,954			
P2009023582	Port St Lucie	FL		04/20/2022		546		(36)			(36)		511	511			
P4220216533	Gilbert	AZ		03/30/2022		2,144		(74)			(74)		2,071	2,071			
P2009020589	Fair Oaks	CA		02/24/2021		1,524		(14)			(14)		1,510	1,510			
P4220619607	GREENVILLE	SC		07/27/2022		647		(23)			(23)		625	625			
P2009023276	Pattison	TX		03/09/2022		434		(28)			(28)		406	406			
P2009024002	LOS ANGELES	CA		06/02/2022		570		(22)			(22)		549	549			
P2009021600	Bear	DE		06/29/2021		41,001		(2,220)			(2,220)		38,781	38,781			
P4220317223	WOODLAND HILLS	CA		04/20/2022		5,306		(142)			(142)		5,164	5,164			
P4220216680	Whittier	CA		04/20/2022		2,575		(133)			(133)		2,442	2,442			
P2009024190	Clinton	MD		07/13/2022		236		(9)			(9)		227	227			
P2009024333	Flanders	NJ		07/13/2022		524		(26)			(26)		498	498			
P4220317215	Beverly Hills	FL		05/04/2022		315		(12)			(12)		302	302			
P2009022096	Belford	NJ		08/17/2021		680		(38)			(38)		642	642			
P2009023667	Marietta	GA		03/30/2022		11							10	10			
P5220317117	MANALAPAN	NJ		05/18/2022		436		(18)			(18)		419	419			
P5220316897	Ventura	CA		05/04/2022		2,184		(129)			(129)		2,056	2,056			
A321093	Jacksonville	FL		12/15/2021		166,692							166,692	166,692			
P5220216440	NORFOLK	MA		05/04/2022		1,046		(60)			(60)		986	986			
P2009024513	Loganville	GA		07/27/2022		163		(7)			(7)		156	156			
P2009020650	New Smyrna Beach	FL		03/26/2021		1,491		(42)			(42)		1,449	1,449			
P2009023537	Odessa	FL		04/20/2022		2,033		(130)			(130)		1,903	1,903			

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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					
P4191209704	Bartlett	IL		06/25/2020		710		14			14		724	724			
P5211215476	Kent	WA		04/06/2022		2,811		(123)			(123)		2,688	2,688			
P2009020262	West Grove	PA		12/30/2020		1,137		(59)			(59)		1,078	1,078			
P2009021468	New City	NY		05/28/2021		1,871		(107)			(107)		1,764	1,764			
P2009020647	Land O Lakes	FL		04/09/2021		450		(17)			(17)		433	433			
P2009020358	Warwick	RI		01/29/2021		943		(48)			(48)		895	895			
P5220316949	Houston	TX		05/04/2022		867		(53)			(53)		814	814			
P2002017876	Woodbridge	VA		06/25/2020		325		6			6		332	332			
A430619	Plymouth	OH		10/31/2021		65,564							65,564	65,564			
P5210212019	Hendersonville	TN		04/09/2021		55,111		(1,405)			(1,405)		53,706	53,706			
P2009020224	Troutdale	OR		12/30/2020		469		(22)			(22)		447	447			
P4191007911	Weslaco	TX		06/25/2020		1,290		25			25		1,315	1,315			
P5220316869	Santa Clarita	CA		05/04/2022		2,794		(101)			(101)		2,693	2,693			
P2009023045	Robbinsville	NJ		12/28/2021		3,153		(98)			(98)		3,054	3,054			
P5220216482	KISSIMMEE	FL		05/04/2022		1,087		(66)			(66)		1,021	1,021			
P5220317067	Spring	TX		05/18/2022		500		(28)			(28)		472	472			
P5220418149	Martindale	TX		06/29/2022		306		(18)			(18)		288	288			
P2009020454	TRACY	CA		01/27/2021		1,270		(36)			(36)		1,234	1,234			
P5220116041	Wonder Lake	IL		05/18/2022		1,009		(46)			(46)		963	963			
P2009023564	Baltimore	MD		05/04/2022		396		(24)			(24)		372	372			
P2009020474	EDGEWOOD	MD		01/27/2021		976		(25)			(25)		950	950			
P4200110287	Atlanta	GA		06/25/2020		447		9			9		456	456			
P2009020500	Baltimore	MD		02/09/2021		586		(15)			(15)		571	571			
P2009020547	Bradenton	FL		02/09/2021		261		(9)			(9)		253	253			
P1911015883	Central Islip	NY		06/25/2020		541		11			11		552	552			
P4211114771	New Fairfield	CT		05/18/2022		733		(35)			(35)		698	698			
P2009022109	Hermitage	TN		08/17/2021		551		(31)			(31)		520	520			
P2009021877	Nyack	NY		07/30/2021		1,933		(105)			(105)		1,827	1,827			
P2009023762	Tacoma	WA		06/02/2022		667		(38)			(38)		629	629			
P2009023644	Rockville	MD		04/20/2022		1,492		(91)			(91)		1,401	1,401			
P5220316945	Tucson	AZ		05/04/2022		817		(35)			(35)		782	782			
P2009024373	Lemoore	CA		07/27/2022		164		(5)			(5)		160	160			
P2009023268	Deer Park	TX		03/09/2022		639		(15)			(15)		624	624			
P2009022128	Gilbert	AZ		08/17/2021		3,839		(213)			(213)		3,626	3,626			
P4220418124	GALLOWAY	NJ		06/29/2022		371		(18)			(18)		353	353			
P2008802558	Mill Valley	CA		08/14/2020		3,094							3,094	3,094			
P4220418312	PHILADELPHIA	PA		06/15/2022		418		(23)			(23)		395	395			
P4220518846	Rossville	GA		07/13/2022		1							1	1			
P2009020531	MIAMI	FL		02/02/2021		1,121		(29)			(29)		1,092	1,092			
P2009023679	Philadelphia	PA		03/30/2022		650		(6)			(6)		644	644			
P2009024316	Houston	TX		07/13/2022		128		(7)			(7)		121	121			
P2009023708	Binghamton	NY		03/30/2022		569		(6)			(6)		563	563			
P4220116193	Morro Bay	CA		04/20/2022		3,077		(38)			(38)		3,039	3,039			
P2009023872	San Bernardino	CA		08/10/2022		329		(1)			(1)		327	327			
P2009020363	Kent	WA		01/29/2021		3,440		(174)			(174)		3,267	3,267			
P2009023664	Canton	GA		03/30/2022		13							13	13			
P2009023436	Bellwood	IL		04/06/2022		584		(28)			(28)		555	555			
P2009024019	Laurel	MD		06/02/2022		1,155		(43)			(43)		1,112	1,112			
P2009021386	Inwood	NY		05/28/2021		2,020		(116)			(116)		1,904	1,904			
P2009023106	Phoenix	AZ		12/28/2021		763		(27)			(27)		736	736			
P2009020386	Estacada	OR		01/29/2021		4,981		(238)			(238)		4,743	4,743			
P4191108993	Pittsburgh	PA		06/25/2020		1,070		22			22		1,092	1,092			
P2009023324	Naugatuck	CT		04/06/2022		387		(25)			(25)		362	362			
P5220317312	La Quinta	CA		05/18/2022		1,809		(104)			(104)		1,705	1,705			
P2009024090	Hillside	IL		07/13/2022		505		(23)			(23)		482	482			
P5220116058	Marietta	GA		03/09/2022		941		(26)			(26)		915	915			
P2009020554	LANHAM	MD		02/09/2021		799		(21)			(21)		778	778			
P2009020254	Wesley Chapel	FL		01/14/2021		730		(17)			(17)		713	713			
P2009022104	Portland	OR		08/17/2021		4,514		(250)			(250)		4,263	4,263			
P2009023252	Hamden	CT		03/09/2022		428		(25)			(25)		404	404			

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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					
P2009023586	Wall Township	NJ		04/20/2022		1,606		(101)			(101)		1,505	1,505			
P2009023824	Riverside	CA		05/18/2022		2,333		(142)			(142)		2,191	2,191			
P2009023994	Elmwood Park	NJ		07/13/2022		571		(3)			(3)		569	569			
P1910015085	Snowflake	AZ		06/25/2020		776		15			15		791	791			
P4220619910	Molalla	OR		08/24/2022		544		(16)			(16)		529	529			
P2009023650	New Braunfels	TX		03/30/2022		910		(9)			(9)		901	901			
P2009020064	Brooklyn	NY		12/18/2020		4,712		(126)			(126)		4,585	4,585			
P2009020620	ANDERSON	SC		03/26/2021		2,026		(80)			(80)		1,946	1,946			
P5220317151	COLUMBIA	TN		07/13/2022		408		(14)			(14)		394	394			
P5220216261	Land O' Lakes	FL		03/30/2022		979		(59)			(59)		920	920			
P4220316884	Centennial	CO		06/02/2022		1,316		(58)			(58)		1,258	1,258			
P2009020117	Roslyn Heights	NY		12/18/2020		1,276		(50)			(50)		1,226	1,226			
P5220418555	Greer	AZ		06/15/2022		304		(18)			(18)		286	286			
P4220216552	Pismo Beach	CA		03/30/2022		1,691		(103)			(103)		1,589	1,589			
P2009023784	Des Moines	WA		04/20/2022		1,283		(78)			(78)		1,205	1,205			
P4200110254	Anaheim	CA		06/25/2020		4,782		93			93		4,875	4,875			
P2009023501	North Las Vegas	NV		05/04/2022		1,208		(24)			(24)		1,184	1,184			
P2009023084	Brooklyn	NY		12/28/2021		4,571		(163)			(163)		4,408	4,408			
P2009020654	Pennsauken	NJ		04/09/2021		460		(15)			(15)		445	445			
P5220518785	Chester	PA		07/13/2022		104		(4)			(4)		100	100			
P4211115152	Princeton	NJ		03/09/2022		8,074		(261)			(261)		7,813	7,813			
P2009023956	Vernon	CT		06/15/2022		472		(23)			(23)		450	450			
P2009023568	North Bergen	NJ		04/06/2022		1,132		(69)			(69)		1,063	1,063			
P2009023270	Baltimore	MD		03/09/2022		643		(34)			(34)		609	609			
P2009023686	Philadelphia	PA		03/30/2022		712		(7)			(7)		705	705			
P4220317200	Delray Beach	FL		04/20/2022		5,150		(162)			(162)		4,988	4,988			
P2009023342	Denver	CO		03/09/2022		848		(37)			(37)		811	811			
P2009020441	FRISCO	TX		01/14/2021		1,386		(39)			(39)		1,347	1,347			
P5220317405	Palmetto	FL		05/18/2022		618		(38)			(38)		581	581			
P2009023963	Plano	TX		06/15/2022		452		(14)			(14)		438	438			
P5220317021	CINCINNATI	OH		05/18/2022		407		(25)			(25)		383	383			
P4220518881	Fayetteville	GA		07/27/2022		1,293		(62)			(62)		1,232	1,232			
P2009021548	Auburn	WA		06/29/2021		1,261		(59)			(59)		1,202	1,202			
P2009024536	Claymont	DE		07/27/2022		407		(11)			(11)		395	395			
P2009024051	Leesburg	VA		06/15/2022		602		(35)			(35)		566	566			
P5220418065	Whittier	CA		07/13/2022		580		(22)			(22)		558	558			
P4220619775	Philadelphia	PA		08/24/2022		253		(9)			(9)		243	243			
P2009021619	Chicago	IL		06/29/2021		611		(26)			(26)		585	585			
P2009020232	Hurricane	UT		12/30/2020		793		(19)			(19)		775	775			
P4220216668	Highlnds Ranch	CO		05/04/2022		1,728		(42)			(42)		1,686	1,686			
P2009022040	Ahwahnee	CA		08/17/2021		1,872		(104)			(104)		1,769	1,769			
P4220418299	Woodstock	GA		06/29/2022		1,129		(69)			(69)		1,060	1,060			
P2009020536	LAUDERHILL	FL		02/24/2021		908		(24)			(24)		885	885			
P2009021934	Great Neck	NY		07/30/2021		1,866		(101)			(101)		1,765	1,765			
P2009023087	Brentwood	CA		12/28/2021		465,346		(16,580)			(16,580)		448,766	448,766			
P2009020045	Cypress	TX		12/16/2020		23,755		(612)			(612)		23,143	23,143			
P2009020313	Los Angeles	CA		12/30/2020		2,617		(135)			(135)		2,483	2,483			
P2009020033	WYCKOFF	NJ		12/16/2020		1,478		(41)			(41)		1,436	1,436			
P2009020552	Brandywine	MD		02/09/2021		774		(20)			(20)		754	754			
P4220418457	Orlando	FL		07/13/2022		463		(17)			(17)		446	446			
P2009020602	MATAWAN	NJ		03/12/2021		842		(32)			(32)		810	810			
A170781	Irvington	NJ		12/13/2021		5,769							5,769	5,769			
P5220316974	Burbank	CA		06/02/2022		1,718		(62)			(62)		1,657	1,657			
P2009020204	Hollywood	FL		12/30/2020		856		(39)			(39)		816	816			
P2009024209	Long Valley	NJ		07/13/2022		4,104		(51)			(51)		4,053	4,053			
P2009022127	Boca Raton	FL		08/17/2021		1,599		(89)			(89)		1,511	1,511			
P2009021411	Quakertown	PA		05/28/2021		1,246		(71)			(71)		1,175	1,175			
P5220519221	Las Vegas	NV		07/27/2022		520		(27)			(27)		493	493			
P4200110270	Newtown	PA		06/25/2020		2,060		40			40		2,100	2,100			
P5220418533	Andover	KS		06/29/2022		627		(19)			(19)		608	608			

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P2009023126	JAMAICA	NY		12/28/2021		2,795		(100)			(100)		2,695	2,695			
P2009021335	Pompano Beach	FL		05/28/2021		549		(31)			(31)		517	517			
P4220418324	San Antonio	TX		06/29/2022		189		(7)			(7)		181	181			
P5220317333	Greenwood	IN		05/04/2022		455		(28)			(28)		428	428			
P4220216499	Scottsdale	AZ		04/20/2022		2,118		(99)			(99)		2,019	2,019			
P2009020493	PIEDMONT	SC		01/27/2021		914		(24)			(24)		890	890			
P2009021566	Ozone Park	NY		06/29/2021		1,905		(107)			(107)		1,798	1,798			
P2009024011	Gurnee	IL		06/15/2022		1,125		(50)			(50)		1,075	1,075			
P2009023778	Miami	FL		05/04/2022		962		(42)			(42)		920	920			
P4220317509	Mission Viejo	CA		05/18/2022		2,832		(67)			(67)		2,765	2,765			
P2009021625	Delray Beach	FL		06/29/2021		639		(36)			(36)		603	603			
P5220418032	Kingsland	TX		06/15/2022		338		(11)			(11)		326	326			
P2009023800	Riverbank	CA		05/18/2022		1,372		(84)			(84)		1,289	1,289			
P2009023742	Woodbridge	VA		04/20/2022		840		(51)			(51)		789	789			
P5220418255	Galveston	TX		07/13/2022		163		(10)			(10)		154	154			
P4220216227	Winter Springs	FL		03/30/2022		2,468		(140)			(140)		2,327	2,327			
P2009023294	Rosharon	TX		03/09/2022		1,232		(71)			(71)		1,162	1,162			
P2009021554	Bridgeport	CT		06/29/2021		815		(46)			(46)		769	769			
P4220115973	DEPTFORD	NJ		03/09/2022		698		(33)			(33)		665	665			
P2009020352	Exeter	RI		01/29/2021		1,336		(67)			(67)		1,269	1,269			
P2009021367	Brooklyn	NY		05/28/2021		2,417		(99)			(99)		2,317	2,317			
P2009021569	Valley Stream	NY		06/29/2021		1,861		(76)			(76)		1,785	1,785			
P2009023530	Midlothian	TX		04/20/2022		2,643		(112)			(112)		2,531	2,531			
P2009020230	Myrtle Beach	SC		12/30/2020		595		(19)			(19)		575	575			
P2009021558	Brooklyn	NY		06/29/2021		1,375		(58)			(58)		1,316	1,316			
P2009021545	Gig Harbor	WA		06/29/2021		1,531		(86)			(86)		1,445	1,445			
P5220216800	Kissimmee	FL		05/18/2022		1,356		(80)			(80)		1,276	1,276			
P4211215628	The Villages	FL		03/09/2022		2,324		(4)			(4)		2,320	2,320			
P5220216650	NEW BALTIMORE	MI		04/20/2022		519		(32)			(32)		487	487			
P5211215448	LOS ANGELES	CA		03/30/2022		1,151		(45)			(45)		1,106	1,106			
P2009021364	East Wenatchee	WA		05/28/2021		5,601		(304)			(304)		5,297	5,297			
P4220116091	Kissimmee	FL		03/09/2022		384		(18)			(18)		366	366			
P2009024319	North Las Vegas	NV		07/27/2022		153		(7)			(7)		146	146			
P2009020250	FALLBROOK	CA		12/16/2020		1,240		(63)			(63)		1,177	1,177			
P4220216670	Fort Lauderdale	FL		04/20/2022		1,149		(38)			(38)		1,111	1,111			
P2009021382	Bucksport	ME		05/28/2021		1,603		(88)			(88)		1,514	1,514			
P5220418464	Red Bank	NJ		07/13/2022		1,382		(80)			(80)		1,302	1,302			
P2009023455	SANTA ROSA BEACH	FL		04/20/2022		1,438		(14)			(14)		1,424	1,424			
A919084	Atherton	CA		12/10/2021		3,000,000							3,000,000	3,000,000			
P2009020177	Hoytsville	UT		12/16/2020		465		(15)			(15)		450	450			
P2009020438	Lehigh Acres	FL		02/02/2021		572		(11)			(11)		561	561			
P2009020616	Lehigh Acres	FL		04/09/2021		896		(21)			(21)		875	875			
P4211215230	Killeen	TX		03/30/2022		426		(17)			(17)		410	410			
P2009020546	HYATTSVILLE	MD		02/24/2021		616		(16)			(16)		600	600			
P2009020460	SUGAR LAND	TX		01/27/2021		5,455		(139)			(139)		5,315	5,315			
P2009021363	WHITESTONE	NY		05/28/2021		1,817		(100)			(100)		1,717	1,717			
P4220316862	Parkland	FL		05/04/2022		1,932		(94)			(94)		1,837	1,837			
P2009020571	Fort Washington	MD		03/12/2021		842		(26)			(26)		817	817			
P5220216456	Lubbock	TX		05/04/2022		962		(53)			(53)		909	909			
P5220519449	Glenview	IL		07/27/2022		762		(19)			(19)		744	744			
P2009023597	Salt Lake City	UT		05/04/2022		701		(43)			(43)		658	658			
P2009024385	Montgomery Village	MD		07/27/2022		132		(7)			(7)		125	125			
P2009020464	TAMPA	FL		01/27/2021		548		(14)			(14)		534	534			
P2009023719	Garland	TX		03/30/2022		1,552		(15)			(15)		1,537	1,537			
P2009021575	Delray Beach	FL		06/29/2021		896		(50)			(50)		845	845			
P2009023318	Round Lake	IL		03/09/2022		16,520		(1,035)			(1,035)		15,484	15,484			
P2009021437	Ville Platte	LA		05/28/2021		361		(15)			(15)		346	346			
P2009023698	Cleveland	OH		03/30/2022		799		(8)			(8)		791	791			
P4220417989	Concord	NC		06/29/2022		352		(16)			(16)		336	336			
P2001017064	Coral Springs	FL		06/25/2020		285		6			6		291	291			

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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					
P2009020502	BLADENSBURG	MD		02/09/2021		731		(22)			(22)		709	709			
P2009020375	Northport	NY		01/29/2021		1,854		(74)	22		(96)		1,758	1,758			
P2009023693	Lake Zurich	IL		03/30/2022		796		(8)			(8)		788	788			
P2009023507	Afton	OK		05/18/2022		2,274		(80)			(80)		2,194	2,194			
P4220418049	Mechanicsburg	PA		06/15/2022		717		(27)			(27)		690	690			
P5220418279	Sarasota	FL		08/10/2022		273		(14)			(14)		260	260			
P2009024007	Escondido	CA		06/15/2022		1,300		(40)			(40)		1,260	1,260			
P2009024026	Cedar Hill	TX		06/02/2022		257		(16)			(16)		241	241			
P2009020056	Kew Gardens Hills	NY		12/18/2020		729		(25)			(25)		703	703			
P5220418616	CORONA	CA		06/15/2022		421		(24)			(24)		397	397			
P2009024272	Greenville	TX		07/13/2022		472		(26)			(26)		446	446			
P2009020307	Rimrock	AZ		12/30/2020		521		(27)			(27)		494	494			
P5220316912	Daphne	AL		06/15/2022		1,225		(74)			(74)		1,151	1,151			
P4220519484	Boca Raton	FL		07/13/2022		280		(5)			(5)		276	276			
P2009023309	Las Vegas	NV		03/09/2022		572		(29)			(29)		543	543			
P5211215368	Pembroke Pines	FL		03/30/2022		710		(28)			(28)		681	681			
P2009023703	Baytown	TX		03/30/2022		514		(5)			(5)		509	509			
P2009020507	SPRING	TX		02/09/2021		633		(16)			(16)		617	617			
P2009023085	Freedom	ME		12/28/2021		824		(29)			(29)		795	795			
P5220519040	New Orleans	LA		08/10/2022		201		(9)			(9)		192	192			
P2009023113	Brooklyn	NY		12/28/2021		3,857		(138)			(138)		3,719	3,719			
P2009023812	Stockton	CA		05/18/2022		649		(40)			(40)		610	610			
P4220115878	Highland	MI		04/20/2022		1,346		(82)			(82)		1,264	1,264			
P4220316905	Lake Elsinore	CA		04/20/2022		743		(36)			(36)		707	707			
P4200110273	Sandy Springs	GA		06/25/2020		2,666		143			143		2,809	2,809			
P2009023394	Phoenix	AZ		03/09/2022		940		(50)			(50)		891	891			
P2009021582	FLUSHING	NY		06/29/2021		850		(48)			(48)		802	802			
P2009023966	Des Plaines	IL		06/02/2022		2,719		(146)			(146)		2,573	2,573			
P1912016246	Salisbury	MA		06/25/2020		3,391		100			100		3,490	3,490			
P4220418374	Bloomfield	CT		06/15/2022		736		(21)			(21)		715	715			
P2009023117	Levittown	PA		12/28/2021		11,653		(410)			(410)		11,243	11,243			
P2009021375	Melville	NY		05/28/2021		1,398		(80)			(80)		1,318	1,318			
P4220115974	Deland	FL		05/18/2022		765		(16)			(16)		749	749			
P2009021352	Las Vegas	NV		05/28/2021		381		(22)			(22)		359	359			
P4220116020	Coconut Grove	FL		04/20/2022		3,482		5			5		3,487	3,487			
P4220518820	Littleton	CO		07/27/2022		567		(8)			(8)		559	559			
A170782	East Orange	NJ		12/13/2021		500,348							500,348	500,348			
P2009021577	Weston	CT		06/29/2021		1,184		(67)			(67)		1,117	1,117			
P2009023878	Saint Petersburg	FL		05/04/2022		696		(15)			(15)		681	681			
P2009021333	Hemet	CA		05/28/2021		1,318		(75)			(75)		1,242	1,242			
P4220518949	Lakewood	WA		06/29/2022		104		(4)			(4)		100	100			
P1911016090	Marietta	GA		06/25/2020		96,740		1,858			1,858		98,598	98,598			
P2009020532	Avalon	NJ		02/02/2021		8,863		(229)			(229)		8,635	8,635			
P2009020503	SUISUN CITY	CA		02/09/2021		948		(25)			(25)		924	924			
P2009022130	Hewitt	NJ		08/17/2021		998		(55)			(55)		942	942			
P2009020562	Los Angeles	CA		03/12/2021		8,039		(153)			(153)		7,886	7,886			
P4220316989	Casselberry	FL		04/20/2022		2,956		(159)			(159)		2,797	2,797			
P2009022051	Federal Way	WA		08/17/2021		1,407		(78)			(78)		1,329	1,329			
P2009024312	Hagerstown	MD		07/13/2022		171		(10)			(10)		162	162			
P4200110349	St. Cloud	FL		06/25/2020		780		15			15		795	795			
P5220418611	Johnstown	CO		07/27/2022		296		(15)			(15)		280	280			
P4220418471	BON AQUA	TN		06/29/2022		208		(12)			(12)		196	196			
P4220317441	Miami Beach	FL		05/18/2022		430		(11)			(11)		419	419			
P5220216773	Inverness	IL		05/18/2022		1,171		(71)			(71)		1,100	1,100			
P2009022063	GREAT NECK	NY		08/17/2021		1,083		(60)			(60)		1,023	1,023			
P5220317230	Dacula	GA		05/04/2022		1,009		(58)			(58)		951	951			
P4211215458	Yukon	PA		03/09/2022		595		(22)			(22)		573	573			
P2009023578	Brandon	MS		04/20/2022		602		(39)			(39)		563	563			
P5220518963	Le Roy	MN		07/13/2022		201		(4)			(4)		197	197			
P2009023446	Jacksonville	FL		03/09/2022		2,944		(191)			(191)		2,753	2,753			

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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					
P5220619660	Plainview	TX		08/10/2022		111		(4)			(4)		107	107			
A350103	Birmingham	AL		10/31/2021		151,948							151,948	151,948			
P5220519056	Dickson	TN		07/13/2022		64		(4)			(4)		61	61			
P2009020628	EVANSTON	IL		04/09/2021		1,392		(46)			(46)		1,346	1,346			
P2009020566	ROSWELL	GA		02/02/2021		3,690		(95)			(95)		3,595	3,595			
P2001017503	Lombard	IL		06/25/2020		1,141		35			35		1,176	1,176			
P2009024179	Houston	TX		07/13/2022		292		(12)			(12)		281	281			
P2009020545	LOS ANGELES	CA		03/26/2021		1,144		(29)			(29)		1,115	1,115			
P2009024119	Delano	CA		06/15/2022		293		(16)			(16)		276	276			
P2009021596	Shelter Island Heights	NY		06/29/2021		5,120		(288)			(288)		4,831	4,831			
P2009023420	Hyattsville	MD		03/09/2022		924		(51)			(51)		873	873			
P4220317727	San Antonio	FL		06/15/2022		726		(25)			(25)		701	701			
P2009023852	Leesburg	VA		05/04/2022		7,469		(120)			(120)		7,348	7,348			
P2009023822	Pflugerville	TX		05/04/2022		797		(48)			(48)		749	749			
P5220216333	MANALAPAN	NJ		04/20/2022		1,104		(53)			(53)		1,051	1,051			
P2009023535	Saint George	UT		05/04/2022		1,604		(84)			(84)		1,519	1,519			
P2002017784	Brentwood	TN		06/25/2020		1,401		41			41		1,443	1,443			
P2009023926	Easton	MD		05/18/2022		4,224		(228)			(228)		3,996	3,996			
P2009020085	Flushing	NY		12/18/2020		2,588		(83)			(83)		2,505	2,505			
P2009023936	College Park	MD		05/18/2022		974		(59)			(59)		915	915			
P2009023434	Springfield	VA		03/09/2022		1,249		(72)			(72)		1,177	1,177			
P2009020095	Staten Island	NY		12/18/2020		1,734		(57)			(57)		1,677	1,677			
P2009022058	Hallandale Beach	FL		08/17/2021		836		(46)			(46)		790	790			
P2009020600	PORT SAINT LUCIE	FL		03/12/2021		1,210		(37)			(37)		1,173	1,173			
P2009022044	Farmington	ME		08/17/2021		397		(22)			(22)		375	375			
P2009023977	Tinton Falls	NJ		06/02/2022		1,245		(76)			(76)		1,169	1,169			
P4220317027	Golden	CO		04/20/2022		2,874		(135)			(135)		2,739	2,739			
P2009023304	Sykesville	MD		03/09/2022		755		(42)			(42)		713	713			
P2009023135	Staten Island	NY		12/28/2021		4,851		(173)			(173)		4,677	4,677			
P2009023965	Vineland	NJ		06/02/2022		1,758		(75)			(75)		1,684	1,684			
P2009023053	Staten Island	NY		12/28/2021		3,722		(133)			(133)		3,589	3,589			
A350102	Pleasant Grove	AL		10/31/2021		132,853							132,853	132,853			
P5220317706	Idaho Springs	CO		06/15/2022		757		(40)			(40)		717	717			
P1911015992	Bethany	CT		06/25/2020		5,692		142			142		5,834	5,834			
P2009021351	Redondo Beach	CA		05/28/2021		6,289		(611)			(611)		5,678	5,678			
P2009020522	JACKSONVILLE	FL		02/02/2021		704		(18)			(18)		686	686			
P5220518848	Raleigh	NC		07/13/2022		303		(17)			(17)		286	286			
P2009023056	Hillside	NJ		12/28/2021		949		(34)			(34)		915	915			
P2009023071	Coral Springs	FL		12/28/2021		3,370		(120)			(120)		3,250	3,250			
P2009021378	Roslyn	NY		05/28/2021		3,258		(187)			(187)		3,071	3,071			
P2009023627	Effingham	SC		06/15/2022		398		(24)			(24)		375	375			
P4220619687	Afton	OK		08/10/2022		670		(20)			(20)		650	650			
P5220518884	Scottsdale	AZ		06/29/2022		541		(25)			(25)		516	516			
P5220317051	Dripping Springs	TX		05/04/2022		1,714		(59)			(59)		1,655	1,655			
P5220518863	San Diego	CA		07/13/2022		270		(16)			(16)		253	253			
P2009023096	Staten Island	NY		12/28/2021		1,629		(58)			(58)		1,571	1,571			
P2009023761	Bridgewater	CT		05/18/2022		734		(45)			(45)		689	689			
P2009020322	Crystal Lake	IL		12/30/2020		824		(21)			(21)		803	803			
P5220317179	Manchester	NH		05/18/2022		2,654		(154)			(154)		2,500	2,500			
P2009020619	North Las Vegas	NV		03/12/2021		868		(29)			(29)		840	840			
P2009023047	Leonia	NJ		12/28/2021		3,176		(99)			(99)		3,077	3,077			
P2009020508	WEST VALLEY CITY	UT		02/09/2021		518		(14)			(14)		504	504			
P2009023850	NORTH HILLS	CA		05/18/2022		1,786		(16)			(16)		1,771	1,771			
P2009024122	Phoenix	AZ		06/15/2022		675		(28)			(28)		647	647			
P2009023405	Florida City	FL		03/09/2022		642		(42)			(42)		601	601			
P5220518756	Tomball	TX		07/27/2022		213		(11)			(11)		203	203			
P2009020467	MIAMI LAKES	FL		02/09/2021		1,627		(42)			(42)		1,585	1,585			
P2001017268	Orlando	FL		06/25/2020		544		18			18		562	562			
P5220518912	ORANGE BEACH	AL		07/27/2022		11,209		(328)			(328)		10,882	10,882			
P4220316866	Denver	CO		04/20/2022		446		(18)			(18)		427	427			

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P2009022035	Squaw Valley	CA		08/17/2021		523		(29)			(29)		494	494			
P4220619930	Escondido	CA		08/10/2022		1,731		(50)			(50)		1,680	1,680			
P2009024342	Austin	TX		07/13/2022		405		(15)			(15)		390	390			
P2009023391	Netcong	NJ		03/09/2022		693		(34)			(34)		660	660			
P4220317187	Irvine	CA		05/18/2022		5,169		(127)			(127)		5,042	5,042			
P4220317322	Los Angeles	CA		04/20/2022		1,916		(62)			(62)		1,854	1,854			
P5220216350	BAY ST LOUIS	MS		05/18/2022		421		(27)			(27)		394	394			
P4220316908	Rossville	GA		04/20/2022		280		(11)			(11)		269	269			
P2009023986	Charlotte	NC		06/02/2022		964		(33)			(33)		931	931			
P2009023052	Raleigh	NC		12/28/2021		1,455		(52)			(52)		1,403	1,403			
P4220216828	ENCINO	CA		04/20/2022		5,884		(241)			(241)		5,643	5,643			
P2009024669	Kenilworth	NJ		08/10/2022		6,037		(176)			(176)		5,861	5,861			
P4220216626	Cataldo	ID		05/04/2022		951		(19)			(19)		932	932			
P4200110395	Cape Coral	FL		06/25/2020		630		(3)			(3)		628	628			
P5220216474	Olney	MT		05/04/2022		13,054		(601)			(601)		12,453	12,453			
P5220418520	Cathedral City	CA		06/29/2022		608		(18)			(18)		590	590			
P2009024284	Olympia	WA		07/13/2022		396		(18)			(18)		379	379			
P2009020563	SOUTH BEND	IN		02/24/2021		972		(30)			(30)		942	942			
P2009023281	Manassas	VA		03/09/2022		1,107		(54)			(54)		1,053	1,053			
P1911015884	Rocklin	CA		06/25/2020		1,738		65			65		1,804	1,804			
P2009021932	Sunny Isles Beach	FL		07/30/2021		2,560		(110)			(110)		2,450	2,450			
P4220116102	Indian Land	SC		03/09/2022		857		(10)			(10)		847	847			
P2009023322	Katy	TX		03/09/2022		954		(31)			(31)		923	923			
P4220518825	Lehigh Acres	FL		07/13/2022		103		(5)			(5)		98	98			
A916005	West Hollywood	CA		08/29/2022		1,495,063							1,495,063	1,495,063			
P2009023585	Davie	FL		04/20/2022		1,605		(97)			(97)		1,508	1,508			
P2009023525	BOWIE	MD		04/06/2022		1,126		(34)			(34)		1,093	1,093			
P2009024202	Keizer	OR		07/13/2022		471		(6)			(6)		466	466			
P2009023506	PACOIMA	CA		04/06/2022		1,728		(41)			(41)		1,687	1,687			
P5220216706	FORT MILL	SC		05/18/2022		2,695		(119)			(119)		2,577	2,577			
A150218	Philadelphia	PA		06/24/2022		122,504							122,504	122,504			
P2009020005	Sandy	UT		12/30/2020		304		(4)			(4)		300	300			
P2009022089	Woodbridge	VA		08/17/2021		2,379		(132)			(132)		2,248	2,248			
P2009020398	Delray Beach	FL		01/29/2021		572		(29)			(29)		543	543			
P2009023277	Willingboro	NJ		03/09/2022		644		(27)			(27)		617	617			
P2009023546	Plano	IL		04/06/2022		624		(35)			(35)		589	589			
P5220317720	St Petersburg	FL		06/02/2022		1,284		(56)			(56)		1,229	1,229			
P2009020550	MISSOURI CITY	TX		02/24/2021		3,198		(31)			(31)		3,168	3,168			
P2009023435	Spicewood	TX		04/20/2022		6,250		(182)			(182)		6,068	6,068			
P2009020281	Birmingham	AL		12/30/2020		3,440		(178)			(178)		3,262	3,262			
P2009023983	Denver	CO		06/02/2022		1,198		(62)			(62)		1,136	1,136			
P2009021392	East Elmhurst	NY		05/28/2021		2,424		(139)			(139)		2,285	2,285			
P2009023919	Adelphi	MD		05/04/2022		1,224		(42)			(42)		1,182	1,182			
P5220418192	MONTCLAIR	CA		06/02/2022		925		(50)			(50)		875	875			
P2009021574	Massapequa	NY		06/29/2021		1,609		(70)			(70)		1,538	1,538			
P2009022073	Arlington	VA		08/17/2021		4,274		(237)			(237)		4,037	4,037			
P1912016907	Hollywood	MD		06/25/2020		1,453		28			28		1,482	1,482			
P2009023368	Chicago	IL		03/09/2022		1,022		(63)			(63)		959	959			
P2009021467	Forest Hills	NY		05/28/2021		2,540		(149)			(149)		2,391	2,391			
P2009023767	Annapolis	MD		04/20/2022		733		(45)			(45)		689	689			
P2009020255	Upper Marlboro	MD		01/14/2021		635		(21)			(21)		614	614			
P2009023661	Woodstock	GA		03/30/2022		36							36	36			
P2009023338	Santa Paula	CA		03/09/2022		14,100		(282)			(282)		13,818	13,818			
P2009023946	Owings Mills	MD		05/18/2022		826		(50)			(50)		776	776			
P2009020369	Flushing	NY		01/29/2021		882		(45)			(45)		837	837			
P2009022029	Astoria	NY		08/17/2021		2,557		(142)			(142)		2,415	2,415			
P2009021884	Bal Harbour	FL		07/30/2021		10,438		(439)			(439)		9,999	9,999			
P2009023385	Sacramento	CA		03/09/2022		2,331		(108)			(108)		2,224	2,224			
P2009021936	Corpus Christi	TX		07/30/2021		660		(36)			(36)		624	624			
P2009023059	Bayside	NY		12/28/2021		2,608		(93)			(93)		2,515	2,515			

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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					
P2009022090	Watchung	NJ		08/17/2021		3,424		(190)			(190)		3,234	3,234			
P4191108967	Houston	TX		06/25/2020		373		7			7		380	380			
P2009020459	DORAL	FL		01/27/2021		1,112		(29)			(29)		1,083	1,083			
P4220418342	Prosperity	SC		06/29/2022		58		(4)			(4)		54	54			
P4220417997	Deerfield Beach	FL		06/02/2022		6,954		(200)			(200)		6,754	6,754			
P2009020116	New York	NY		12/18/2020		751		(29)			(29)		722	722			
P2009023133	Central Islip	NY		12/28/2021		996		(36)			(36)		960	960			
P4200210621	Santa Ana	CA		06/25/2020		1,861		34			34		1,896	1,896			
P2009023826	Knightdale	NC		05/04/2022		434		(26)			(26)		407	407			
P2009022060	Pawtucket	RI		08/17/2021		553		(31)			(31)		522	522			
P2009020404	Hallandale Beach	FL		01/29/2021		1,253		(63)			(63)		1,190	1,190			
P2009020544	Palo Cedro	CA		03/12/2021		2,260		(64)			(64)		2,196	2,196			
P4220317522	Lakeland	FL		05/18/2022		637		(29)			(29)		608	608			
P2009023248	Barnegat	NJ		03/09/2022		1,649		(84)			(84)		1,566	1,566			
P2009023459	WINCHESTER	CA		05/04/2022		3,648		(17)			(17)		3,631	3,631			
P4220216691	Miami	FL		03/30/2022		710		(28)			(28)		683	683			
P2009024686	Waterford	CA		08/10/2022		209		(6)			(6)		203	203			
P2009022125	Bakersfield	CA		08/17/2021		566		(31)			(31)		535	535			
P2009020465	Los Angeles	CA		01/27/2021		2,884		(84)			(84)		2,800	2,800			
P2009021624	Leonia	NJ		06/29/2021		1,160		(51)			(51)		1,108	1,108			
P2009024174	Wallingford	CT		07/13/2022		285		(13)			(13)		273	273			
P2009021916	Bayside	NY		07/30/2021		1,913		(104)			(104)		1,809	1,809			
P4220316987	Sunrise	FL		05/04/2022		212		(13)			(13)		200	200			
P2009023640	Sterling	VA		04/20/2022		1,514		(92)			(92)		1,422	1,422			
P2009022091	Bend	OR		08/17/2021		1,717		(95)			(95)		1,622	1,622			
P2009023840	Hollywood	FL		05/18/2022		2,726		(59)			(59)		2,667	2,667			
P2009020555	Hiawassee	GA		02/24/2021		506		(17)			(17)		489	489			
P2009023990	Merced	CA		07/13/2022		217		(10)			(10)		207	207			
P2009023395	Beaverton	OR		05/04/2022		1,195		(67)			(67)		1,128	1,128			
P2009021349	Mars	PA		05/28/2021		1,809		(106)			(106)		1,703	1,703			
P2009023271	Gurnee	IL		03/09/2022		381		(24)			(24)		357	357			
P2009024501	Norwalk	CT		07/13/2022		224		(10)			(10)		214	214			
P4220116046	Jackson	WY		03/30/2022		6,777		(7)			(7)		6,770	6,770			
P2009021915	Concord	CA		07/30/2021		5,712		(311)			(311)		5,402	5,402			
P4220216409	Lake Worth	FL		04/20/2022		412		(27)			(27)		385	385			
P2009024352	District Hts	MD		07/27/2022		109		(5)			(5)		104	104			
P2009023743	Bridgeport	CT		04/20/2022		557		(34)			(34)		523	523			
P5220418169	San Francisco	CA		06/29/2022		4,133		(144)			(144)		3,990	3,990			
P2009020073	Staten Island	NY		12/18/2020		2,399		(93)			(93)		2,307	2,307			
P4220619868	Forest	VA		08/10/2022		238		(9)			(9)		229	229			
P4220216731	Hollywood	FL		04/06/2022		1,382		(52)			(52)		1,330	1,330			
P2009023592	Bridgeport	CT		05/18/2022		471		(31)			(31)		440	440			
P4220316931	Denver	CO		04/20/2022		442		(20)			(20)		422	422			
P4220216802	Laguna Niguel	CA		04/06/2022		1,663		(93)			(93)		1,570	1,570			
P2009020423	Richmond Hill	NY		01/29/2021		1,886		(81)			(81)		1,805	1,805			
P2008802567	Rancho Santa Margarita	CA		08/14/2020		5,440							5,440	5,440			
P2009020154	Bethany	CT		12/16/2020		2,039		(48)			(48)		1,991	1,991			
P5220317193	Taylorsville	KY		07/27/2022		774		(47)			(47)		727	727			
P2009023320	West Jordan	UT		03/09/2022		1,634		(101)			(101)		1,533	1,533			
P2009024077	Hurricane	UT		07/13/2022		895		(32)			(32)		863	863			
P2009024112	Yuba City	CA		06/15/2022		826		(36)			(36)		790	790			
P2009020558	IRVING	TX		02/24/2021		473		(9)			(9)		463	463			
P5220317541	Southwest Ranches	FL		06/15/2022		3,271		(184)			(184)		3,087	3,087			
P2009020485	Clearwater	FL		01/14/2021		1,327		(31)			(31)		1,295	1,295			
P2009021480	CLermont	FL		05/28/2021		406		(23)			(23)		383	383			
P5220116155	Portland	OR		04/20/2022		7,726		(258)			(258)		7,468	7,468			
P4191109097	Castle Rock	CO		06/25/2020		1,338		26			26		1,364	1,364			
P5220619911	New Castle	DE		08/10/2022		150		(4)			(4)		146	146			
P4220216622	Denver	CO		04/20/2022		1,302		(54)			(54)		1,248	1,248			
P2009023438	Rockville	MD		03/09/2022		944		(31)			(31)		913	913			

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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					
A918721	Los Angeles	CA		10/31/2021		582,325							582,325	582,325			
P4220216510	Miami	FL		04/20/2022		1,539		(69)			(69)		1,470	1,470			
P2009023076	East Meadow	NY		12/28/2021		3,041		(109)			(109)		2,932	2,932			
P2009024094	Salisbury	NC		06/15/2022		234		(14)			(14)		220	220			
P5220518853	Conyers	GA		07/13/2022		242		(7)			(7)		235	235			
P2009023502	Santa Clara	CA		05/04/2022		4,920		(61)			(61)		4,859	4,859			
P2009023521	Houston	TX		04/06/2022		2,200		(137)			(137)		2,063	2,063			
P2009020578	WOODBRIDGE	VA		02/24/2021		428		(13)			(13)		415	415			
P2009023925	Davenport	FL		06/02/2022		450		(10)			(10)		440	440			
P2009020215	Riverveiw	FL		12/30/2020		723		(33)			(33)		690	690			
P4220316893	Winter Park	FL		04/20/2022		2,304		(70)			(70)		2,234	2,234			
P2009022094	Johnsburg	IL		08/17/2021		2,341		(130)			(130)		2,211	2,211			
P2009024106	Owings Mills	MD		06/15/2022		420		(20)			(20)		400	400			
P2009024153	Glen Burnie	MD		06/15/2022		562		(14)			(14)		548	548			
P2009021402	Parkland	FL		05/28/2021		2,352		(135)			(135)		2,218	2,218			
P5220317135	Hockley	TX		06/02/2022		2,246		(137)			(137)		2,109	2,109			
P2009020395	Lake Hughes	CA		01/29/2021		6,195		(314)			(314)		5,882	5,882			
P2009020112	Comack	NY		12/18/2020		54,383		(1,792)			(1,792)		52,591	52,591			
P2009023559	Cornelius	OR		05/04/2022		1,664		(101)			(101)		1,562	1,562			
P2009023856	Warminster	PA		05/18/2022		1,103		(67)			(67)		1,035	1,035			
P2009023838	Missouri City	TX		05/18/2022		491		(19)			(19)		472	472			
P2009023098	West Orange	NJ		12/28/2021		1,736		(62)			(62)		1,674	1,674			
P2009023940	Houston	TX		05/18/2022		12,246		(675)			(675)		11,571	11,571			
P2009024587	Richmond	TX		07/27/2022		199		(9)			(9)		191	191			
P4220317582	Fresno	CA		06/02/2022		816		(43)			(43)		773	773			
P2009024102	Strasburg	CO		06/15/2022		576		(31)			(31)		545	545			
P5220417972	Snellville	GA		05/18/2022		1,177		(46)			(46)		1,131	1,131			
P2009023107	Sandy	UT		12/28/2021		1,925		(69)			(69)		1,857	1,857			
P2009024662	Palmdale	CA		08/10/2022		232		(6)			(6)		226	226			
P2009020074	Point Pleasant	NJ		12/18/2020		1,538		(60)			(60)		1,477	1,477			
P4220418006	Paterson	NJ		06/15/2022		187		(7)			(7)		180	180			
P5220519358	Fort Worth	TX		08/10/2022		106		(3)			(3)		103	103			
P4220216575	Braselton	GA		03/30/2022		2,425		(114)			(114)		2,311	2,311			
P5220518653	Houston	TX		07/13/2022		1,026		(19)			(19)		1,007	1,007			
P4220720588	Falls Church	VA		08/24/2022		366		(16)			(16)		350	350			
P2009020526	SPICEWOOD	TX		02/02/2021		9,688		(217)			(217)		9,471	9,471			
P2009023069	Crete	IL		12/28/2021		1,058		(38)			(38)		1,021	1,021			
P2009020288	Beaumont	CA		12/30/2020		1,478		(76)			(76)		1,402	1,402			
P2009020380	Dallas	OR		01/29/2021		1,163		(59)			(59)		1,105	1,105			
P2009020415	Sterling Heights	MI		01/29/2021		702		(36)			(36)		666	666			
P2009020629	Crested Butte	CO		04/09/2021		1,029		(29)			(29)		1,000	1,000			
P2009023349	Hagerstown	MD		03/09/2022		356		(17)			(17)		339	339			
P2009020607	STERLING	VA		03/12/2021		989		(37)			(37)		952	952			
P2001017587	Marathon	FL		06/25/2020		3,135		58			58		3,193	3,193			
P4220216583	Pine	CO		05/04/2022		4,499		(212)			(212)		4,287	4,287			
P4220317686	DETROIT	MI		06/15/2022		209		(10)			(10)		199	199			
P2009024107	Howard	PA		07/27/2022		182		(7)			(7)		175	175			
P4220418015	Ocoee	FL		06/15/2022		460		(13)			(13)		447	447			
P2009024266	Clinton	CT		07/13/2022		739		(30)			(30)		709	709			
P2009020208	Tampa	FL		12/30/2020		75		(4)			(4)		71	71			
P2009020174	Los Angeles	CA		01/14/2021		4,633		(23)			(23)		4,610	4,610			
P2009021391	SKOWHEGAN	ME		05/28/2021		547		(20)			(20)		527	527			
P4211215661	Aventura	FL		03/09/2022		1,462		(47)			(47)		1,415	1,415			
P2009020294	Katy	TX		12/30/2020		691		(36)			(36)		655	655			
P2009023121	Breinigsville	PA		12/28/2021		4,991		(177)			(177)		4,813	4,813			
P2009020179	Oak Hills	CA		12/30/2020		1,340		(38)			(38)		1,302	1,302			
P2009024303	Germantown	MD		07/13/2022		213		(11)			(11)		201	201			
P2009021350	Palmdale	CA		05/28/2021		395		(23)			(23)		373	373			
P2009023390	Houston	TX		04/20/2022		300		(20)			(20)		280	280			
P4220216427	SHERMAN OAKS	CA		04/20/2022		5,127		(67)			(67)		5,060	5,060			

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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					
P2009022082	Middlesex	NJ		08/17/2021		2,081		(115)			(115)		1,966	1,966			
P4220216550	Asbury	NJ		03/30/2022		1,311		(43)			(43)		1,268	1,268			
P2009021361	Rochelle Park	NJ		05/28/2021		2,921		(167)			(167)		2,754	2,754			
P2009020323	Charlotte	NC		01/14/2021		646		(17)			(17)		630	630			
P5211215260	Rancho Mirage	CA		06/15/2022		8,232		444			444		8,676	8,676			
P4220216480	Ormond Beach	FL		04/20/2022		1,334		(52)			(52)		1,281	1,281			
P2001017356	Menifee	CA		06/25/2020		1,091		45			45		1,136	1,136			
P2009020561	SOUTHWEST RANCHES	FL		02/24/2021		1,370		(39)			(39)		1,332	1,332			
A980231	Arlington	WA		05/16/2022		360,000							360,000	360,000			
P2009024196	Landover	MD		07/13/2022		187		(6)			(6)		181	181			
P5220620216	Pensacola	FL		08/10/2022		139		(4)			(4)		135	135			
P2009023046	Glen Cove	NY		12/28/2021		209,134		(6,247)			(6,247)		202,887	202,887			
P4220216725	Sunny Isles Beach	FL		06/02/2022		2,606		(39)			(39)		2,566	2,566			
P2009020348	AUGUSTA	MO		12/30/2020		1,488		(70)			(70)		1,419	1,419			
P2009020311	Tracy	CA		12/30/2020		1,723		(89)			(89)		1,634	1,634			
P2009023821	Winfield	MO		05/04/2022		796		(31)			(31)		765	765			
A460227	Indianapolis	IN		10/31/2021		750,505							750,505	750,505			
P4220116177	Winter Garden	FL		03/09/2022		2,610		(85)			(85)		2,525	2,525			
P2009020389	Castle Rock	WA		01/29/2021		636		(23)			(23)		613	613			
P2009020220	Oak Ridge	NC		12/30/2020		56,175		(2,574)			(2,574)		53,601	53,601			
P2009023836	Mount Airy	MD		06/15/2022		582		(31)			(31)		550	550			
P2009024061	Sterling	VA		06/15/2022		1,122		(64)			(64)		1,058	1,058			
P2009022086	Bronx	NY		08/17/2021		1,168		(65)			(65)		1,103	1,103			
P2009023898	New Brunswick	NJ		07/13/2022		98		(4)			(4)		94	94			
P4220418366	Tampa	FL		06/29/2022		463		(28)			(28)		434	434			
P4220317517	Key Largo	FL		06/02/2022		3,318		(96)			(96)		3,222	3,222			
P2009023786	Franklin	TN		05/18/2022		2,892		(83)			(83)		2,809	2,809			
P4220317256	Land O Lakes	FL		08/10/2022		271		(8)			(8)		264	264			
P2009021590	Brooklyn	NY		06/29/2021		3,367		(190)			(190)		3,178	3,178			
P2009024351	Vallejo	CA		07/13/2022		301		(15)			(15)		287	287			
P5220316887	Carlsbad	CA		05/04/2022		3,554		(205)			(205)		3,349	3,349			
P4220216823	Mesa	AZ		04/20/2022		1,319		(57)			(57)		1,262	1,262			
P2009020109	Valley Stream	NY		12/18/2020		2,920		(36)			(36)		2,884	2,884			
P5220216768	West Palm Beach	FL		05/04/2022		1,285		(78)			(78)		1,206	1,206			
P2009023871	Las Vegas	NV		05/04/2022		2,433		(85)			(85)		2,348	2,348			
P2009021576	Wilmington	DE		06/29/2021		2,260		(127)			(127)		2,133	2,133			
P2009021889	Bayside	NY		07/30/2021		2,820		(153)			(153)		2,667	2,667			
P5220316850	Barkhamsted	CT		04/20/2022		547		(30)			(30)		518	518			
P2009024474	Brighton	CO		07/27/2022		362		(22)			(22)		340	340			
P5220317175	Navarre	FL		06/29/2022		464		(27)			(27)		437	437			
P4220317208	North Myrtle Beach	SC		05/04/2022		2,447		(66)			(66)		2,381	2,381			
P2001017132	Fayetteville	GA		06/25/2020		1,614		31			31		1,646	1,646			
P2009020443	EAGLE MOUNTAIN	UT		01/14/2021		7,160		(218)			(218)		6,942	6,942			
P2009020573	CHICAGO	IL		02/24/2021		530		(16)			(16)		514	514			
P4220115728	Burbank	CA		03/09/2022		5,090		(78)			(78)		5,013	5,013			
P2009023989	Lyman	SC		06/15/2022		339		(21)			(21)		319	319			
P2009023065	Honolulu	HI		12/28/2021		1,620		(58)			(58)		1,562	1,562			
P2009021894	Houston	TX		07/30/2021		40		(2)			(2)		39	39			
P2009021908	Las Vegas	NV		07/30/2021		1,400		(76)			(76)		1,324	1,324			
P1912016657	Defiance	MO		06/25/2020		27,915		1,814			1,814		29,728	29,728			
P2009023735	Wake Forest	NC		03/30/2022		794		(8)			(8)		786	786			
P2009020104	Wheaton	IL		12/18/2020		2,913		(106)			(106)		2,807	2,807			
P4200110065	Charleston	SC		06/25/2020		981		19			19		1,000	1,000			
P2009023828	Tulsa	OK		06/02/2022		3,299		(137)			(137)		3,162	3,162			
P2009023256	Waldorf	MD		03/09/2022		897		(29)			(29)		867	867			
P5220518914	ORANGE BEACH	AL		07/13/2022		248		(12)			(12)		236	236			
P2009020591	RANCHO MISSION VIEJO	CA		02/24/2021		1,488		(49)			(49)		1,439	1,439			
P2009024323	South Jordan	UT		07/13/2022		316		(17)			(17)		299	299			
P2009022045	TEMPLE	TX		08/17/2021		579		(32)			(32)		547	547			
P2009023061	Bronx	NY		12/28/2021		1,713		(61)			(61)		1,652	1,652			

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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					
P2009021564	Staten Island	NY		06/29/2021		2,218		(91)			(91)		2,127	2,127			
P4220418283	Naples	FL		06/02/2022		715		(4)			(4)		711	711			
P2009021329	Scarsdale	NY		05/28/2021		5,801		(332)			(332)		5,469	5,469			
P4220518861	Norco	CA		07/13/2022		805		(10)			(10)		796	796			
P2009021584	Bellport	NY		06/29/2021		5,495		(309)			(309)		5,185	5,185			
P2009020504	Los Angeles	CA		02/09/2021		7							6	6			
P2009023129	PLANO	TX		12/28/2021		938		(33)			(33)		905	905			
P2009022075	Stockton	CA		08/17/2021		1,383		(77)			(77)		1,306	1,306			
P2009023083	Brooklyn	NY		12/28/2021		2,152		(77)			(77)		2,075	2,075			
P5220216242	TAMPA	FL		04/20/2022		6,310		(221)			(221)		6,089	6,089			
P2009024388	Wilmington	DE		07/13/2022		181		(10)			(10)		171	171			
P2009023879	Barstow	CA		08/10/2022		152		(5)			(5)		147	147			
P2009024028	Riverview	FL		06/15/2022		742		(11)			(11)		731	731			
P2009020326	Celebration	FL		12/30/2020		12,841		(355)			(355)		12,485	12,485			
P2009022124	Coto De Caza	CA		08/17/2021		32		(2)			(2)		30	30			
P2009024326	Moorestown	NJ		07/27/2022		212		(9)			(9)		203	203			
P5220216361	HIALEAH	FL		03/30/2022		488		(30)			(30)		459	459			
P2009023615	Hollister	CA		06/02/2022		1,103		(52)			(52)		1,050	1,050			
P2001017189	Dinuba	CA		06/25/2020		1,036		20			20		1,057	1,057			
P2009024267	Richmond	CA		06/15/2022		1,686		(74)			(74)		1,612	1,612			
P2009020393	Valley Stream	NY		01/29/2021		1,288		(50)			(50)		1,238	1,238			
P2009023444	Toms River	NJ		04/20/2022		422		(28)			(28)		395	395			
P4211215452	Hollywood	FL		03/09/2022		2,216		(40)			(40)		2,176	2,176			
P2009020528	Coalinga	CA		02/09/2021		521		(14)			(14)		507	507			
A918007	Redondo Beach	CA		06/02/2022		1,103,500							1,103,500	1,103,500			
P5220418582	San Jose	CA		06/29/2022		1,821		(96)			(96)		1,725	1,725			
P2009021473	Highland Beach	FL		05/28/2021		792		(45)			(45)		747	747			
P4200110363	Royal Oaks	CA		06/25/2020		1,919		38			38		1,956	1,956			
P2009020630	FORT WORTH	TX		03/26/2021		680		(22)			(22)		658	658			
P2009024145	Haines City	FL		07/13/2022		236		(12)			(12)		225	225			
P2009020351	HOUSTON	TX		12/30/2020		1,370		(60)			(60)		1,310	1,310			
P5220317676	Tampa	FL		07/27/2022		200		(9)			(9)		191	191			
P2009024345	Marlton	NJ		07/27/2022		210		(11)			(11)		198	198			
P2009024220	Antioch	CA		07/13/2022		604		(25)			(25)		579	579			
P2009020082	Fresh Meadows	NY		12/18/2020		7,887		(290)			(290)		7,597	7,597			
P2009020175	DICKINSON	TX		12/30/2020		9,570		(315)			(315)		9,255	9,255			
P2009023272	Hyattsville	MD		03/09/2022		853		(39)			(39)		813	813			
P5220216636	Davenport	FL		04/20/2022		607		(24)			(24)		583	583			
P2009024425	YORKTOWN	VA		08/10/2022		374		(19)			(19)		355	355			
P2009023687	Woodstock	GA		03/30/2022		31							31	31			
P4200109821	Gilbert	AZ		06/25/2020		4,082		78			78		4,160	4,160			
P2009020445	NEVADA CITY	CA		01/27/2021		953		(23)			(23)		930	930			
P2009023552	Santa Maria	CA		04/06/2022		967		(53)			(53)		915	915			
P1912016777	Modesto	CA		06/25/2020		1,246		23			23		1,269	1,269			
P2009023624	Orlando	FL		04/20/2022		1,167		(44)			(44)		1,123	1,123			
P4200210989	Parkland	FL		06/25/2020		2,608		51			51		2,658	2,658			
P2009023681	Bellwood	IL		03/30/2022		417		(4)			(4)		413	413			
P2009023057	Brewster	NY		12/28/2021		1,236		(44)			(44)		1,192	1,192			
P2009023383	New Milford	CT		03/09/2022		1,669		(92)			(92)		1,576	1,576			
P5220115820	Inglewood	CA		06/15/2022		1,701		90			90		1,791	1,791			
P2009021388	College Point	NY		05/28/2021		909		(40)			(40)		870	870			
P2009023132	Bronx	NY		12/28/2021		2,325		(83)			(83)		2,242	2,242			
P4220115870	Haines City	FL		04/20/2022		1,246		(51)			(51)		1,195	1,195			
P2009024534	Irvington	NJ		07/27/2022		110		(5)			(5)		105	105			
P4200109846	Bolingbrook	IL		06/25/2020		1,518		30			30		1,548	1,548			
P4191108841	North Miami Beach	FL		06/25/2020		661		21			21		682	682			
P5220519155	Sebring	FL		08/24/2022		821		(34)			(34)		787	787			
P2009021874	Manalapan	NJ		07/30/2021		2,144		(117)			(117)		2,028	2,028			
P2009020114	Daly City	CA		12/18/2020		1,174		(46)			(46)		1,128	1,128			
P5220317435	Roslyn	PA		06/15/2022		405		(25)			(25)		380	380			

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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					
P2009024168	Modesto	CA		06/15/2022		476		(25)			(25)		451	451			
P2009023912	Cherry Hill	NJ		07/13/2022		172		(7)			(7)		165	165			
P5220418288	Alpharetta	GA		06/29/2022		997							998	998			
P2009021344	Williamstown	NJ		05/28/2021		3,403		(151)			(151)		3,252	3,252			
P2009023807	Elizabeth	NJ		06/15/2022		1,200		(64)			(64)		1,137	1,137			
P2009020339	EL CAJON	CA		12/30/2020		2,912		(128)			(128)		2,784	2,784			
P2009022048	ORLANDO	FL		08/17/2021		69,855		(3,229)			(3,229)		66,626	66,626			
P2009021937	San Jose	CA		07/30/2021		3,010		(163)			(163)		2,846	2,846			
P2001017290	Waller	TX		06/25/2020		864		17			17		881	881			
P2009021471	Glen Mills	PA		05/28/2021		1,701		(99)			(99)		1,602	1,602			
P2009020432	Bayside	NY		01/29/2021		1,260		(45)			(45)		1,215	1,215			
P4220216283	Haines City	FL		03/30/2022		1,016		(16)			(16)		1,000	1,000			
P4220418448	Co Spgs	CO		06/29/2022		269		(9)			(9)		260	260			
P2009020575	Modesto	CA		02/24/2021		1,425		(37)			(37)		1,387	1,387			
P2009022072	Elmont	NY		08/17/2021		1,540		(86)			(86)		1,455	1,455			
P2009023609	Smyrna	GA		06/02/2022		759		(46)			(46)		713	713			
P2009020527	PASADENA	TX		02/02/2021		574		(16)			(16)		558	558			
P2009023116	Philadelphia	PA		12/28/2021		864		(31)			(31)		833	833			
P2009020201	Hollywood	FL		12/30/2020		998		(47)			(47)		952	952			
P2009023451	Thurmont	MD		03/09/2022		2,517		(81)			(81)		2,436	2,436			
P2001017140	Tampa	FL		06/25/2020		984		19			19		1,004	1,004			
P2009021384	KEW GARDEN HILLS	NY		05/28/2021		582		(33)			(33)		549	549			
P5220216785	Hollywood	FL		04/20/2022		1,302		(58)			(58)		1,243	1,243			
P5220418562	Andover	KS		06/29/2022		417		(12)			(12)		404	404			
P2009022093	Waianae	HI		08/17/2021		1,713		(95)			(95)		1,618	1,618			
P2009021328	East Meadow	NY		05/28/2021		1,297		(74)			(74)		1,223	1,223			
P4220216274	Summerville	SC		03/30/2022		16							16	16			
P2009022079	Lake Ronkonkoma	NY		08/17/2021		558		(31)			(31)		527	527			
P5220418427	Stone Mountain	GA		07/13/2022		194		(10)			(10)		184	184			
P2009021337	Aventura	FL		05/28/2021		1,678		(70)			(70)		1,607	1,607			
P2009021478	Pasadena	TX		05/28/2021		1,482		(85)			(85)		1,397	1,397			
P2009024089	San Jose	CA		07/13/2022		2,018		(34)			(34)		1,984	1,984			
P2009023798	O Fallon	MO		05/04/2022		1,412		(42)			(42)		1,370	1,370			
P2009022134	Far Hills	NJ		08/17/2021		1,879		(104)			(104)		1,775	1,775			
P2009023584	Middletown	MD		05/04/2022		524		(32)			(32)		492	492			
P2009023895	ST HELENA ISLAND	SC		06/02/2022		2,545		(141)			(141)		2,404	2,404			
P5220317228	SAN DIEGO	CA		05/18/2022		1,273		(76)			(76)		1,197	1,197			
P2009023465	BARNEGAT	NJ		04/20/2022		1,365		(85)			(85)		1,280	1,280			
P2009020295	San Bernardino	CA		12/30/2020		1,227		(63)			(63)		1,164	1,164			
P2009023662	Rome	GA		03/30/2022		9							9	9			
P2009022046	KILLEEN	TX		08/17/2021		638		(35)			(35)		603	603			
P2009023651	Pittsburgh	PA		03/30/2022		423		(4)			(4)		418	418			
P2009023495	NORTHRIDGE	CA		04/06/2022		3,414		(20)			(20)		3,394	3,394			
P2009020106	Miami Beach	FL		12/18/2020		5,684		(223)			(223)		5,460	5,460			
P4220317601	Baton Rouge	LA		06/02/2022		559		(17)			(17)		541	541			
P2009024010	Des Plaines	IL		08/10/2022		116		(3)			(3)		112	112			
P2009023805	North Haven	CT		05/04/2022		706		(43)			(43)		663	663			
P2009023675	Cutler Bay	FL		03/30/2022		409		(4)			(4)		405	405			
P2009020226	El Cajon	CA		12/30/2020		4,830		(125)			(125)		4,705	4,705			
P4211215312	PEMBROKE PINES	FL		03/09/2022		1,964		(29)			(29)		1,935	1,935			
P2009021345	Montauk	NY		05/28/2021		2,753		(158)			(158)		2,595	2,595			
P2009021395	Tinton Falls	NJ		05/28/2021		1,031							1,031	1,031			
P2009020511	North Palm Beach	FL		02/02/2021		1,425		(37)			(37)		1,389	1,389			
P2009024503	Lusby	MD		08/10/2022		158		(7)			(7)		152	152			
P4220216788	Dana Point	CA		04/20/2022		1,112		(19)			(19)		1,092	1,092			
P2009024157	Tampa	FL		06/15/2022		858		(36)			(36)		822	822			
P2009023731	Houston	TX		03/30/2022		2,020		(20)			(20)		2,000	2,000			
P4220115914	Port Saint Lucie	FL		03/09/2022		1,313		(62)			(62)		1,251	1,251			
P4220418268	Hialeah	FL		06/15/2022		714		(33)			(33)		681	681			
P2009020341	ANNAPOLIS	MD		12/30/2020		1,406		(74)			(74)		1,332	1,332			

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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					
P5220316916	BELLE ISLE	FL		05/04/2022		2,430		(93)			(93)		2,336	2,336			
P2009023993	Parkland	FL		05/18/2022		1,079		(29)			(29)		1,050	1,050			
P2009023074	Mahopac	NY		12/28/2021		2,500		(89)			(89)		2,410	2,410			
P2009024465	North St Paul	MN		07/13/2022		243		(14)			(14)		229	229			
P2009023316	Henrico	VA		04/06/2022		525		(30)			(30)		494	494			
P2009023289	Port St. Lucie	FL		03/09/2022		1,031		(43)			(43)		988	988			
P2009021573	Chambersburg	PA		06/29/2021		939		(53)			(53)		886	886			
P5220216654	TULSA	OK		04/20/2022		1,966		(73)			(73)		1,894	1,894			
P2009020251	RICHARDSON	TX		12/16/2020		2,474		(171)			(171)		2,303	2,303			
P2009023804	COMMERCE CITY	CO		04/20/2022		1,526		(93)			(93)		1,433	1,433			
P2009023114	Philadelphia	PA		12/28/2021		611		(22)			(22)		590	590			
P5220116094	Bruceville	TX		06/15/2022		1,143		48			48		1,191	1,191			
P2009024004	Reisterstown	MD		06/02/2022		539		(25)			(25)		513	513			
P2009021614	Southfields	NY		06/29/2021		585		(24)			(24)		561	561			
P2009022126	Hope Valley	RI		08/17/2021		624		(35)			(35)		590	590			
P2009021341	Fort Lauderdale	FL		05/28/2021		803		(46)			(46)		757	757			
P2009021571	Lancaster	NY		06/29/2021		1,044		(59)			(59)		985	985			
P2009023768	Catonsville	MD		04/20/2022		1,002		(61)			(61)		941	941			
P2001017370	Simi Valley	CA		06/25/2020		1,828		36			36		1,863	1,863			
P2009023112	Naples	FL		12/28/2021		1,055		(38)			(38)		1,017	1,017			
P4220216612	Key Largo	FL		04/20/2022		5,729		(251)			(251)		5,478	5,478			
P2009020486	Studio City	CA		01/14/2021		386		(7)			(7)		379	379			
P4220317349	Eastpoint	FL		06/15/2022		675		(19)			(19)		656	656			
P4220317029	San Leon	TX		05/18/2022		790		(35)			(35)		754	754			
P2001702364	Los Angeles	CA		06/25/2020		1,991		39			39		2,030	2,030			
P5220317136	El Cajon	CA		04/20/2022		1,663		(55)			(55)		1,607	1,607			
P2009024412	Beltsville	MD		07/13/2022		277		(15)			(15)		262	262			
P2009020383	Cranford	NJ		01/29/2021		2,871		(140)			(140)		2,731	2,731			
P4200210853	Hollywood	FL		06/25/2020		1,418		28			28		1,445	1,445			
P4220317013	Huntington Beach	CA		04/20/2022		4,065		(140)			(140)		3,924	3,924			
P2009021436	Kent	WA		05/28/2021		1,904		(101)			(101)		1,803	1,803			
P2009023105	North Babylon	NY		12/28/2021		1,420		(51)			(51)		1,369	1,369			
P2009023387	Stockton	CA		04/20/2022		1,007		(60)			(60)		947	947			
P2009020362	Granby	MA		01/29/2021		871		(44)			(44)		827	827			
P2009023393	Wharton	NJ		03/09/2022		1,701		(111)			(111)		1,591	1,591			
P5220418622	MIAMI	FL		07/27/2022		1,441		(67)			(67)		1,374	1,374			
P4220216375	Valley Springs	CA		05/04/2022		946		(58)			(58)		888	888			
P2009020228	Houston	TX		01/14/2021		1,114		(26)			(26)		1,088	1,088			
P2009020068	Jamaica	NY		12/18/2020		1,016		(27)			(27)		989	989			
P2002017906	Miami	FL		06/25/2020		1,220		27			27		1,246	1,246			
P2009023906	Old Hickory	TN		05/18/2022		1,200		(73)			(73)		1,127	1,127			
P2009023560	Minneapolis	MN		06/14/2022		42,159		(2,850)			(2,850)		39,309	39,309			
P2009021876	Las Vegas	NV		07/30/2021		966		(52)			(52)		914	914			
P2009023125	Great Neck	NY		12/28/2021		2,543		(91)			(91)		2,453	2,453			
P5220116170	Kodak	TN		04/20/2022		1,936		(123)			(123)		1,812	1,812			
P4220417995	Phoenix	AZ		06/29/2022		803		(28)			(28)		775	775			
P2009020548	MESQUITE	TX		02/24/2021		416		(14)			(14)		402	402			
P2009021365	FLORAL PARK	NY		05/28/2021		644		(39)			(39)		605	605			
P5220619633	Apple Valley	MN		08/10/2022		144		(4)			(4)		140	140			
P2008802561	Sherman Oaks	CA		08/14/2020		3,974							3,974	3,974			
P2009023397	Maricopa	AZ		03/09/2022		943		(56)			(56)		887	887			
P2009023783	Santa Rosa	CA		04/20/2022		1,082		(66)			(66)		1,016	1,016			
P5220216496	Racine	WI		05/04/2022		556		(34)			(34)		522	522			
P2009021567	Dix Hills	NY		06/29/2021		2,313		(130)			(130)		2,183	2,183			
P2009023880	AURORA	CO		05/18/2022		1,211		(74)			(74)		1,137	1,137			
P4220317339	Phoenix	AZ		04/20/2022		1,697		(88)			(88)		1,609	1,609			
P5220417935	NEWPORT BEACH	CA		06/15/2022		1,340		(72)			(72)		1,267	1,267			
P4220418204	Mint Hill	NC		06/15/2022		304		(16)			(16)		288	288			
P2009023415	Temple Hills	MD		03/09/2022		933		(55)			(55)		877	877			
P5220418602	Corpus Christi	TX		07/13/2022		557		(17)			(17)		540	540			

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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					
P2009024447	Phoenix	AZ		07/27/2022		218		(12)			(12)		206	206			
P4220317290	Pasadena	CA		06/02/2022		1,910		(93)			(93)		1,816	1,816			
P4220418313	Kissimmee	FL		06/15/2022		91		(3)			(3)		88	88			
P5220216827	Fredericksburg	TX		04/06/2022		1,248		(55)			(55)		1,193	1,193			
P2001017439	Houston	TX		06/25/2020		840		16			16		857	857			
P2009023625	Torrance	CA		08/10/2022		377		(19)			(19)		359	359			
P2009021327	Orlando	FL		05/28/2021		809		(47)			(47)		763	763			
P2009023285	Odessa	TX		03/09/2022		683		(38)			(38)		645	645			
P2009020240	Hilton Head Island	SC		12/16/2020		594		(21)			(21)		573	573			
P2009023249	Sylmar	CA		03/09/2022		1,672		(81)			(81)		1,591	1,591			
P5220417811	FORT WALTON BEACH	FL		06/02/2022		574		(33)			(33)		541	541			
P2002017872	Milwaukee	WI		06/25/2020		527		5			5		532	532			
P5220620395	Sanger	TX		08/10/2022		291		(8)			(8)		283	283			
P2009023111	MOUNT POCONO	PA		12/28/2021		727		(26)			(26)		701	701			
P2009020412	Hicksville	NY		01/29/2021		1,518		(60)			(60)		1,458	1,458			
P4220317445	Elizabethton	TN		06/29/2022		672		(29)			(29)		643	643			
P2009023769	Forney	TX		04/20/2022		842		(51)			(51)		791	791			
P2009023544	Midland	TX		04/06/2022		625		(40)			(40)		585	585			
P4220418598	WEST HILLS	CA		06/15/2022		1,991		(79)			(79)		1,913	1,913			
P2009024098	Cedar Hill	TX		07/13/2022		172		(9)			(9)		162	162			
P4220317628	Frederick	MD		06/02/2022		1,508		(30)			(30)		1,478	1,478			
P2009023643	Corcoran	CA		04/06/2022		602		(38)			(38)		563	563			
P2009023308	Gurnee	IL		03/09/2022		656		(43)			(43)		613	613			
P4200110159	Orlando	FL		06/25/2020		1,310		20			20		1,330	1,330			
P2009020609	NILES	IL		03/26/2021		756		(27)			(27)		729	729			
P5220317239	Arlington	TX		06/02/2022		754		(25)			(25)		729	729			
P2009021630	Oregon City	OR		06/29/2021		1,278		(72)			(72)		1,206	1,206			
P2009023631	Miami	FL		06/15/2022		1,223		(66)			(66)		1,157	1,157			
P2009021919	Westhampton Beach	NY		07/30/2021		2,321		(126)			(126)		2,195	2,195			
P2009020361	Granby	MA		01/29/2021		529		(27)			(27)		502	502			
P2009024546	Plainfield	IL		07/27/2022		201		(9)			(9)		192	192			
P2009023883	Sarasota	FL		06/15/2022		1,241		(55)			(55)		1,186	1,186			
P2009020081	Brooklyn	NY		12/18/2020		1,115		(44)			(44)		1,071	1,071			
P2009021935	Southwest Ranches	FL		07/30/2021		1,573		(86)			(86)		1,487	1,487			
P2009020162	Katy	TX		12/16/2020		1,489		(32)			(32)		1,457	1,457			
P2009020343	MESA	AZ		12/30/2020		13,920		(822)			(822)		13,098	13,098			
P2009022036	Plymouth	ME		08/17/2021		627		(27)			(27)		600	600			
P2009023992	Kissimmee	FL		06/02/2022		387		(8)			(8)		379	379			
P4220317514	Grand Junction	CO		05/04/2022		379		(3)			(3)		376	376			
P2009021433	Waxhaw	NC		05/28/2021		717		(41)			(41)		676	676			
P2009020168	Encino	CA		12/30/2020		2,622		(62)			(62)		2,561	2,561			
P2009023095	Coram	NY		12/28/2021		1,386		(50)			(50)		1,336	1,336			
P2009021929	Miami Shores	FL		07/30/2021		2,074		(113)			(113)		1,961	1,961			
P2009021397	Miami Springs	FL		05/28/2021		1,289		(74)			(74)		1,215	1,215			
P2009023779	Panama City Beach	FL		04/20/2022		830		(31)			(31)		799	799			
P5220317404	Richmond	VA		06/29/2022		309		(19)			(19)		291	291			
P2009020615	Manassas	VA		03/12/2021		1,104		(36)			(36)		1,068	1,068			
P2009024291	Falls Church	VA		07/13/2022		813		(45)			(45)		768	768			
P4220316988	Casa Grande	AZ		05/18/2022		525		(26)			(26)		499	499			
P5220518919	Nampa	ID		07/13/2022		1,774		(90)			(90)		1,683	1,683			
P2009020374	Kent	WA		01/29/2021		1,632		(58)			(58)		1,574	1,574			
P2009024186	Northglenn	CO		08/24/2022		371		(10)			(10)		361	361			
P2009020100	Davenport	FL		12/18/2020		611		(24)			(24)		587	587			
P2009020430	Salem	OR		01/29/2021		2,805		(141)			(141)		2,663	2,663			
P2009024256	Katy	TX		06/02/2022		1,183		(54)			(54)		1,129	1,129			
P2009023382	Las Vegas	NV		03/09/2022		1,629		(41)			(41)		1,588	1,588			
P2009023485	Bridgeport	CT		04/20/2022		734		(48)			(48)		687	687			
P2009020340	AVONDALE	AZ		12/30/2020		809		(35)			(35)		774	774			
P2001017125	Hampshire	IL		06/25/2020		996		19			19		1,016	1,016			
P1912016789	West Palm Beach	FL		06/25/2020		700		25			25		724	724			

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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					
P2009023766	Chicago	IL		05/04/2022		589		(36)			(36)		553	553			
P2009020231	Paramount	CA		02/24/2021		105,275		(3,449)			(3,449)		101,826	101,826			
P2009023099	BROOKLYN	NY		12/28/2021		580		(21)			(21)		559	559			
P4220216296	Palm Bay	FL		03/30/2022		496		(30)			(30)		466	466			
P5220518864	Burnet	TX		06/29/2022		916		(12)			(12)		904	904			
P5211115025	Miramar	FL		08/10/2022		388		(11)			(11)		377	377			
P2009024332	Woodford	VA		07/27/2022		204		(10)			(10)		194	194			
P2009023317	North Chesterfield	VA		04/06/2022		1,169		(62)			(62)		1,107	1,107			
P4211215393	Lambertville	NJ		04/20/2022		2,467		(116)			(116)		2,351	2,351			
P2009023048	Hollis	NY		12/28/2021		1,495		(47)			(47)		1,449	1,449			
P4200210589	Minneapolis	MN		06/25/2020		1,986		39			39		2,025	2,025			
P2009020437	Alexandria	VA		01/14/2021		1,215		(32)			(32)		1,183	1,183			
P5220317476	Antioch	CA		05/18/2022		812		(40)			(40)		772	772			
P2009023985	Isalmorada	FL		07/13/2022		4,420		(20)			(20)		4,400	4,400			
P5220418444	Farmington	MI		07/13/2022		85		(5)			(5)		81	81			
P2009023475	West Long Branch	NJ		04/20/2022		830		(54)			(54)		776	776			
P2009023278	Land O' Lakes	FL		03/09/2022		2,403		(55)			(55)		2,348	2,348			
P2009021373	Marathon	FL		05/28/2021		444		(25)			(25)		418	418			
P2009023893	ENCINO	CA		06/02/2022		6,788		(179)			(179)		6,608	6,608			
P2009020256	MISSOURI CITY	TX		01/14/2021		2,009		(47)			(47)		1,962	1,962			
P2009021927	Huntingdon Valley	PA		07/30/2021		1,081		(59)			(59)		1,022	1,022			
P5220216234	New Haven	CT		03/30/2022		488		(32)			(32)		457	457			
P2009023934	Miami	FL		06/02/2022		1,159		(31)			(31)		1,128	1,128			
P4220216252	Bethlehem	GA		03/30/2022		1,414		(92)			(92)		1,322	1,322			
P2009024370	Orlando	FL		07/13/2022		244		(10)			(10)		234	234			
P5220216632	La Plata	MD		05/18/2022		430		(26)			(26)		404	404			
P2001017358	Muskegon	MI		06/25/2020		1,262		25			25		1,287	1,287			
P2009023867	Salem	OR		05/18/2022		1,330		(81)			(81)		1,249	1,249			
P2009023303	Winchester	VA		03/09/2022		812		(50)			(50)		762	762			
P2009020537	Pembroke Pines	FL		02/24/2021		869		(23)			(23)		847	847			
P2009021613	Port Washington	NY		06/29/2021		1,841		(104)			(104)		1,738	1,738			
P2009023816	Stockton	CA		04/20/2022		1,016		(62)			(62)		954	954			
P5220316942	Santa Rosa	CA		04/20/2022		4,479		(213)			(213)		4,265	4,265			
P2009023335	SUMMERVILLE	SC		03/09/2022		828		(47)			(47)		781	781			
P2009024165	Washington	DC		07/13/2022		203		(9)			(9)		194	194			
P5220417946	Fairhope	AL		06/29/2022		841		(20)			(20)		820	820			
P2009024217	Phoenix	AZ		07/13/2022		237		(1)			(1)		237	237			
P4191209377	Travelers Rest	SC		06/25/2020		743		14			14		758	758			
P2009020089	Philadelphia	PA		12/18/2020		766		(23)			(23)		743	743			
P2009021901	Ontario	CA		07/30/2021		11,059		(600)			(600)		10,459	10,459			
P5220116185	SHOREWOOD	WI		05/04/2022		648		(39)			(39)		608	608			
P2009020238	Santa Fe	NM		12/16/2020		3,081		(56)			(56)		3,024	3,024			
P2001017256	Hillsboro Beach	FL		06/25/2020		2,746		51			51		2,798	2,798			
P4211014424	Alpharetta	GA		03/09/2022		2,655		(86)			(86)		2,569	2,569			
P2009023962	Orange	NJ		06/15/2022		383		(23)			(23)		359	359			
P2009023536	Yermo	CA		05/04/2022		1,506		(47)			(47)		1,459	1,459			
P2009024175	South Amboy	NJ		07/13/2022		750		(35)			(35)		716	716			
P2009023975	Pompano Beach	FL		07/13/2022		274		(10)			(10)		263	263			
P4220316844	Alton	UT		05/04/2022		1,171		(71)			(71)		1,100	1,100			
P4220518803	Santa Rosa Beach	FL		07/13/2022		337		(12)			(12)		325	325			
P4220619629	Tampa	FL		08/10/2022		537		(16)			(16)		522	522			
P2009023914	Bluffton	SC		05/04/2022		1,688		(103)			(103)		1,586	1,586			
P2009020377	Lexington	NC		01/29/2021		364		(14)			(14)		350	350			
P4200109958	Bailey	CO		06/25/2020		647		10			10		657	657			
P2009024180	Sterling	VA		07/13/2022		372		(12)			(12)		359	359			
P2009023817	Manteca	CA		05/18/2022		911		(52)			(52)		860	860			
P5220619718	Plano	TX		08/10/2022		462		(13)			(13)		448	448			
P2010802589	Houston	TX		12/16/2020		344		(10)			(10)		335	335			
P2009023870	Temple Hills	MD		05/18/2022		1,057		(63)			(63)		994	994			
P2009020211	El Cajon	CA		12/30/2020		2,046		(94)			(94)		1,952	1,952			

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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					
P2009023365	Fort Washington	MD		03/09/2022		899		(39)			(39)		859	859			
P2009020436	STOCKTON	CA		01/27/2021		29,799		(769)			(769)		29,030	29,030			
P2009020624	Ahwahnee	CA		03/12/2021		2,289		(75)			(75)		2,214	2,214			
P1912016915	Lake Wales	FL		06/25/2020		229		5			5		234	234			
P2009021621	Parkland	FL		06/29/2021		2,253		(127)			(127)		2,126	2,126			
P5220216796	Riverwoods	IL		05/04/2022		761		(46)			(46)		715	715			
P2009022106	Providence	RI		08/17/2021		564		(31)			(31)		533	533			
P5220216716	Austin	TX		05/18/2022		6,967		(329)			(329)		6,638	6,638			
P2009021356	East Elmhurst	NY		05/28/2021		1,503		(59)			(59)		1,444	1,444			
P4220115722	albuquerque	NM		03/09/2022		6,742		(120)			(120)		6,622	6,622			
P2009020344	Sandy Springs	GA		12/30/2020		1,442		(21)			(21)		1,421	1,421			
P1912016596	Aloha	OR		06/25/2020		794		37			37		831	831			
P2009021601	Beaumont	TX		06/29/2021		581		(33)			(33)		548	548			
P2009022043	Monson	MA		08/17/2021		925		(42)			(42)		883	883			
P2009023795	Cape Coral	FL		05/18/2022		735		(45)			(45)		691	691			
P2009023371	Austell	GA		04/06/2022		658		(43)			(43)		615	615			
P2009024126	Portland	OR		07/13/2022		677		(11)			(11)		666	666			
P2009023634	Greensboro	NC		05/18/2022		544		(33)			(33)		511	511			
P2009024483	Gaithersburg	MD		07/13/2022		216		(12)			(12)		204	204			
P1912016665	Shaver Lake	CA		06/25/2020		318		6			6		324	324			
P2009021905	Woodbury	NY		07/30/2021		7,244		(393)			(393)		6,851	6,851			
P5220216492	Paola	KS		04/20/2022		2,294		(108)			(108)		2,186	2,186			
P2009020636	Fort Pierce	FL		03/26/2021		370		(4)			(4)		365	365			
P5220317558	Nashville	TN		06/02/2022		1,923		(117)			(117)		1,806	1,806			
P2009024353	Summerville	SC		07/13/2022		255		(14)			(14)		240	240			
P2009020529	BURLINGTON	NJ		02/02/2021		336		(10)			(10)		326	326			
P2002017647	Corona	CA		06/25/2020		2,059		40			40		2,099	2,099			
P2009023454	Davenport	FL		03/09/2022		893		(29)			(29)		864	864			
P2009023060	Burlington	MA		12/28/2021		3,275		(117)			(117)		3,158	3,158			
P2009021479	Albany	NY		05/28/2021		470		(27)			(27)		443	443			
P2009024523	Parker	CO		08/10/2022		458		(8)			(8)		450	450			
P2009021887	Aurora	CO		07/15/2022		7,338		(1,037)			(1,037)		6,301	6,301			
P2009022107	Lebanon	OR		08/17/2021		2,074		(115)			(115)		1,959	1,959			
P2009023526	West Valley City	UT		05/04/2022		1,734		(58)			(58)		1,675	1,675			
P5220418060	Naples	FL		07/13/2022		716		(18)			(18)		698	698			
P4220417941	Parker	CO		06/15/2022		1,454		(14)			(14)		1,440	1,440			
P2009023348	Fort Washington	MD		03/09/2022		1,134		(60)			(60)		1,074	1,074			
P5220317782	Dallas	TX		07/13/2022		575		(29)			(29)		546	546			
P1912016905	Orlando	FL		06/25/2020		1,497		29			29		1,526	1,526			
P4200110034	Huntsville	UT		06/25/2020		319		6			6		326	326			
P4220216441	Corona	CA		05/04/2022		1,858		(94)			(94)		1,764	1,764			
P4220116146	Atlanta	GA		03/09/2022		2,428		(79)			(79)		2,349	2,349			
P5220518640	TAMPA	FL		06/29/2022		551		(34)			(34)		517	517			
P2009021903	Kent	WA		07/30/2021		1,685		(92)			(92)		1,594	1,594			
P2009023734	Raleigh	NC		03/30/2022		738		(7)			(7)		731	731			
P2009023570	Corona	CA		04/20/2022		2,141		(140)			(140)		2,001	2,001			
P2009023780	COCONUT CREEK	FL		04/20/2022		1,050		(60)			(60)		990	990			
P4191109143	Fort Lupton	CO		06/25/2020		2,927		62			62		2,989	2,989			
P2009020264	Las Vegas	NV		12/30/2020		15,081		(1,277)			(1,277)		13,804	13,804			
P2009020121	West Babylon	NY		12/18/2020		482		(19)			(19)		463	463			
P2009020644	Saint Petersburg	FL		03/26/2021		1,240		(29)			(29)		1,211	1,211			
P2009020126	Brooklyn	NY		12/18/2020		620		(24)			(24)		596	596			
P5220216728	Lake Havasu City	AZ		04/20/2022		10,277		(541)			(541)		9,736	9,736			
P2009021561	Georgetown	DE		06/29/2021		1,538		(87)			(87)		1,451	1,451			
P2009024197	Houston	TX		06/15/2022		349		(9)			(9)		340	340			
P4220519187	Loxahatchee	FL		07/27/2022		485		(23)			(23)		462	462			
P5220216565	SAINT CHARLES	IL		04/20/2022		2,928		(178)			(178)		2,750	2,750			
P2009023311	Melrose Park	IL		03/09/2022		531		(32)			(32)		499	499			
P2009024183	Chowchilla	CA		08/10/2022		467		(17)			(17)		450	450			
P4220216594	Corona	CA		04/20/2022		1,195		(40)			(40)		1,155	1,155			

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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					
P2009024406	Crystal Lake	IL		07/27/2022		161		(9)			(9)		151	151			
P2009021586	Lake Stevens	WA		06/29/2021		1,331		(75)			(75)		1,256	1,256			
P2009021550	New York	NY		06/29/2021		3,727		(197)			(197)		3,530	3,530			
P5220317545	Glen Allen	VA		06/02/2022		765		(47)			(47)		719	719			
P2002802507	Oxnard	CA		06/25/2020		1,709		33			33		1,742	1,742			
P2009022053	FAIRFIELD	CA		08/17/2021		1,862		(103)			(103)		1,759	1,759			
P5220317362	Menifee	CA		05/04/2022		332		(18)			(18)		315	315			
P5220216683	Kyle	TX		03/30/2022		832		(44)			(44)		788	788			
P2001017461	Paterson	NJ		06/25/2020		1,109		22			22		1,131	1,131			
P2009023254	Dundalk	MD		03/09/2022		603		(31)			(31)		572	572			
P2009020324	RICHMOND	TX		01/14/2021		1,255		(35)			(35)		1,220	1,220			
P4200210524	Coral Springs	FL		06/25/2020		894		17			17		911	911			
P2009023290	Brookfield	CT		03/09/2022		1,009		(42)			(42)		967	967			
P4220317164	Boca Raton	FL		05/04/2022		5,378		(156)			(156)		5,222	5,222			
P4211114759	Fort Lauderdale	FL		03/30/2022		2,196		(80)			(80)		2,116	2,116			
P4220518706	Holiday	FL		06/29/2022		689		(22)			(22)		667	667			
P2009020301	Renton	WA		12/30/2020		1,803		(93)			(93)		1,710	1,710			
P2009023724	Pasadena	TX		03/30/2022		692		(7)			(7)		685	685			
P5220518643	Franklin	TN		06/15/2022		2,338		(130)			(130)		2,209	2,209			
P5211114868	Lucas	TX		06/29/2022		3,065		(29)			(29)		3,036	3,036			
P5220316889	Summerville	SC		06/02/2022		107,632		(5,866)			(5,866)		101,766	101,766			
P2009021888	Woodhaven	NY		07/30/2021		1,533		(83)			(83)		1,450	1,450			
P5220619614	Kissimmee	FL		08/10/2022		385		(5)			(5)		380	380			
P2009022049	DENTON	MD		08/17/2021		441		(25)			(25)		417	417			
P2009024171	Montgomery Village	MD		06/15/2022		427		(17)			(17)		409	409			
P5220316880	Huntington Beach	CA		05/04/2022		7,447		(405)			(405)		7,042	7,042			
A350132	Birmingham	AL		10/31/2021		30,000							30,000	30,000			
P4191209523	West Palm Beach	FL		06/25/2020		1,447		28			28		1,475	1,475			
P2009020075	Tracy	CA		12/18/2020		4,308		(89)			(89)		4,218	4,218			
P5220518862	Celina	TX		06/29/2022		435		(24)			(24)		411	411			
P4200109907	Wichita	KS		06/25/2020		782		15			15		797	797			
P2009021346	New York	NY		05/28/2021		3,292		(189)			(189)		3,102	3,102			
P4220519259	Sunrise	FL		07/27/2022		185		(5)			(5)		180	180			
P5220216330	Phoenix	AZ		03/30/2022		1,202		(29)			(29)		1,173	1,173			
P5220317605	Myrtle Beach	SC		05/18/2022		261		(8)			(8)		252	252			
P4200110331	Minneapolis	MN		06/25/2020		2,109		95			95		2,203	2,203			
P2008802562	La Habra Heights	CA		07/15/2022		3,227							3,227	3,227			
P2009020282	Hudson	FL		12/30/2020		623		(32)			(32)		591	591			
P2009020622	Knoxville	MD		03/26/2021		864		(32)			(32)		831	831			
A170809	East Orange	NJ		12/13/2021		1,014,073							1,014,073	1,014,073			
P2009024328	Cinnaminson	NJ		07/13/2022		249		(13)			(13)		236	236			
P5220418330	Wilkes Barre	PA		07/13/2022		83		(4)			(4)		79	79			
P2009021926	Naples	FL		07/30/2021		1,259		(69)			(69)		1,191	1,191			
P2009020142	Port Saint Lucie	FL		12/18/2020		528		(21)			(21)		507	507			
P5220216546	Indianapolis	IN		04/20/2022		393		(20)			(20)		372	372			
P2009021931	Allentown	NJ		07/30/2021		5,930		(322)			(322)		5,608	5,608			
P4220518835	Bradenton	FL		06/29/2022		1,197		(29)			(29)		1,168	1,168			
P4220619744	Grand Rapids	MI		08/10/2022		65		(2)			(2)		63	63			
P1912016339	Las Vegas	NV		06/25/2020		1,455		29			29		1,484	1,484			
P2009023815	Woodbridge	VA		05/18/2022		829		(50)			(50)		779	779			
P2009020466	ORLANDO	FL		01/27/2021		1,766		(58)			(58)		1,708	1,708			
P2009023558	Las Vegas	NV		04/06/2022		2,186		(94)			(94)		2,091	2,091			
P4220317348	Davenport	FL		07/13/2022		697		(23)			(23)		674	674			
P2009021342	Nyack	NY		05/28/2021		2,592		(149)			(149)		2,443	2,443			
P5220216301	Hoover	AL		03/30/2022		748		(49)			(49)		699	699			
P5220316972	Danville	PA		05/04/2022		316		(12)			(12)		304	304			
A630488	Kansas City	MO		10/31/2021		508,950							508,950	508,950			
P2009023915	Denver	CO		05/18/2022		971		(59)			(59)		912	912			
P2009024317	Stafford	VA		07/13/2022		122		(6)			(6)		117	117			
P5220418620	Austin	TX		07/27/2022		750		(22)			(22)		728	728			

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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					
P5220518834	Bella Vista	AR		07/27/2022		93		(5)			(5)		88	88			
P4220518821	Tarzana	CA		06/29/2022		1,296		(69)			(69)		1,227	1,227			
P2009020492	ORLANDO	FL		01/27/2021		570		(15)			(15)		555	555			
P2009020165	Kyle	TX		12/16/2020		313		(9)			(9)		304	304			
P2009023694	Charlotte	NC		03/30/2022		812		(8)			(8)		804	804			
P5220418013	Scottsdale	AZ		06/02/2022		1,445		(81)			(81)		1,364	1,364			
P2009020212	Chicago	IL		12/30/2020		686		(32)			(32)		655	655			
P2009020265	Encino	CA		12/30/2020		10,028		(517)			(517)		9,511	9,511			
P2009023777	HOUSTON	TX		05/18/2022		564		(34)			(34)		529	529			
P2009020136	Lodi	NJ		12/18/2020		396		(16)			(16)		380	380			
P2009021343	Irvine	CA		05/28/2021		9,011		(514)			(514)		8,497	8,497			
P2009023677	Fairland	IN		03/30/2022		496		(5)			(5)		491	491			
P2009023483	Coats	NC		04/06/2022		558		(35)			(35)		523	523			
P5220418434	Spring	TX		06/15/2022		462		18			18		479	479			
P2009020084	Bronx	NY		12/18/2020		1,581		(62)			(62)		1,519	1,519			
P2009023616	Carrollton	GA		04/06/2022		464		(30)			(30)		434	434			
P2009023705	Granbury	TX		03/30/2022		618		(6)			(6)		612	612			
P2009023473	Visalia	CA		03/09/2022		996		(32)			(32)		964	964			
P5220317300	Huntington Beach	CA		05/18/2022		1,596		(92)			(92)		1,504	1,504			
P5220317409	LAGUNA NIGUEL	CA		05/18/2022		2,240		(136)			(136)		2,104	2,104			
P2009023257	Danbury	CT		03/09/2022		4,622		(234)			(234)		4,388	4,388			
P2009024329	Tucson	AZ		07/13/2022		179		(8)			(8)		171	171			
P2009021922	Huntington Station	NY		07/30/2021		1,470		(68)			(68)		1,402	1,402			
P2009020633	Lady Lake	FL		03/26/2021		2,663		(81)			(81)		2,582	2,582			
P5220317734	Studio City	CA		06/02/2022		4,604		(61)			(61)		4,543	4,543			
P2009020090	Staten Island	NY		12/18/2020		2,957		(116)			(116)		2,841	2,841			
P5210212021	Splendora	TX		04/09/2021		644		(9)			(9)		635	635			
P2009023513	Caldwell	ID		04/06/2022		896		(34)			(34)		863	863			
P2009020330	CHATSWORTH	CA		01/14/2021		3,363		(87)			(87)		3,277	3,277			
P2009024376	West Haven	CT		08/10/2022		577		(24)			(24)		553	553			
P2009021869	Antioch	CA		07/30/2021		2,175		(118)			(118)		2,057	2,057			
P2009023760	Baytown	TX		04/20/2022		398		(24)			(24)		374	374			
P2009020127	Astoria	NY		12/18/2020		2,253		(89)			(89)		2,164	2,164			
P2009020277	Los Angeles	CA		12/30/2020		1,245		(64)			(64)		1,181	1,181			
P2009023127	Philadelphia	PA		12/28/2021		1,053		(38)			(38)		1,015	1,015			
P2009021603	Oregon City	OR		06/29/2021		1,587		(89)			(89)		1,498	1,498			
P4220317363	Clearwater	FL		05/18/2022		735		(42)			(42)		692	692			
P5220317717	Kissimmee	FL		06/02/2022		397		(16)			(16)		382	382			
P4200210665	Southwest Ranches	FL		06/25/2020		5,494		107			107		5,601	5,601			
P2009020512	CEDAR HILL	TX		02/09/2021		5,754		(149)			(149)		5,605	5,605			
P4220216292	Matthews	NC		04/20/2022		2,025		(5)			(5)		2,019	2,019			
P2009024095	Baltimore	MD		07/13/2022		288		(14)			(14)		274	274			
P2009023602	LOGANVILLE	GA		04/20/2022		1,645		(49)			(49)		1,596	1,596			
P2009020059	Staten Island	NY		12/18/2020		1,510		(41)			(41)		1,470	1,470			
P2009022085	Philadelphia	PA		08/17/2021		1,056		(59)			(59)		997	997			
P2009023054	Beaverton	OR		12/28/2021		1,707		(61)			(61)		1,646	1,646			
P4220216798	Atlanta	GA		04/20/2022		1,542		(23)			(23)		1,519	1,519			
P2009021606	Staten Island	NY		06/29/2021		1,554		(68)			(68)		1,486	1,486			
P5220317183	Fairview	NC		05/18/2022		561		(34)			(34)		527	527			
P4200210901	Overland Park	KS		06/25/2020		495		10			10		505	505			
P2009020611	BLADENSBURG	MD		03/12/2021		768		(25)			(25)		743	743			
P2009023775	Cathedral City	CA		05/04/2022		926		(34)			(34)		892	892			
P2009023514	Thousand Oaks	CA		04/06/2022		723		(20)			(20)		703	703			
P1908013340	Irvine	CA		06/25/2020		1,256		23			23		1,280	1,280			
P2009024369	Edgewater	MD		07/27/2022		454		(24)			(24)		430	430			
P5220317326	San Jose	CA		05/18/2022		2,160		(115)			(115)		2,045	2,045			
P2009020397	Haines City	FL		01/29/2021		1,969		(101)			(101)		1,867	1,867			
P5220115898	Humble	TX		05/04/2022		295		(9)			(9)		286	286			
P2009023341	Elizabeth	NJ		03/09/2022		3,222		(161)			(161)		3,061	3,061			
P4220317606	Baton Rouge	LA		06/02/2022		546		(19)			(19)		528	528			

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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					
P2009023605	Katy	TX		04/20/2022		1,293		(75)			(75)		1,218	1,218			
P5220518780	Mountain Home	AR		07/27/2022		146		(8)			(8)		138	138			
A600253	Chicago	IL		10/31/2021		1,520							1,520	1,520			
P2009023774	Tillamook	OR		04/20/2022		618		(38)			(38)		581	581			
P2009023103	Stamford	CT		12/28/2021		1,992		(61)			(61)		1,931	1,931			
P2009024334	Reisterstown	MD		07/27/2022		405		(16)			(16)		389	389			
P1912016715	Altadena Area	CA		06/25/2020		2,758		52			52		2,809	2,809			
P2009024076	Suwanee	GA		07/13/2022		483		(13)			(13)		470	470			
P2009023453	Toms River	NJ		04/06/2022		623		(30)			(30)		593	593			
P4220317250	McDonough	GA		06/02/2022		1,577		(53)			(53)		1,524	1,524			
P4220418104	West Palm Beach	FL		06/15/2022		241		(14)			(14)		227	227			
P2009023632	Miami	FL		04/06/2022		1,232		(50)			(50)		1,183	1,183			
P5220116068	Rio Rico	AZ		04/06/2022		425		(22)			(22)		404	404			
P2009021565	Woodside	NY		06/29/2021		2,609		(147)			(147)		2,462	2,462			
P2009020133	Plantation	FL		12/18/2020		851		(34)			(34)		817	817			
P4220317578	The Villages	FL		06/02/2022		1,074		(56)			(56)		1,019	1,019			
P5220216384	EAGLE LAKE	FL		06/02/2022		375		(23)			(23)		353	353			
P2009022116	Dixmont	ME		08/17/2021		623		(35)			(35)		589	589			
P4220418068	Lexington	SC		06/15/2022		403		(14)			(14)		389	389			
P5220519125	Perris	CA		07/13/2022		234		(9)			(9)		225	225			
P2009021570	Manhasset	NY		06/29/2021		1,531		(86)			(86)		1,444	1,444			
P4220316838	Gastonia	NC		05/04/2022		452		(24)			(24)		428	428			
P2009023299	Edgewater Park	NJ		03/09/2022		1,873		(108)			(108)		1,765	1,765			
P2009024207	Charlotte	NC		07/13/2022		202		(6)			(6)		196	196			
P4220216376	Peoria	AZ		04/20/2022		2,206		(61)			(61)		2,145	2,145			
P2009020379	Northport	NY		01/29/2021		1,698		(86)			(86)		1,612	1,612			
P2009023823	North Las Vegas	NV		05/04/2022		980		(50)			(50)		930	930			
P2009024411	Baltimore	MD		07/13/2022		180		(7)			(7)		173	173			
P2009021880	San Antonio	TX		07/30/2021		502		(27)			(27)		475	475			
P2009023749	San Diego	CA		05/04/2022		3,282		(121)			(121)		3,161	3,161			
P2009020392	Salem	OR		01/29/2021		1,539		(78)			(78)		1,462	1,462			
P5220518681	Plano	TX		07/13/2022		284		(16)			(16)		268	268			
P2009023538	Arlington	TX		04/06/2022		334		(20)			(20)		313	313			
P2009023263	Dundalk	MD		03/09/2022		564		(26)			(26)		538	538			
P4220317744	Oakland	CA		06/02/2022		1,469							1,470	1,470			
P2009024158	Stockton	CA		07/13/2022		784		(40)			(40)		744	744			
P5220518786	Baltimore	MD		07/13/2022		109		(3)			(3)		106	106			
P2009021609	Brooklyn	NY		06/29/2021		1,089		(61)			(61)		1,027	1,027			
P2009024227	St Petersburg	FL		07/13/2022		1,247		(35)			(35)		1,211	1,211			
P2009023593	Richmond	TX		04/06/2022		679		(48)			(48)		631	631			
P2009023109	Port Jefferson Station	NY		12/28/2021		1,470		(52)			(52)		1,417	1,417			
P4191209357	Gilbert	AZ		06/25/2020		661		13			13		673	673			
P2009024527	Paso Robles	CA		07/27/2022		296		(11)			(11)		285	285			
P2009023660	Jacksonville	FL		03/30/2022		972		(10)			(10)		963	963			
P5220317649	Scottsdale	AZ		05/18/2022		2,199		(129)			(129)		2,069	2,069			
P2009020549	HUMBLE	TX		02/24/2021		483		(14)			(14)		469	469			
P2009023093	Centereach	NY		12/28/2021		859		(31)			(31)		828	828			
P5220418566	LEAD	SD		06/29/2022		672		(30)			(30)		641	641			
P4220317015	Inlet Beach	FL		05/18/2022		3,978		(112)			(112)		3,867	3,867			
P2009023999	Clearfield	UT		06/02/2022		709		(34)			(34)		675	675			
P2009021913	Dover	NH		07/30/2021		2,292		(120)			(120)		2,172	2,172			
P2009024167	Modesto	CA		06/15/2022		578		(21)			(21)		557	557			
P4220116166	DENVER	CO		05/04/2022		1,397		(34)			(34)		1,363	1,363			
P2009020366	Miami	FL		01/29/2021		28,975		(1,655)			(1,655)		27,320	27,320			
P2009020580	Bridgeton	NJ		03/12/2021		396		(12)			(12)		384	384			
P2009023250	Fredericksburg	VA		03/09/2022		712		(38)			(38)		675	675			
P2001802485	Wadsworth	OH		06/25/2020		490		10			10		500	500			
P2009020072	Cape May	NJ		12/18/2020		530		(21)			(21)		510	510			
P2009023588	Miami	FL		05/04/2022		2,892		(113)			(113)		2,779	2,779			
P5220317562	Miami	FL		05/18/2022		1,846		(79)			(79)		1,767	1,767			

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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					
P2009021389	Flushing	NY		05/28/2021		1,279		(52)			(52)		1,227	1,227			
P2009021883	NEW YORK	NY		07/30/2021		2,105		(114)			(114)		1,991	1,991			
P2009020599	St Pete Beach	FL		03/26/2021		7,900		(241)			(241)		7,659	7,659			
P4220216240	Fort Mill	SC		04/20/2022		1,227		(31)			(31)		1,196	1,196			
P2009020336	Hemet	CA		01/14/2021		780		(26)			(26)		754	754			
P2009021870	Highland Falls	NY		07/30/2021		709		(31)			(31)		678	678			
P2009023333	Patterson	CA		03/09/2022		926		(47)			(47)		879	879			
P4200110097	Willcox	AZ		06/25/2020		1,433		28			28		1,461	1,461			
P5220519054	Philadelphia	PA		06/29/2022		173		(10)			(10)		163	163			
P2009023264	Silver Spring	MD		03/09/2022		1,439		(60)			(60)		1,379	1,379			
P4220316852	Santa Rosa Beach	FL		04/20/2022		2,731		(66)			(66)		2,665	2,665			
P2009022088	Parkland	FL		08/17/2021		3,438		(191)			(191)		3,247	3,247			
P2002017986	Yorba Linda	CA		06/25/2020		22,892		268			268		23,160	23,160			
P2009024537	Indian Trail	NC		07/13/2022		259		(11)			(11)		247	247			
P2009020495	Apple Valley	CA		02/09/2021		964		(27)			(27)		937	937			
P2009023458	San Antonio	TX		04/06/2022		702		(33)			(33)		670	670			
P2009020401	Brooklyn	NY		01/29/2021		2,904		(147)			(147)		2,758	2,758			
P2009023550	EVERGREEN	CO		04/06/2022		2,229		(86)			(86)		2,143	2,143			
P2009020275	Lawrenceville	GA		12/30/2020		802		(41)			(41)		761	761			
P2009021418	Palos Heights	IL		05/28/2021		2,305		(132)			(132)		2,173	2,173			
P2009021372	Manhasset	NY		05/28/2021		76,630		(2,524)			(2,524)		74,105	74,105			
P2009020110	Sparta	NJ		12/18/2020		1,732		(64)			(64)		1,668	1,668			
P2009021377	Brooklyn	NY		05/28/2021		3,243		(186)			(186)		3,057	3,057			
P2009024193	Vacaville	CA		07/13/2022		720		(13)			(13)		707	707			
P4220216466	Jacksonville	FL		06/29/2022		690		(25)			(25)		665	665			
P5220216419	Corpus Christi	TX		06/02/2022		368		(19)			(19)		348	348			
P2009020057	Bronx	NY		12/18/2020		1,799		(53)			(53)		1,746	1,746			
P2009021900	Little Ferry	NJ		07/30/2021		1,054		(57)			(57)		996	996			
P2009022133	Belle Mead	NJ		08/17/2021		1,850		(103)			(103)		1,747	1,747			
P4220519429	Parker	CO		07/13/2022		1,285		(33)			(33)		1,252	1,252			
P2009020180	Miramar	FL		12/30/2020		777		(17)			(17)		761	761			
P4220317513	Solvang	CA		06/02/2022		3,925		(136)			(136)		3,789	3,789			
P2009024232	Cheshire	CT		07/13/2022		131		(8)			(8)		123	123			
P2009024097	North Chesterfield	VA		07/27/2022		100		(6)			(6)		95	95			
P2009020649	Summerville	SC		04/09/2021		1,236		(41)			(41)		1,195	1,195			
P2009023903	Memphis	TN		05/18/2022		778		(15)			(15)		763	763			
P2009023118	Brooklyn	NY		12/28/2021		2,426		(87)			(87)		2,340	2,340			
P2009020424	Parrish	FL		01/29/2021		734		(29)			(29)		705	705			
P2009023968	Jacksonville	FL		07/27/2022		217		(5)			(5)		212	212			
P2009023929	Miami Beach	FL		06/02/2022		1,858		(90)			(90)		1,768	1,768			
P2009023672	Cleveland	OH		03/30/2022		364		(4)			(4)		361	361			
P2009023969	Rosenberg	TX		06/15/2022		301		(17)			(17)		284	284			
P2009023119	Secaucus	NJ		12/28/2021		2,051		(73)			(73)		1,978	1,978			
P2002017725	Moreno Valley	CA		06/25/2020		570		11			11		581	581			
P4220518849	Hoover	AL		06/29/2022		9,566		(301)			(301)		9,265	9,265			
P2009023771	Chino	CA		05/04/2022		1,709		(35)			(35)		1,674	1,674			
P4220619715	Wimauma	FL		08/10/2022		430		(13)			(13)		418	418			
P2009020370	Lake Worth	FL		01/29/2021		1,235		(47)			(47)		1,188	1,188			
P2009021610	Irvington	NJ		07/15/2022		1,858		(88)			(88)		1,771	1,771			
P2009023472	Pueblo	CO		04/06/2022		1,646		(73)			(73)		1,573	1,573			
P2001017276	Griffin	GA		06/25/2020		536		11			11		546	546			
P2009020472	HUTTO	TX		02/09/2021		234		(3)			(3)		231	231			
P2009023378	Newark	NJ		03/09/2022		782		(45)			(45)		737	737			
P5220116161	GOLDEN	CO		04/20/2022		663		(13)			(13)		650	650			
P2009024290	Dundalk	MD		07/27/2022		97		(5)			(5)		91	91			
P5220317092	Hemet	CA		05/18/2022		360		(20)			(20)		340	340			
P2009023258	New Britain	CT		03/09/2022		450		(23)			(23)		428	428			
P2009021585	Georgetown	TX		06/29/2021		1,829		(103)			(103)		1,726	1,726			
P2009020577	BOERNE	TX		02/24/2021		1,687		(44)			(44)		1,643	1,643			
P5220519019	Cape Canaveral	FL		06/29/2022		292		(12)			(12)		279	279			

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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					
P2009022103	Woodburn	OR		08/17/2021		1,534		(85)			(85)		1,449	1,449			
P2009024363	Oakland	CA		07/13/2022		651		(16)			(16)		635	635			
P4211215642	Kalispell	MT		06/15/2022		1,722		42			42		1,764	1,764			
P2009023082	Encino	CA		12/28/2021		4,537		(162)			(162)		4,375	4,375			
P5220518661	Port Orchard	WA		06/29/2022		778		(22)			(22)		756	756			
P2009021394	New York	NY		05/28/2021		1,724							1,724	1,724			
P2009023591	Spring	TX		06/02/2022		1,620		(29)			(29)		1,591	1,591			
P2009020479	ROSELLE	IL		01/27/2021		510		(11)			(11)		499	499			
P2009022034	Gresham	OR		08/17/2021		1,227		(69)			(69)		1,158	1,158			
P2009023583	New Lenox	IL		04/06/2022		1,040		(70)			(70)		970	970			
P5220115886	Fort Myers	FL		03/09/2022		710		(34)			(34)		677	677			
P4220317110	Delray Beach	FL		04/20/2022		207,719		(5,073)			(5,073)		202,647	202,647			
P2009023881	LOS ANGELES	CA		06/02/2022		5,680		(225)			(225)		5,454	5,454			
P5220216264	ELLENWOOD	GA		03/09/2022		437		(14)			(14)		423	423			
P2009024200	Houston	TX		06/15/2022		217		(10)			(10)		207	207			
A918810	Winnetka	CA		11/22/2021		131,884							131,884	131,884			
P2009023094	Staten Island	NY		12/28/2021		2,104		(75)			(75)		2,029	2,029			
P2009020539	FREDERICK	MD		02/02/2021		753		(20)			(20)		733	733			
P2009023942	Las Vegas	NV		05/18/2022		554		(34)			(34)		520	520			
P2009021376	Middle Village	NY		05/28/2021		2,075		(119)			(119)		1,956	1,956			
P2009024154	Fresno	CA		06/15/2022		430		(18)			(18)		411	411			
P2009023566	Norwalk	CT		04/20/2022		895		(58)			(58)		837	837			
P5220619737	Naples	FL		08/10/2022		305		(12)			(12)		293	293			
A460079	New Chicago	IN		10/31/2021		107,492							107,492	107,492			
P2009021909	Las Vegas	NV		07/30/2021		1,058		(58)			(58)		1,001	1,001			
P1912016619	Queen Creek	AZ		06/25/2020		926		50			50		976	976			
P4220115762	Livermore	CO		03/09/2022		5,462		(221)			(221)		5,241	5,241			
P5220518909	Wolfforth	TX		07/27/2022		982		(31)			(31)		951	951			
P2009021872	North Caldwell	NJ		07/30/2021		6,887		(372)			(372)		6,515	6,515			
P2009023612	San Tan Valley	AZ		05/04/2022		962		(58)			(58)		903	903			
P2009020391	Shutesbury	MA		01/29/2021		856		(43)			(43)		813	813			
P2009023244	Fredericksburg	VA		03/09/2022		847		(27)			(27)		820	820			
P2009023482	Ewing	NJ		04/06/2022		316		(18)			(18)		297	297			
P2009024484	Hyattsville	MD		07/13/2022		204		(12)			(12)		192	192			
P2009020604	HAMPTON	VA		03/12/2021		1,437		(48)			(48)		1,389	1,389			
P2009023848	Phoenix	AZ		05/18/2022		2,294		(140)			(140)		2,154	2,154			
P2009021923	Bronx	NY		07/30/2021		53,844		(2,844)			(2,844)		51,000	51,000			
P2009023939	Lancaster	CA		05/18/2022		640		(39)			(39)		601	601			
P5220518645	INDIANAPOLIS	IN		07/13/2022		171		(8)			(8)		162	162			
P4220317149	Placerville	CA		05/04/2022		2,460		(149)			(149)		2,311	2,311			
P2009020517	DETROIT	MI		02/02/2021		1,449		(41)			(41)		1,408	1,408			
P2009020140	Glendale	NY		12/18/2020		1,445		(51)			(51)		1,393	1,393			
P2009021588	Dix Hills	NY		06/29/2021		2,087		(118)			(118)		1,969	1,969			
P2009020356	New York	NY		01/29/2021		1,619		(68)			(68)		1,551	1,551			
P2009023512	Magna	UT		04/20/2022		930		(55)			(55)		875	875			
P2009024318	Aurora	CO		07/13/2022		383		(18)			(18)		365	365			
P2009020312	Renton	WA		12/30/2020		2,880		(148)			(148)		2,731	2,731			
P2009023947	Adelphi	MD		05/18/2022		1,247		(69)			(69)		1,178	1,178			
P4220418019	Lauderhill	FL		06/02/2022		179		(8)			(8)		171	171			
P2009020093	Brooklyn	NY		12/18/2020		4,363		(170)			(170)		4,193	4,193			
P2009021618	Brandon	FL		06/29/2021		686		(39)			(39)		647	647			
P5220216327	Gilbert	AZ		05/04/2022		2,113		(128)			(128)		1,984	1,984			
P2009021407	New Hampton	NY		05/28/2021		11,692		(677)			(677)		11,015	11,015			
P8220500005	Hercules	CA		08/10/2022		61		(1)			(1)		60	60			
P2002018021	Sunnyvale	CA		06/25/2020		4,974		97			97		5,070	5,070			
P2009021334	Orlando	FL		05/28/2021		377		(22)			(22)		356	356			
P2009021875	Orlando	FL		07/30/2021		2,793		(162)			(162)		2,631	2,631			
P2009023561	Miami	FL		05/18/2022		859		(36)			(36)		823	823			
P2009024294	Baltimore	MD		08/10/2022		156		(7)			(7)		149	149			
P2009023484	Hawthorne	NJ		04/20/2022		755		(49)			(49)		706	706			

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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					
P2009023809	Annandale	VA		04/20/2022		1,556		(94)			(94)		1,462	1,462			
P2009020646	VICTORVILLE	CA		03/26/2021		484		(18)			(18)		466	466			
P2009023515	Oswego	IL		06/14/2022		896		(71)			(71)		825	825			
P2009020263	Santa Margarita	CA		12/30/2020		1,621		(84)			(84)		1,538	1,538			
P2009020214	Fort Myers	FL		12/30/2020		3,349		(154)			(154)		3,195	3,195			
P2009024038	Thousand Oaks	CA		06/15/2022		565		(33)			(33)		532	532			
P2009023601	Fishers	IN		05/04/2022		9,791		(238)			(238)		9,553	9,553			
P2009024518	Black Cyn Cty	AZ		07/27/2022		586		(20)			(20)		565	565			
P2009023298	Sterling	VA		03/09/2022		808		(28)			(28)		779	779			
P5220216810	Belvedere Tiburon	CA		05/18/2022		6,392		(184)			(184)		6,208	6,208			
P2009022132	University Place	WA		08/17/2021		2,515		(140)			(140)		2,376	2,376			
P4220216412	Co Spgs	CO		04/20/2022		1,285		(44)			(44)		1,241	1,241			
P5220316934	Knoxville	TN		05/04/2022		868		(53)			(53)		815	815			
P1912016931	San Diego	CA		06/25/2020		3,692		71			71		3,763	3,763			
P2009023618	Shepherd	TX		04/06/2022		1,130		(51)			(51)		1,080	1,080			
P1911015549	Garden Ridge	TX		06/25/2020		55,067		1,003			1,003		56,070	56,070			
P2009023706	Augusta	GA		03/30/2022		1,102		(11)			(11)		1,091	1,091			
P5220216494	Greenacres	FL		04/20/2022		388		(12)			(12)		376	376			
P2009021920	McKinney	TX		07/30/2021		1,911		(104)			(104)		1,808	1,808			
P4220417881	Glendale	AZ		06/29/2022		302		(5)			(5)		297	297			
P2009020205	Boise	ID		12/30/2020		750		(35)			(35)		716	716			
P2009024387	Parker	CO		07/27/2022		1,101		(55)			(55)		1,046	1,046			
P2009024100	Irving	TX		07/13/2022		506		(4)			(4)		502	502			
P4220216607	Charleston	SC		04/06/2022		1,992		(107)			(107)		1,885	1,885			
A270806	Winston Salem	NC		03/18/2022		90,007							90,007	90,007			
P4220417991	Bermuda Dunes	CA		05/18/2022		1,040		(18)			(18)		1,022	1,022			
P2009023889	Denison	TX		06/02/2022		593		(30)			(30)		563	563			
P2009023862	Lockwood	CA		06/15/2022		1,898		(7)			(7)		1,891	1,891			
P5220216537	Poulsbo	WA		04/20/2022		1,855		(62)			(62)		1,793	1,793			
P2009021326	Boca Raton	FL		05/28/2021		1,799		(103)			(103)		1,696	1,696			
P4220317466	North	SC		06/15/2022		852		(52)			(52)		800	800			
P2009024228	Summerville	SC		06/15/2022		226		(14)			(14)		212	212			
P2009020416	New Hyde Park	NY		01/29/2021		1,472		(74)			(74)		1,398	1,398			
P2009024033	Pittsburgh	PA		06/15/2022		491		(28)			(28)		463	463			
P4220317663	Santa Ana	CA		05/18/2022		236		(14)			(14)		221	221			
P4220316919	Miami	FL		04/20/2022		359		(22)			(22)		337	337			
P5220216567	Annapolis	MD		05/04/2022		235		(8)			(8)		227	227			
P2009023549	Seaford	DE		07/13/2022		199		(11)			(11)		189	189			
P2009024114	Scottsdale	AZ		06/02/2022		3,234		(97)			(97)		3,137	3,137			
P2009021580	Yorktown Heights	NY		06/29/2021		3,166		(178)			(178)		2,988	2,988			
P2009020274	Pasadena	MD		12/30/2020		1,602		(83)			(83)		1,519	1,519			
P4220418393	Fresno	CA		06/02/2022		660		(39)			(39)		620	620			
P4220216556	Key Largo	FL		03/30/2022		1,498		(75)			(75)		1,423	1,423			
P2009020498	LEHIGH ACRES	FL		02/02/2021		368		(10)			(10)		358	358			
P2009024428	N Chesterfield	VA		07/13/2022		133		(8)			(8)		125	125			
P5220418157	Taunton	MA		07/13/2022		2,264		(120)			(120)		2,143	2,143			
A430616	Plymouth	OH		10/31/2021		77,073							77,073	77,073			
P2009023996	Houston	TX		07/13/2022		2,841		(117)			(117)		2,723	2,723			
A370284	Chattanooga	TN		04/01/2022		183,822							183,822	183,822			
P2009022041	Oregon City	OR		08/17/2021		2,097		(116)			(116)		1,981	1,981			
P2009023701	Cleveland	OH		03/30/2022		923		(9)			(9)		914	914			
P2009021357	Whitestone	NY		05/28/2021		2,981		(131)			(131)		2,849	2,849			
P2009024091	Fair Lawn	NJ		06/15/2022		830		(35)			(35)		795	795			
P2009023891	Salt Lake City	UT		05/18/2022		649		(31)			(31)		618	618			
P2009023540	Owings Mills	MD		04/20/2022		760		(50)			(50)		711	711			
P2002017634	Orlando	FL		06/25/2020		751		15			15		766	766			
P4220115777	Melbourne	FL		03/09/2022		5,295		(171)			(171)		5,124	5,124			
P5220417805	Hampton Bays	NY		06/02/2022		914		(56)			(56)		858	858			
P2009020128	Flushing	NY		12/18/2020		537		(21)			(21)		516	516			
P5220518724	Brandon	FL		07/13/2022		412		(13)			(13)		399	399			

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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					
P2009020378	Beaufort	SC		01/29/2021		869		(39)			(39)		830	830			
P5220317265	San Jose	CA		05/18/2022		5,596		(260)			(260)		5,335	5,335			
P4220418121	Margate	FL		06/29/2022		107		(2)			(2)		105	105			
P2009023437	BAKERSFIELD	CA		03/09/2022		521		(17)			(17)		504	504			
P2009024173	New Carrollton	MD		07/13/2022		244		(9)			(9)		235	235			
P2009023730	Aurora	IL		03/30/2022		1,572		(15)			(15)		1,557	1,557			
P2009024147	Adelphi	MD		06/15/2022		408		(21)			(21)		387	387			
P2009021381	Dacula	GA		05/28/2021		491		(28)			(28)		463	463			
P4220317010	Ocala	FL		04/20/2022		563		(34)			(34)		529	529			
P5220216310	Tempe	AZ		05/04/2022		707		(26)			(26)		681	681			
P2009024230	Manassas	VA		06/15/2022		709		(43)			(43)		666	666			
P2009020209	Hutchinson Island	FL		12/30/2020		1,679		(82)			(82)		1,597	1,597			
P5220115962	Palm City	FL		04/06/2022		1,716		(107)			(107)		1,610	1,610			
P2009023090	Buffalo	NY		12/28/2021		461		(16)			(16)		445	445			
P2009024113	Sarasota	FL		06/15/2022		635		(23)			(23)		612	612			
P2009021406	Santa Ana	CA		05/28/2021		1,263		(72)			(72)		1,191	1,191			
P2009021374	Happy Valley	OR		05/28/2021		3,551		(293)			(293)		3,258	3,258			
P5220519382	El Dorado Hills	CA		07/13/2022		1,351		12			12		1,363	1,363			
P2009020200	Henrico	VA		12/30/2020		767		(35)			(35)		732	732			
P4220317233	Aiken	SC		06/02/2022		1,191		(31)			(31)		1,160	1,160			
P2009022115	Miami	FL		08/17/2021		1,229		(68)			(68)		1,161	1,161			
P2009020271	Sonoma	CA		12/30/2020		1,576		(82)			(82)		1,494	1,494			
P5220317673	Reunion	FL		06/02/2022		824		(35)			(35)		789	789			
P2009020360	Villa Park	IL		01/29/2021		299		(15)			(15)		284	284			
P5220418625	Winter Haven	FL		07/13/2022		395		(13)			(13)		382	382			
P2009023864	Kent	WA		05/04/2022		2,420		(33)			(33)		2,387	2,387			
P4220317747	Miami	FL		06/02/2022		464		(16)			(16)		447	447			
P5220317219	Miami	FL		05/18/2022		1,112		(34)			(34)		1,078	1,078			
P4220216344	Davenport	FL		07/27/2022		222		(5)			(5)		216	216			
P2009023982	Key Largo	FL		05/18/2022		1,406		(23)			(23)		1,383	1,383			
P2009024338	Blythewood	SC		07/13/2022		1,415		(21)			(21)		1,394	1,394			
P5220216572	Colorado Springs	CO		04/20/2022		860		(29)			(29)		831	831			
P2009020080	Portsmouth	NH		12/18/2020		10,195		(487)			(487)		9,708	9,708			
P5220620474	Aptos	CA		08/10/2022		1,654		(48)			(48)		1,606	1,606			
P4200210699	Landing	NJ		06/25/2020		1,143		22			22		1,165	1,165			
P2009023128	ELMHURST	NY		12/28/2021		638		(23)			(23)		615	615			
P5220317344	Tampa	FL		06/02/2022		613		(37)			(37)		575	575			
P2009020302	Mojave	CA		12/30/2020		364		(19)			(19)		345	345			
P5220519106	North Port	FL		07/13/2022		176		(10)			(10)		166	166			
P4220216531	Providence	RI		04/20/2022		1,478		(55)			(55)		1,424	1,424			
P2009024234	Terrell	TX		07/13/2022		481		(24)			(24)		457	457			
P2009024191	Mesa	AZ		07/13/2022		177		(8)			(8)		169	169			
P2009020621	CARTHAGE	TX		03/26/2021		11,458		(324)			(324)		11,134	11,134			
P4200210627	Santa Ana	CA		06/25/2020		1,882		35			35		1,916	1,916			
P2009020480	Kyle	TX		02/09/2021		480		(13)			(13)		467	467			
P4220116121	Melbourne	FL		03/30/2022		438		(19)			(19)		418	418			
P2009020574	Clarksburg	MD		02/24/2021		1,786		(46)			(46)		1,740	1,740			
P2009021472	Gresham	OR		05/28/2021		1,702		(72)			(72)		1,630	1,630			
P2009023553	Hyattsville	MD		04/20/2022		785		(51)			(51)		734	734			
P2009023713	Gatlinburg	TN		03/30/2022		5,065		(50)			(50)		5,016	5,016			
P5220116038	Leeds	ME		05/18/2022		297		(11)			(11)		286	286			
P2001017339	Wesley Chapel	FL		06/25/2020		703		14			14		717	717			
P4220418411	Freeport	TX		06/15/2022		689		(12)			(12)		677	677			
P5220418010	Atlanta	GA		07/27/2022		320		(18)			(18)		302	302			
P4220418097	Los Angeles	CA		06/29/2022		1,100		(66)			(66)		1,034	1,034			
P2009024364	Doral	FL		07/27/2022		455		(2)			(2)		452	452			
P2009023669	Lindenwold	NJ		03/30/2022		801		(8)			(8)		793	793			
P2009021568	Sulphur	LA		06/29/2021		2,064		(82)			(82)		1,981	1,981			
P2009024583	Glen Burnie	MD		07/27/2022		2,551		(16)			(16)		2,536	2,536			
P2009021615	Kailua	HI		06/29/2021		1,118		(63)			(63)		1,055	1,055			

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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					
P2009024056	Ellicott City	MD		06/02/2022		1,817		(71)			(71)		1,745	1,745			
P2009024085	Orlando	FL		07/13/2022		253		(6)			(6)		247	247			
P2009023916	Bradenton	FL		05/18/2022		899		(42)			(42)		857	857			
P2009024017	Fresno	CA		06/15/2022		753		(37)			(37)		716	716			
P2009021902	Deland	FL		07/30/2021		3,783		(201)			(201)		3,583	3,583			
P2009021431	Greenwood Lake	NY		05/28/2021		955		(55)			(55)		900	900			
P2009023659	Gainsville	FL		03/30/2022		524		(5)			(5)		519	519			
P2009024490	Baltimore	MD		07/27/2022		176		(9)			(9)		168	168			
P2009024285	Selma	CA		07/13/2022		204		(8)			(8)		196	196			
P2009020407	Rochester	NY		01/29/2021		358		(18)			(18)		340	340			
P2009021476	Havertown	PA		05/28/2021		1,290		(74)			(74)		1,216	1,216			
P2009024226	Rock Hill	SC		07/13/2022		942		(29)			(29)		913	913			
P2009020218	Brownsburg	IN		12/30/2020		972		(45)			(45)		927	927			
P2009021917	Kings Point	NY		07/30/2021		8,270		(449)			(449)		7,821	7,821			
P2009023890	Winter Park	FL		07/13/2022		634		(34)			(34)		600	600			
P2009023077	Lake Worth	FL		12/28/2021		1,363		(49)			(49)		1,314	1,314			
P2009021627	Sunny Isles Beach	FL		06/29/2021		2,633		(107)			(107)		2,526	2,526			
P2009020303	Ypsilanti	MI		12/30/2020		756		(39)			(39)		717	717			
P2009020497	DALLAS	TX		01/27/2021		1,171		(30)			(30)		1,140	1,140			
P2009022068	Golden	CO		08/17/2021		1,493		(83)			(83)		1,410	1,410			
P2009020516	HOUSTON	TX		02/09/2021		625		(20)			(20)		605	605			
P2009020268	Fillmore	CA		12/30/2020		2,215		(114)			(114)		2,101	2,101			
P2001017459	Temple City	CA		06/25/2020		3,297		55			55		3,352	3,352			
P2009024512	Annandale	VA		07/13/2022		143		(6)			(6)		137	137			
P2009022099	Oakland Park	FL		08/17/2021		166		(9)			(9)		157	157			
P2009020572	Baltimore	MD		02/24/2021		505		(13)			(13)		492	492			
P2009020096	Cedarhurst	NY		12/18/2020		2,245		(75)			(75)		2,170	2,170			
P2009024109	Piedmont	SC		06/15/2022		461		(11)			(11)		450	450			
P2009020216	Franklin	WI		12/30/2020		1,165		(54)			(54)		1,111	1,111			
P2009023070	Fuquay Varina	NC		12/28/2021		1,475		(53)			(53)		1,423	1,423			
P5220216523	Sarasota	FL		04/20/2022		1,881		(61)			(61)		1,821	1,821			
P5220519162	Broken Bow	OK		07/13/2022		752		(46)			(46)		706	706			
P2009020079	Rego Park	NY		12/18/2020		1,247		(49)			(49)		1,198	1,198			
P2009024315	Oak Hills	CA		07/13/2022		571		(19)			(19)		552	552			
P5220216336	Suffolk	VA		05/04/2022		3,199		(194)			(194)		3,004	3,004			
P5220317005	WINSTON SALEM	NC		07/13/2022		154		(7)			(7)		148	148			
P5220116090	HIALEAH	FL		05/04/2022		448		(23)			(23)		425	425			
P2009023136	Staten Island	NY		12/28/2021		1,549		(55)			(55)		1,494	1,494			
P2009024521	Baltimore	MD		07/27/2022		141		(6)			(6)		136	136			
P2009023750	Cinnaminson	NJ		04/20/2022		5,495		(334)			(334)		5,161	5,161			
P4220116128	Sarasota	FL		04/20/2022		1,217		(62)			(62)		1,156	1,156			
P2009020349	JACKSONVILLE	FL		12/30/2020		2,054		(81)			(81)		1,973	1,973			
P2009020439	JACKSONVILLE	FL		01/14/2021		801		(23)			(23)		779	779			
P2009021552	Katy	TX		06/29/2021		844		(43)			(43)		802	802			
P2009024108	Piperton	TN		07/13/2022		448		(23)			(23)		425	425			
P2009024592	Stafford	VA		07/27/2022		266		(11)			(11)		254	254			
P2009024231	Salt Lake Cty	UT		07/13/2022		1,971		(110)			(110)		1,861	1,861			
P2009020565	HAGERSTOWN	MD		02/24/2021		915		(28)			(28)		887	887			
P2009023614	North Las Vegas	NV		04/06/2022		826		(53)			(53)		773	773			
P2009023469	Stafford	VA		04/20/2022		875		(41)			(41)		834	834			
P2009023470	North Lauderdale	FL		04/06/2022		572		(17)			(17)		554	554			
P2009023124	Farmville	VA		12/28/2021		491		(18)			(18)		474	474			
P2009020287	Germantown	MD		12/30/2020		1,097		(57)			(57)		1,040	1,040			
P2009024021	Park Hill	OK		07/27/2022		811		(13)			(13)		798	798			
P4220417825	Brighton	CO		06/15/2022		1,172		(34)			(34)		1,138	1,138			
P2009023505	Sacramento	CA		05/04/2022		1,086		(19)			(19)		1,068	1,068			
P2009021612	Elmhurst	NY		06/29/2021		1,707		(96)			(96)		1,610	1,610			
P2009024087	N Chesterfield	VA		06/15/2022		423		(25)			(25)		398	398			
P2009020637	Hagerstown	MD		03/26/2021		366		(14)			(14)		352	352			
P5220418614	Scottsdale	AZ		06/15/2022		1,777		(28)			(28)		1,750	1,750			

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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					
P2001017123	Los Alamitos	CA		06/25/2020		1,341		26			26		1,367	1,367			
P5220316846	Huber Heights	OH		05/04/2022		903		(55)			(55)		848	848			
A460166	South Bend	IN		10/31/2021		3,451							3,451	3,451			
P2009020097	Orlando	FL		12/18/2020		1,493		(56)			(56)		1,437	1,437			
P2009022129	Gainesville	VA		08/17/2021		722		(36)			(36)		686	686			
P5220418195	West Chicago	IL		06/29/2022		402		(25)			(25)		378	378			
P2009024394	Riverside	NJ		07/27/2022		289		(15)			(15)		274	274			
P2009024309	Lewes	DE		07/27/2022		1,060		(23)			(23)		1,037	1,037			
P2009023764	Baltimore	MD		04/06/2022		509		(31)			(31)		478	478			
P4220418572	Irvine	CA		06/15/2022		4,662		(106)			(106)		4,556	4,556			
P2009020309	Pasadena	MD		12/30/2020		822		(43)			(43)		780	780			
P2009022081	Stockholm	NJ		08/17/2021		600		(33)			(33)		566	566			
P4220216500	CANTON	MI		03/30/2022		1,942		(87)			(87)		1,855	1,855			
P2009022118	Hanover	PA		08/17/2021		1,844		(102)			(102)		1,742	1,742			
P2009024591	Wyoming	MI		07/27/2022		330		(14)			(14)		315	315			
P2009021390	Hidden Valley Lake	CA		05/28/2021		1,113		(64)			(64)		1,049	1,049			
P2009023314	King City	CA		03/09/2022		1,165		(69)			(69)		1,096	1,096			
P2009023494	Fremont	CA		04/06/2022		7							7	7			
P5220519229	San Antonio	TX		07/27/2022		599		(34)			(34)		566	566			
P2009023695	Miami	FL		03/30/2022		1,529		(15)			(15)		1,514	1,514			
P2009020598	DUNDALK	MD		03/12/2021		491		(16)			(16)		475	475			
P2009023130	Brooklyn	NY		12/28/2021		3,001		(94)			(94)		2,908	2,908			
A170788	Linden	NJ		12/13/2021		292,585							292,585	292,585			
P2009020308	San Mateo	CA		12/30/2020		4,144		(214)			(214)		3,930	3,930			
P2009023293	Sandia	TX		03/09/2022		1,156		(59)			(59)		1,098	1,098			
P2009023663	Rome	GA		03/30/2022		354		(3)			(3)		350	350			
P2009020259	Modesto	CA		12/30/2020		588		(15)			(15)		572	572			
P4220317033	Pittsboro	NC		05/04/2022		795		(48)			(48)		746	746			
P2009020585	Fort Lupton	CO		03/12/2021		2,706		(76)			(76)		2,630	2,630			
P4220116168	DENVER	CO		05/04/2022		1,737		(58)			(58)		1,679	1,679			
P4220317003	Bonita Springs	FL		06/02/2022		1,165		(33)			(33)		1,132	1,132			
P2009023328	Plainfield	IL		03/09/2022		733		(35)			(35)		698	698			
P1912016824	Santa Clarita	CA		06/25/2020		802		16			16		818	818			
P2009024539	Eatontown	NJ		08/24/2022		243		(2)			(2)		240	240			
P4220115792	Aventura	FL		04/20/2022		1,009		(37)			(37)		972	972			
P2009023755	Berlin	MD		04/06/2022		982		(46)			(46)		936	936			
P1910015275	Newark	NJ		06/25/2020		4,686		74			74		4,760	4,760			
P2009023345	Baltimore	MD		03/09/2022		2,236		(125)			(125)		2,110	2,110			
P2009024250	Scottsdale	AZ		06/02/2022		2,086		(10)			(10)		2,076	2,076			
P5220216679	Colorado Springs	CO		04/20/2022		284		(17)			(17)		266	266			
P2009020269	Acton	CA		12/30/2020		862		(44)			(44)		817	817			
P5220216634	Athens	GA		05/04/2022		485		(29)			(29)		455	455			
P2009024639	N Las Vegas	NV		08/10/2022		289		(8)			(8)		280	280			
P5220619710	Hebron	KY		08/10/2022		122		(4)			(4)		119	119			
P2009020077	Corona	NY		12/18/2020		508		(20)			(20)		488	488			
P2009020557	PITTSBURG	CA		02/24/2021		2,325		(60)			(60)		2,265	2,265			
P2009024215	Forked River	NJ		07/13/2022		220		(7)			(7)		212	212			
P5220216685	Reunion	FL		05/04/2022		454		(20)			(20)		434	434			
P5220519316	Newberg	OR		07/27/2022		1,165		(38)			(38)		1,127	1,127			
P4220317298	Castle Rock	CO		05/18/2022		1,655		(96)			(96)		1,560	1,560			
P2009023797	Douglasville	GA		05/18/2022		736		(45)			(45)		691	691			
P2009020535	NEW CASTLE	DE		02/24/2021		1,412		(47)			(47)		1,364	1,364			
P2009021477	Torrance	CA		05/28/2021		591		(34)			(34)		557	557			
P2009020272	Temecula	CA		12/30/2020		3,308		(171)			(171)		3,138	3,138			
P5220316941	Paradise Valley	AZ		05/18/2022		11,505		(484)			(484)		11,021	11,021			
P2009024229	Marvin	NC		07/13/2022		640		(34)			(34)		606	606			
P4220317153	Dalton	GA		05/18/2022		1,840		(62)			(62)		1,778	1,778			
P2009021617	Las Vegas	NV		06/29/2021		2,243		(127)			(127)		2,117	2,117			
P4220317520	St Petersburg	FL		05/18/2022		695		(26)			(26)		668	668			
P2009021562	Glen Head	NY		06/29/2021		4,257		(240)			(240)		4,017	4,017			

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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					
P2009023571	Loxahatchee	FL		04/06/2022		1,714		(58)			(58)		1,656	1,656			
P2009023628	Garfield	NJ		05/04/2022		1,481		(90)			(90)		1,391	1,391			
P2009024043	Leander	TX		06/15/2022		546		(33)			(33)		512	512			
P5220619608	McKinney	TX		07/27/2022		154		(4)			(4)		150	150			
P2009020359	Duluth	GA		01/29/2021		13,882		(699)			(699)		13,183	13,183			
P5220418059	Norfolk	VA		07/27/2022		154		(8)			(8)		146	146			
P4200110242	Fountain Hills	AZ		06/25/2020		3,500		129			129		3,630	3,630			
P2009020289	Westlake	OH		12/30/2020		435		(22)			(22)		412	412			
P2009023072	Bronx	NY		12/28/2021		2,184		(78)			(78)		2,106	2,106			
P5220317189	Mulberry	FL		04/20/2022		340		(10)			(10)		330	330			
P4220216804	Boca Raton	FL		05/04/2022		1,236		(64)			(64)		1,172	1,172			
P2009023629	Hiram	GA		04/06/2022		2,611		(166)			(166)		2,444	2,444			
P2009020417	Hicksville	NY		01/29/2021		1,815		(92)			(92)		1,724	1,724			
P2009023958	Spring	TX		06/02/2022		15,977		(549)			(549)		15,428	15,428			
P2009020435	SNELLVILLE	GA		01/14/2021		734		(19)			(19)		715	715			
P2001017551	Raleigh	NC		06/25/2020		489		10			10		499	499			
P2009020384	New York	NY		01/29/2021		568		(29)			(29)		540	540			
P2009021553	WESTON	FL		06/29/2021		2,026		(114)			(114)		1,912	1,912			
P2009020595	PARSIPPANY-TROY HILLS	NJ		03/12/2021		3,172		(104)			(104)		3,068	3,068			
P2009024305	Romeoville	IL		07/27/2022		600		(26)			(26)		574	574			
P4220216237	Jefferson	CO		05/18/2022		1,178		(48)			(48)		1,130	1,130			
P2009023842	Baltimore	MD		05/04/2022		430		(26)			(26)		404	404			
P2009024311	Newark	NJ		07/13/2022		530		(26)			(26)		504	504			
P2009024343	Boonsboro	MD		07/27/2022		260		(11)			(11)		250	250			
P5220115738	Ormond Beach	FL		03/09/2022		3,272		(115)			(115)		3,157	3,157			
P2009022122	Boca Raton	FL		08/17/2021		382		(17)			(17)		366	366			
P2009022117	Seatac	WA		08/17/2021		1,766		(98)			(98)		1,668	1,668			
P2009020124	Bethel Island	CA		12/18/2020		2,224		(87)			(87)		2,137	2,137			
P2009023528	Plano	IL		04/06/2022		656		(42)			(42)		615	615			
P2009024204	Fillmore	UT		06/15/2022		680		(34)			(34)		646	646			
P2009024192	Merced	CA		07/13/2022		506		1			1		506	506			
P2009023839	Church Hill	MD		06/02/2022		423		(20)			(20)		403	403			
P2002018000	Mammoth Lakes	CA		06/25/2020		773		5			5		778	778			
P2009021893	Rialto	CA		07/30/2021		1,213		(66)			(66)		1,147	1,147			
P2009020476	SANTA ROSA	CA		01/27/2021		896		(23)			(23)		872	872			
P2009021420	Albany	NY		05/28/2021		534		(31)			(31)		504	504			
P2009021338	Brooklyn	NY		05/28/2021		1,981		(114)			(114)		1,868	1,868			
P5220115782	KNOXVILLE	TN		03/09/2022		1,108		(54)			(54)		1,054	1,054			
P2009023658	Long Branch	NJ		03/30/2022		2,761		(27)			(27)		2,734	2,734			
P2009022032	North Venice	FL		08/17/2021		566		(31)			(31)		535	535			
P2009020267	Fairfield	CA		12/30/2020		2,406		(124)			(124)		2,281	2,281			
P2009020614	Denver	CO		03/26/2021		3,477		(98)			(98)		3,379	3,379			
P2009021891	Freeport	NY		07/30/2021		1,136		(62)			(62)		1,074	1,074			
P5220216329	Phoenix	AZ		03/30/2022		1,202		(29)			(29)		1,173	1,173			
P2009023789	Miami	FL		07/27/2022		286		(10)			(10)		276	276			
P2009023284	Trenton	NJ		03/09/2022		203		(8)			(8)		194	194			
P2009023988	Richmond	TX		06/02/2022		1,368		(66)			(66)		1,302	1,302			
P2009023984	Tampa	FL		06/02/2022		946		(38)			(38)		908	908			
P5220216429	Zion	IL		04/20/2022		277		(18)			(18)		259	259			
P2009023282	Merced	CA		03/09/2022		1,787		(90)			(90)		1,697	1,697			
P2009020157	Auburn	WA		12/16/2020		753		(21)			(21)		731	731			
P2009021608	College Point	NY		06/29/2021		3,473		(196)			(196)		3,278	3,278			
P5220418035	Kingsland	TX		06/15/2022		340		(14)			(14)		326	326			
P2009020606	Derby	KS		03/12/2021		816		(29)			(29)		787	787			
P5220518978	HEBRON	KY		07/27/2022		253		(14)			(14)		239	239			
P2009024564	Doraville	GA		07/27/2022		386		(7)			(7)		380	380			
P2009023892	San Jose	CA		05/04/2022		3,510		(48)			(48)		3,462	3,462			
P2009023347	Germantown	MD		03/09/2022		974		(45)			(45)		929	929			
P2009020610	BELLEVILLE	NJ		03/12/2021		997		(35)			(35)		962	962			
P1912016979	Norco	CA		06/25/2020		5,657		110			110		5,767	5,767			

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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					
P5220116030	Goodrich	TX		08/10/2022		306		(9)			(9)		298	298			
P4220418106	Madera	CA		05/18/2022		822		(32)			(32)		789	789			
P4220216694	Jacksonville	FL		05/18/2022		2,381		(145)			(145)		2,236	2,236			
P2009024471	Las Vegas	NV		07/27/2022		887		(25)			(25)		862	862			
P5220519123	Philipsburg	PA		08/10/2022		255		(11)			(11)		245	245			
P2009023885	Lillington	NC		05/04/2022		848		(52)			(52)		797	797			
P2009020596	Littleton	CO		03/12/2021		676		(22)			(22)		654	654			
P5220518798	OAK LAWN	IL		07/13/2022		100		(5)			(5)		95	95			
P2009020442	PALM BEACH GARDENS	FL		01/14/2021		762		(20)			(20)		743	743			
P2009023682	Philadelphia	PA		03/30/2022		455		(4)			(4)		451	451			
P2009024134	Charlotte	NC		06/02/2022		359		(22)			(22)		337	337			
P2001017374	Gresham	OR		06/25/2020		682		12			12		694	694			
P2009020376	Melville	NY		01/29/2021		4,398		(222)			(222)		4,176	4,176			
P2009023710	Fort Worth	TX		03/30/2022		690		(7)			(7)		683	683			
P4220115998	Telford	PA		04/20/2022		1,024		(47)			(47)		976	976			
P5220317141	Henrico	VA		05/04/2022		568		(35)			(35)		533	533			
P2009021332	Miramar	FL		05/28/2021		3,047		(162)			(162)		2,886	2,886			
P2009024306	Pasadena	MD		07/13/2022		237		(13)			(13)		224	224			
P5220316927	Irving	TX		05/18/2022		2,991		(182)			(182)		2,808	2,808			
P4220216254	Fort Mill	SC		04/20/2022		746		(27)			(27)		719	719			
P2001017359	Roxbury	CT		06/25/2020		1,902		37			37		1,940	1,940			
P2009021379	Ossining	NY		05/28/2021		781		(45)			(45)		736	736			
P5220316909	Medley	FL		05/04/2022		1,863		(50)			(50)		1,813	1,813			
P2009020640	MIAMI	FL		03/12/2021		693		(21)			(21)		672	672			
P2009024208	Albemarle	NC		07/13/2022		509		(17)			(17)		492	492			
P2009021430	Flushing	NY		05/28/2021		344							344	344			
P2009020152	Crowley	TX		12/16/2020		2,213		(62)			(62)		2,151	2,151			
P4220317218	Studio City	CA		04/20/2022		360		(10)			(10)		350	350			
P2009024540	Indian Trail	NC		07/27/2022		272		(10)			(10)		262	262			
P2009023865	Rancho Cordova	CA		05/18/2022		967		(45)			(45)		922	922			
P2009023831	Stafford	VA		05/04/2022		556		(34)			(34)		522	522			
P2009023551	Visalia	CA		07/15/2022		303		(20)			(20)		283	283			
P2009023904	Miami	FL		05/04/2022		1,095		(67)			(67)		1,029	1,029			
P5220317310	Grand Terrace	CA		06/02/2022		1,048		(18)			(18)		1,030	1,030			
P2009020061	Miami	FL		12/18/2020		664		(20)			(20)		643	643			
A321092	Jacksonville	FL		12/15/2021		165,186							165,186	165,186			
P2009023853	Palm Desert	CA		06/02/2022		1,126		(34)			(34)		1,091	1,091			
P2009023339	Aurora	CO		03/09/2022		562		(25)			(25)		537	537			
P2009021598	Sag Harbor	NY		06/29/2021		4,251		(239)			(239)		4,012	4,012			
P2009020652	WOODLAND HILLS	CA		04/09/2021		5,588		(145)			(145)		5,443	5,443			
P4220519564	Fontana	CA		08/24/2022		744		7			7		750	750			
P4220317629	Odessa	FL		05/18/2022		442		(14)			(14)		428	428			
P4220619810	Copan	OK		08/10/2022		253		(7)			(7)		246	246			
P2009023857	Colorado Springs	CO		06/02/2022		503		(19)			(19)		484	484			
P2009020481	KING OF PRUSSIA	PA		01/27/2021		3,752		(106)			(106)		3,646	3,646			
P5220519264	Palm Beach Gardens	FL		07/27/2022		490		(14)			(14)		476	476			
P2009024068	Houston	TX		07/13/2022		107		(6)			(6)		102	102			
P2009021555	Cutler Bay	FL		06/29/2021		877		(38)			(38)		839	839			
P4220317776	Mount Pleasant	SC		05/18/2022		2,589		(55)			(55)		2,534	2,534			
P4220620418	Punta Gorda	FL		08/24/2022		140		(6)			(6)		134	134			
P2009020631	Petaluma	CA		03/26/2021		3,341		(102)			(102)		3,238	3,238			
P2009023825	MARATHON	FL		04/20/2022		3,212		(116)			(116)		3,095	3,095			
P4220216298	Houston	TX		03/30/2022		929		(37)			(37)		892	892			
P2009022064	Concord	NH		08/17/2021		9,505		(544)			(544)		8,961	8,961			
P2009023636	WASHOUGAL	WA		04/06/2022		1,094		(70)			(70)		1,025	1,025			
P2009023623	Snellville	GA		04/20/2022		510		(31)			(31)		479	479			
P5220216332	Westlake Village	CA		05/04/2022		3,748		(202)			(202)		3,546	3,546			
P2009021405	Maspeth	NY		05/28/2021		1,587		(59)			(59)		1,528	1,528			
P4220317191	Apple Valley	CA		04/20/2022		2,613		(97)			(97)		2,515	2,515			
P2009021556	Ocean	NJ		06/29/2021		1,197		(68)			(68)		1,130	1,130			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest 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					
P2009023556	Sterling	VA		04/06/2022		1,390		(53)			(53)		1,337	1,337			
P2009023067	Saint Petersburg	FL		12/28/2021		1,699		(61)			(61)		1,638	1,638			
P2009023399	Phoenix	AZ		03/09/2022		577		(32)			(32)		545	545			
P2009023652	San Antonio	TX		03/30/2022		1,801		(18)			(18)		1,783	1,783			
P2009023091	EFFORT	PA		12/28/2021		779		(28)			(28)		751	751			
P4220115678	Merrittstown	PA		03/09/2022		394		(13)			(13)		381	381			
P2009023088	Hartsdale	NY		12/28/2021		2,593		(93)			(93)		2,500	2,500			
P2009022047	KILLEEN	TX		08/17/2021		636		(35)			(35)		601	601			
P4220216714	Irvine	CA		05/04/2022		643		(25)			(25)		618	618			
P4220518719	New Port Richey	FL		08/10/2022		551		(3)			(3)		549	549			
P2009023066	Woodbridge	NJ		12/28/2021		6,428		(230)			(230)		6,198	6,198			
P4220519050	Inverness	IL		08/24/2022		487		(14)			(14)		473	473			
P4200110328	Encino	CA		06/25/2020		5,670		110			110		5,780	5,780			
P5220115932	Mundelein	IL		03/30/2022		1,999		(79)			(79)		1,920	1,920			
P2009020534	AMBOY	WA		02/02/2021		1,210		(31)			(31)		1,178	1,178			
P2009024559	Lodi	CA		08/24/2022		480		(17)			(17)		463	463			
P2009020645	Dallas	TX		04/09/2021		4,820		(180)			(180)		4,640	4,640			
P2009023875	BALTIMORE	MD		05/18/2022		996		(61)			(61)		935	935			
P2009023896	Brandon	MS		05/18/2022		1,518		(92)			(92)		1,425	1,425			
P2009023617	UNION BEACH	NJ		05/04/2022		930		(57)			(57)		873	873			
P1912016880	Danville	CA		06/25/2020		1,271		25			25		1,295	1,295			
P2009020402	Red Bank	NJ		01/29/2021		3,810		(194)			(194)		3,616	3,616			
P2009024482	Evergreen	CO		07/13/2022		6							6	6			
P2009023772	Laveen	AZ		06/15/2022		1,088		(27)			(27)		1,060	1,060			
P4220115893	Old Bridge	NJ		03/30/2022		1,367		(55)			(55)		1,313	1,313			
P2009022038	Greenville	NY		08/17/2021		759		(42)			(42)		717	717			
P5220316920	Miami	FL		06/15/2022		959		(33)			(33)		926	926			
P2009023699	Cleveland	OH		03/30/2022		678		(7)			(7)		671	671			
P2009020491	STAFFORD	VA		02/09/2021		1,403		(36)			(36)		1,366	1,366			
P5220317600	Shasta Lake	CA		06/29/2022		269		(15)			(15)		254	254			
P2009024080	Blaine	MN		06/02/2022		745		(40)			(40)		705	705			
A430614	Willard	OH		10/31/2021		139,924							139,924	139,924			
P2009021415	Braintree	MA		05/28/2021		2,186		(125)			(125)		2,061	2,061			
P2009020525	CHESAPEAKE	VA		02/09/2021		729		(19)			(19)		710	710			
P2009021597	Brooklyn	NY		06/29/2021		3,764		(212)			(212)		3,552	3,552			
P2009023941	Woodbridge	VA		05/18/2022		776		(34)			(34)		742	742			
P2009022059	Douglasville	GA		08/17/2021		614		(34)			(34)		580	580			
P2009023527	Montgomery Village	MD		04/06/2022		447		(32)			(32)		415	415			
P5220216309	Millbrae	CA		05/04/2022		3,422		(59)			(59)		3,362	3,362			
P2009023598	FOUNTAIN HILLS	AZ		05/04/2022		1,125		(44)			(44)		1,081	1,081			
P4220216214	Lakewood Ranch	FL		03/30/2022		3,032		(76)			(76)		2,955	2,955			
P1912016939	Destin	FL		06/25/2020		1,355		27			27		1,381	1,381			
P2009022135	Gresham	OR		08/17/2021		1,151		(64)			(64)		1,088	1,088			
P2009023845	Everett	WA		05/04/2022		1,277		(77)			(77)		1,199	1,199			
P4220418604	Newport News	VA		06/29/2022		113		(7)			(7)		106	106			
P5220418203	Frisco	TX		06/15/2022		1,904		(55)			(55)		1,849	1,849			
P4220417936	Loganville	GA		06/02/2022		564		(28)			(28)		536	536			
P2009023574	Desert Hot Springs	CA		04/06/2022		649		(41)			(41)		607	607			
P2009023089	Southampton	NY		12/28/2021		4,657		(166)			(166)		4,490	4,490			
P2009023104	Plainview	NY		12/28/2021		1,851		(66)			(66)		1,785	1,785			
P2009020187	Houston	TX		12/30/2020		682		(19)			(19)		663	663			
P2009020461	Bakersfield	CA		01/27/2021		1,866		(5)			(5)		1,862	1,862			
P2009023995	Elmhurst	IL		06/15/2022		424		(13)			(13)		411	411			
P2009023490	Placentia	CA		03/09/2022		3,543		(115)			(115)		3,428	3,428			
P2009023110	Mendham	NJ		12/28/2021		2,225		(79)			(79)		2,145	2,145			
P2009024016	Fort Washington	MD		06/02/2022		597		(32)			(32)		565	565			
P4220216521	Brighton	CO		03/30/2022		1,179		(70)			(70)		1,109	1,109			
P2009023081	Houston	TX		12/28/2021		647		(23)			(23)		624	624			
P2009022080	Matawan	NJ		08/17/2021		289		(16)			(16)		273	273			
P2009023580	MCLEAN	VA		04/20/2022		9,877		(271)			(271)		9,606	9,606			

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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					
P4220317643	La Porte	TX		06/15/2022		1,530		(39)			(39)		1,491	1,491			
P2009024419	Miami	FL		07/27/2022		243		(13)			(13)		230	230			
P2009021359	Dover	NH		05/28/2021		1,375		(79)			(79)		1,296	1,296			
P4220316895	Kinnelon	NJ		06/02/2022		1,776		(66)			(66)		1,711	1,711			
P2009023953	Aurora	CO		05/04/2022		1,175		(71)			(71)		1,104	1,104			
P2009023134	Brooklyn	NY		12/28/2021		1,471		(53)			(53)		1,418	1,418			
P5220418198	Detroit	MI		06/29/2022		138		(8)			(8)		129	129			
P2009020613	New Braunfels	TX		03/12/2021		1,864		(57)			(57)		1,808	1,808			
P2009020387	New Waverly	TX		01/29/2021		2,540		(128)			(128)		2,412	2,412			
P2009024045	Key Largo	FL		07/13/2022		1,106		(7)			(7)		1,099	1,099			
P2009023351	Sacramento	CA		04/06/2022		2,663		(123)			(123)		2,540	2,540			
P2009021878	New York	NY		07/30/2021		2,945		(128)			(128)		2,816	2,816			
P2009023100	Jamaica	NY		12/28/2021		2,380		(85)			(85)		2,295	2,295			
P5220417828	Mesa	AZ		06/02/2022		1,506		(92)			(92)		1,414	1,414			
P2009022871	Waukegan	IL		04/20/2022		1,125		(60)			(60)		1,066	1,066			
P1912016782	Oakville	CT		06/25/2020		3,374		67			67		3,441	3,441			
P1911015833	Beach City	TX		06/25/2020		1,150		22			22		1,172	1,172			
P2009024500	Rockville	MD		08/10/2022		300		(1)			(1)		298	298			
P5220317241	Tustin	CA		05/18/2022		1,167		(33)			(33)		1,134	1,134			
P5220317173	COOPERSBURG	PA		05/18/2022		892		(54)			(54)		838	838			
P4200110233	San Juan Capistrano	CA		06/25/2020		1,417		28			28		1,445	1,445			
P4220317254	Albemarle	NC		05/18/2022		373		(12)			(12)		360	360			
P2009023978	PITTSGROVE	NJ		05/18/2022		1,282		(57)			(57)		1,224	1,224			
P2009021340	Valley Stream	NY		05/28/2021		766		(44)			(44)		722	722			
P2009020108	Sewell	NJ		12/18/2020		4,361		(171)			(171)		4,190	4,190			
P2009020396	Oakland	CA		01/29/2021		2,158		(109)			(109)		2,049	2,049			
P2009021635	Golden Beach	FL		06/29/2021		5,298		(299)			(299)		5,000	5,000			
P2009021572	Cheektowaga	NY		06/29/2021		303		(12)			(12)		291	291			
P4220316965	Parkland	FL		04/20/2022		2,578		(113)			(113)		2,465	2,465			
P2009020541	CENTREVILLE	VA		02/09/2021		973		(25)			(25)		948	948			
P2009021602	Oakhurst	NJ		06/29/2021		1,449		(82)			(82)		1,367	1,367			
P5220519022	North Palm Beach	FL		06/29/2022		605		(25)			(25)		580	580			
P2009022039	HUNTINGTON	NY		08/17/2021		1,588		(88)			(88)		1,500	1,500			
P2009023923	Lawrenceville	GA		07/13/2022		683		(3)			(3)		680	680			
P2009024176	Jacksonville	FL		07/13/2022		204		(5)			(5)		199	199			
P2009020345	PORTERVILLE	CA		12/30/2020		1,072		(43)			(43)		1,028	1,028			
P2009020252	HOLT	MO		12/16/2020		944		(35)			(35)		909	909			
P2009024182	La Porte	TX		06/15/2022		324		(20)			(20)		304	304			
P5211215428	Hutto	TX		03/09/2022		4,842		(190)			(190)		4,652	4,652			
P2009023913	Palmyra	NJ		05/18/2022		3,812		(214)			(214)		3,598	3,598			
P2009021469	Hawthorne	CA		05/28/2021		1,327		(76)			(76)		1,251	1,251			
P2009021432	Syosset	NY		05/28/2021		1,789		(102)			(102)		1,686	1,686			
P2009023428	North Las Vegas	NV		04/06/2022		3,704		(79)			(79)		3,625	3,625			
P2009020316	Lancaster	CA		12/30/2020		1,003		(53)			(53)		950	950			
P2009023674	Philadelphia	PA		03/30/2022		325		(3)			(3)		322	322			
P2009024187	Palmdale	CA		06/02/2022		17,224		(736)			(736)		16,488	16,488			
P2009023638	Long Branch	NJ		04/06/2022		805		(26)			(26)		778	778			
P2009020421	Turner	OR		01/29/2021		2,067		(104)			(104)		1,963	1,963			
P2009023396	Glen Burnie	MD		03/09/2022		416		(25)			(25)		391	391			
P4220317196	Ocala	FL		05/04/2022		1,075		(41)			(41)		1,034	1,034			
P2009023626	Surprise	AZ		04/20/2022		471		(24)			(24)		447	447			
P2009020408	Lynbrook	NY		01/29/2021		1,392		(70)			(70)		1,322	1,322			
P5220116107	Antioch	IL		05/18/2022		1,304		(79)			(79)		1,225	1,225			
P2009020385	Austin	TX		01/29/2021		2,582		(130)			(130)		2,451	2,451			
P2009020338	PEORIA	AZ		01/14/2021		377		(11)			(11)		366	366			
P4220116044	Colorado Springs	CO		04/20/2022		1,111		(12)			(12)		1,099	1,099			
P4220317246	Hollywood	FL		06/02/2022		1,795		(25)			(25)		1,770	1,770			
P5220317709	HOUSTON	TX		06/29/2022		71		(1)			(1)		70	70			
P2009022057	Holbrook	NY		08/17/2021		1,419		(79)			(79)		1,340	1,340			
P5220216760	DELTA	CO		06/15/2022		870		(51)			(51)		819	819			

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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					
P5220216602	Palm Beach Gardens	FL		05/04/2022		790		(30)			(30)		760	760			
P2009021589	Jackson	NJ		06/29/2021		1,495		(85)			(85)		1,410	1,410			
P4220720578	Edinburg	VA		08/10/2022		103		(3)			(3)		100	100			
P5220317125	Kodak	TN		06/29/2022		1,387		(65)			(65)		1,322	1,322			
P2009023808	DENVER	CO		05/18/2022		837		(51)			(51)		786	786			
P2009023678	Atlanta	GA		03/30/2022		910		(9)			(9)		901	901			
P4220418118	Miami	FL		06/02/2022		505		(20)			(20)		484	484			
P4220116208	Pasadena	CA		05/18/2022		5,453		(42)			(42)		5,412	5,412			
P2009024390	Bluffton	SC		07/13/2022		254		(14)			(14)		239	239			
P2009023265	Chicago	IL		03/09/2022		3,506		(145)			(145)		3,361	3,361			
P2009020506	CONYERS	GA		02/09/2021		584		(15)			(15)		569	569			
P2009020519	EDMOND	OK		02/02/2021		1,381		(36)			(36)		1,345	1,345			
P2009020069	New York	NY		12/18/2020		3,080		(121)			(121)		2,959	2,959			
P1910014852	Redwood City	CA		06/25/2020		3,695		60			60		3,756	3,756			
P2009023548	Fresno	CA		04/20/2022		729		(47)			(47)		681	681			
P2009022067	Boca Raton	FL		08/17/2021		2,214		(123)			(123)		2,091	2,091			
P4220317675	Pompano Beach	FL		07/27/2022		336		(5)			(5)		331	331			
P2009023464	Las Vegas	NV		04/06/2022		1,822		(93)			(93)		1,728	1,728			
P5220317366	New Braunfels	TX		05/04/2022		816		(50)			(50)		767	767			
P4220518876	Davenport	FL		06/29/2022		551		(13)			(13)		537	537			
P5220317632	ROCHESTER	NY		06/02/2022		351		(21)			(21)		329	329			
P5220418549	Tucson	AZ		07/27/2022		264		(12)			(12)		252	252			
P5220216317	Knightdale	NC		04/06/2022		2,032		(58)			(58)		1,974	1,974			
P2009020587	WOOD DALE	IL		03/12/2021		884		(27)			(27)		857	857			
P2009024456	Houston	TX		07/27/2022		167		(9)			(9)		158	158			
P2009020067	Wilmington	DE		12/18/2020		28,319		(991)			(991)		27,328	27,328			
P2009021380	Valley Stream	NY		05/28/2021		1,297		(74)			(74)		1,223	1,223			
P2009023819	Ballwin	MO		05/04/2022		2,646		(120)			(120)		2,526	2,526			
P5220317740	Denton	TX		06/29/2022		482		(27)			(27)		456	456			
P2009023432	Falls Church	VA		04/06/2022		386		(25)			(25)		361	361			
P2009022055	Athens	ME		08/17/2021		1,029		(57)			(57)		972	972			
P2001017220	Las Vegas	NV		06/25/2020		4,765		87			87		4,852	4,852			
P2009021907	Pompano Beach	FL		07/30/2021		3,461		(188)			(188)		3,273	3,273			
P2009023673	Philadelphia	PA		03/30/2022		708		(7)			(7)		701	701			
P2009023642	Darnestown	MD		05/04/2022		1,938		(105)			(105)		1,833	1,833			
P2009020111	Long Beach	NY		12/18/2020		1,460		(48)			(48)		1,412	1,412			
P4220418380	Rossville	GA		06/29/2022		452		(9)			(9)		443	443			
P2009021551	Chehalis	WA		06/29/2021		1,504		(66)			(66)		1,438	1,438			
P4220317104	TACOMA	WA		05/04/2022		1,264		(61)			(61)		1,203	1,203			
P4191209707	Palmdale	CA		06/25/2020		1,323		26			26		1,349	1,349			
P2009020247	CARROLLTON	TX		12/16/2020		1,280		(31)			(31)		1,249	1,249			
P2009023611	Rutherfordton	NC		05/04/2022		763		(46)			(46)		716	716			
P4220216404	Palm Harbor	FL		03/30/2022		2,139		(82)			(82)		2,057	2,057			
P4220418122	Deerfield Beach	FL		06/02/2022		826		(19)			(19)		807	807			
P2009023115	Philadelphia	PA		12/28/2021		660		(24)			(24)		636	636			
P2009021914	Elmont	NY		07/30/2021		1,413		(77)			(77)		1,336	1,336			
P4220317247	Pembroke Pines	FL		06/02/2022		932		(9)			(9)		922	922			
P2009023685	Philadelphia	PA		03/30/2022		390		(4)			(4)		386	386			
P2009020196	Huntersville	NC		12/30/2020		1,539		(42)			(42)		1,497	1,497			
P2009021581	Ocean City	WA		06/29/2021		17,224		(1,077)			(1,077)		16,147	16,147			
P2001017135	San Diego	CA		06/25/2020		1,924		37			37		1,961	1,961			
P4220317650	Baton Rouge	LA		06/02/2022		546		(19)			(19)		528	528			
P2009023575	Henderson	NV		05/04/2022		564		(24)			(24)		540	540			
P2009020319	Dacono	CO		12/30/2020		922		(30)			(30)		892	892			
P5220116116	San Jose	CA		04/06/2022		1,606		(63)			(63)		1,543	1,543			
P2009022121	Bogota	NJ		08/17/2021		2,366		(131)			(131)		2,234	2,234			
P2009023954	Houston	TX		06/02/2022		38,163		(2,188)			(2,188)		35,975	35,975			
P2009023517	Bayonne	NJ		04/06/2022		819		(51)			(51)		768	768			
P2009022030	Salem	OR		08/17/2021		2,066		(115)			(115)		1,952	1,952			
P2009023108	Crestline	OH		12/28/2021		722		(26)			(26)		696	696			

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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					
P2009023122	Chicago	IL		12/28/2021		1,450		(52)			(52)		1,398	1,398			
P2009020130	Flushing	NY		12/18/2020		1,745		(69)			(69)		1,676	1,676			
P5220216822	Huntington Beach	CA		04/20/2022		8,895		(332)			(332)		8,563	8,563			
P2009023307	Woodbridge	VA		03/09/2022		934		(39)			(39)		895	895			
P4220519369	Miami	FL		08/24/2022		1,052		18			18		1,070	1,070			
P2001017149	Salem	OR		06/25/2020		349		7			7		355	355			
P5220115768	Denver	CO		03/09/2022		1,217							1,217	1,217			
P5220317276	SEASIDE	OR		06/02/2022		3,543		(161)			(161)		3,382	3,382			
P2009023860	Miami	FL		05/18/2022		911		(15)			(15)		896	896			
P2009020107	Miami	FL		12/18/2020		1,271		(50)			(50)		1,221	1,221			
P2009024379	Missouri City	TX		07/13/2022		224		(13)			(13)		211	211			
P4220317564	Tempe	AZ		06/02/2022		1,111		(53)			(53)		1,059	1,059			
P2009020533	BRADENTON	FL		02/02/2021		673		(17)			(17)		655	655			
P2009023097	McLean	VA		12/28/2021		730		(26)			(26)		704	704			
P2009020627	Vallejo	CA		03/26/2021		4,307		(41)			(41)		4,266	4,266			
P4220317518	Broomall	PA		06/02/2022		348		(19)			(19)		329	329			
P2009023092	Monsey	NY		12/28/2021		1,286		(46)			(46)		1,240	1,240			
P2009023944	Salt Lake Cty	UT		05/18/2022		1,331		(81)			(81)		1,250	1,250			
P4220216793	Zephyrhills	FL		04/20/2022		714		(31)			(31)		684	684			
P2009021549	Rocky Point	NY		06/29/2021		992		(43)			(43)		949	949			
P2009020173	Woodbridge	VA		12/16/2020		379		(12)			(12)		366	366			
P2009020320	Fate	TX		01/14/2021		784		(26)			(26)		759	759			
P2009020210	Cranbury	NJ		12/30/2020		933		(44)			(44)		889	889			
P2009023974	Egg Hbr Twp	NJ		07/13/2022		150		(6)			(6)		144	144			
P2009023086	Miami	FL		12/28/2021		820		(29)			(29)		791	791			
P4220115776	Tavares	FL		03/30/2022		542		(28)			(28)		514	514			
P2009022097	Palm Coast	FL		08/17/2021		514		(29)			(29)		486	486			
P4220115899	Downey	CA		03/30/2022		1,249		(59)			(59)		1,190	1,190			
P2009020403	Estacada	OR		01/29/2021		2,292		(116)			(116)		2,176	2,176			
P2009020419	Sacramento	CA		01/29/2021		2,596		(106)			(106)		2,490	2,490			
P2009021475	Canton	MA		05/28/2021		1,199		(69)			(69)		1,130	1,130			
P2009021560	Miami Beach	FL		06/29/2021		1,089		(61)			(61)		1,027	1,027			
A170785	Bloomfield	NJ		12/13/2021		290,000							290,000	290,000			
P1912016573	Rio Rancho	NM		06/25/2020		610		12			12		622	622			
P5220317016	Hallandale Beach	FL		05/18/2022		1,827		(74)			(74)		1,753	1,753			
P2009024049	St George	UT		07/13/2022		389		(3)			(3)		386	386			
P5210612865	Naples	FL		05/04/2022		1,846		(36)			(36)		1,810	1,810			
P5220418358	Los Angeles	CA		06/02/2022		1,945		(92)			(92)		1,853	1,853			
P2009020293	Macomb	MI		12/30/2020		1,043		(54)			(54)		989	989			
P2009023539	Laurel	MD		05/04/2022		592		(32)			(32)		560	560			
P2009020327	BELFORD	NJ		02/02/2021		2,012		(29)			(29)		1,983	1,983			
P5220317177	PALMETTO BAY	FL		05/04/2022		1,492		(71)			(71)		1,421	1,421			
P2009021898	Orange	CA		07/30/2021		7,796		(424)			(424)		7,372	7,372			
P2009023295	Chicago	IL		03/09/2022		850		(47)			(47)		804	804			
P2009023849	Woodruff	SC		05/04/2022		545		(33)			(33)		512	512			
P2009022071	Fort Lee	NJ		08/17/2021		2,082		(115)			(115)		1,967	1,967			
P5220317533	ORLANDO	FL		06/15/2022		757		(45)			(45)		712	712			
P2009020626	FOREST HILL	MD		03/26/2021		1,272		(39)			(39)		1,234	1,234			
P2009024289	Vineland	NJ		07/13/2022		156		(7)			(7)		150	150			
P2009023423	VANCOUVER	WA		03/09/2022		973		(45)			(45)		928	928			
P2009023352	Manassas	VA		03/09/2022		1,382		(37)			(37)		1,345	1,345			
P2009020601	LONGWOOD	FL		03/12/2021		418,570		(14,717)			(14,717)		403,853	403,853			
P2009023676	Miami	FL		03/30/2022		1,340		(13)			(13)		1,327	1,327			
P2009023358	Midlothian	VA		03/09/2022		695		(40)			(40)		656	656			
P5220317293	Richmond	VA		06/15/2022		464		(23)			(23)		441	441			
P2009023049	Williston Park	NY		12/28/2021		2,951		(92)			(92)		2,859	2,859			
A170787	Irvington	NJ		12/13/2021		658,683							658,683	658,683			
P4220317662	Nokomis	FL		07/13/2022		386		(8)			(8)		379	379			
P2009023283	Hyattsville	MD		03/09/2022		850		(45)			(45)		805	805			
P2009022102	Island Park	NY		08/17/2021		10,575		(586)			(586)		9,989	9,989			

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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					
P2009024529	Port Wentwrth	GA		07/27/2022		206		(9)			(9)		197	197			
P2009024055	North Aurora	IL		07/13/2022		376		(16)			(16)		360	360			
P2009024514	Baltimore	MD		07/27/2022		176		(8)			(8)		168	168			
P5220216269	Dunlap	TN		03/30/2022		382		(25)			(25)		357	357			
P2009021355	Miami	FL		05/28/2021		364		(21)			(21)		343	343			
P2009023388	Cicero	IL		04/06/2022		596		(39)			(39)		557	557			
P2009023776	Saint Stephen	SC		04/06/2022		4,784		(170)			(170)		4,614	4,614			
P2009021881	Medford	NY		07/30/2021		1,227		(53)			(53)		1,174	1,174			
P2009023818	Damascus	OR		04/20/2022		891		(54)			(54)		837	837			
P2009023765	Las Vegas	NV		05/04/2022		4,978		(102)			(102)		4,876	4,876			
P2009023861	Manteca	CA		06/02/2022		1,265		(66)			(66)		1,199	1,199			
P2009020065	Brooklyn	NY		12/18/2020		1,418		(56)			(56)		1,362	1,362			
P2009020483	Berwyn	IL		02/09/2021		1,012		(26)			(26)		986	986			
P2009021396	Valley Stream	NY		05/28/2021		710		(41)			(41)		669	669			
P4220518860	Tamarac	FL		06/15/2022		246		(14)			(14)		233	233			
P2009022087	Sunrise	FL		08/17/2021		411		(23)			(23)		389	389			
P5220518815	Oklahoma City	OK		07/27/2022		158		(8)			(8)		149	149			
P2009024393	Mesquite	TX		07/13/2022		249		(12)			(12)		237	237			
P2009023957	Bakersfield	CA		05/18/2022		985		(45)			(45)		940	940			
P2009023259	Silver Spring	MD		03/09/2022		691		(37)			(37)		654	654			
P5211115208	Palm Springs	CA		03/09/2022		2,147		17			17		2,165	2,165			
P2009024477	Toms River	NJ		07/27/2022		248		(14)			(14)		234	234			
P2009021398	Downey	CA		05/28/2021		1,941		(111)			(111)		1,830	1,830			
P5220417943	McKinney	TX		06/29/2022		1,628		(85)			(85)		1,543	1,543			
P2009020342	DESERT HOT SPRINGS	CA		12/30/2020		977		(37)			(37)		941	941			
P2009023981	Monroe	NC		06/02/2022		909		(53)			(53)		856	856			
P2009020241	ESCONDIDO	CA		12/16/2020		735		(38)			(38)		698	698			
P4220216257	Taverneir	FL		03/30/2022		5,652		(32)			(32)		5,619	5,619			
P5220317394	GLENDALE	CA		05/04/2022		3,113		(130)			(130)		2,982	2,982			
P2009024399	Miami	FL		07/27/2022		252		(11)			(11)		241	241			
P2009020521	GERMANTOWN	TN		02/09/2021		2,224		(63)			(63)		2,161	2,161			
P4220317692	Austin	TX		06/29/2022		378		(13)			(13)		365	365			
P2009023796	Kissimmee	FL		05/04/2022		596		(26)			(26)		570	570			
P2009023068	Newbury	MA		12/28/2021		1,449		(52)			(52)		1,397	1,397			
P2009023684	Woodstock	GA		03/30/2022		6							6	6			
P4220115702	San Diego	CA		03/09/2022		871		6			6		877	877			
P5220216719	ENGLEWOOD	OH		05/04/2022		536		(33)			(33)		503	503			
P2009020120	Boston	MA		12/18/2020		5,004		(193)			(193)		4,812	4,812			
P2009023888	Denison	TX		06/02/2022		636		(31)			(31)		605	605			
P2009020310	Sacramento	CA		12/30/2020		989		(51)			(51)		938	938			
P2009024346	Sewickley	PA		07/13/2022		449		(13)			(13)		436	436			
0800004	LEBANON	OH		12/31/2020		275,060								63,824			
0800005	DAYTON	TX		12/31/2020		11,533,562								82,719			
0900252	CHATTANOOGA	TN		12/31/2020		1,715,424								44,138			
0900509	ALBUQUERQUE	NM		09/15/2005		137,966								12,455			
0900510	ALBUQUERQUE	NM		09/15/2005		64,188								5,795			
0900755	TUALATIN	OR		10/11/2006		229,878								26,302			
0900783	GARDENDALE	AL		02/16/2007		187,035								18,306			
0900863	MADISON HEIGHTS	MI		09/12/2007		336,607								25,926			
0900864	BRIGHTON	MI		09/12/2007		646,284								49,777			
0900932	DALLAS	TX		12/13/2007		394,188								28,135			
0901092	CLOVER	SC		12/31/2020		570,190								17,540			
0901172	BETHESDA	MD		07/30/2009		1,280,465								60,618			
0901187	DALLAS	TX		08/17/2009		526,963								15,501			
0901195	MARTINSBURG	WV		11/09/2009		1,221,333								89,682			
0901205	AUSTIN	TX		10/30/2009		1,194,887								54,792			
0901233	OVERLAND PARK	KS		02/01/2010		1,397,675								103,360			
0901261	HELENA	MT		05/06/2010		117,814								7,558			
0901290	VANDALIA	OH		08/05/2010		806,892								49,485			
0901325	BEAUMONT	TX		12/02/2010		233,908								12,810			

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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
0901331	CARROLLTON	TX		10/08/2010		584,927								20,510			
0901334	CLEVELAND	OH		12/09/2010		714,294								38,504			
0901345	RANCHO SANTA MARGARITA	CA		12/20/2010		778,080								26,511			
0901366	EL PASO	TX		11/22/2010		514,838								28,438			
0901368	HOUSTON	TX		01/13/2011		835,457								28,032			
0901403	TEMPE	AZ		02/28/2011		790,456								42,428			
0901444	NATIONAL CITY	CA		06/13/2011		537,436								25,498			
0901445	HEBRON	KY		05/11/2011		396,965								19,981			
0901475	HUNTSVILLE	AL		06/30/2011		669,388								20,873			
0901482	JACKSON	MS		07/21/2011		413,335								19,395			
0901535	SALT LAKE CITY	UT		10/18/2011		613,580								19,400			
0901571	HARRISON CITY	PA		04/30/2012		7,024,492								51,513			
0901602	TIGARD	OR		06/13/2012		1,067,339								14,278			
0901610	SPRINGFIELD	MO		06/27/2012		1,114,246								31,073			
0901636	PASADENA	CA		09/04/2012		2,818,382								75,030			
0901643	SNELVILLE	GA		10/01/2012		719,679								19,194			
0901644	KALAMAZOO	MI		09/20/2012		799,706								91,535			
0901645	WEST SENECA	NY		10/18/2012		1,651,688								43,343			
0901646	BENICIA	CA		09/05/2012		479,898								18,126			
0901651	MILL VALLEY	CA		09/25/2012		1,400,313								52,259			
0901655	CITY OF LEON VALLEY	TX		10/10/2012		743,318								19,422			
0901661	PINSON	AL		11/20/2012		2,196,862								81,924			
0901665	ATLANTA	GA		11/13/2012		1,599,150								41,708			
0901668	FOLSOM	PA		12/18/2012		1,027,892								26,489			
0901678	BROKEN ARROW	OK		12/12/2012		1,136,912								19,715			
0901679	PHENIX CITY	AL		12/14/2012		1,763,131								45,238			
0901682	MARYVILLE	TN		12/13/2012		1,482,400								39,110			
0901691	ST CLOUD	MN		12/20/2012		2,033,851								21,401			
0901707	TUCSON	AZ		03/28/2013		3,911,778								96,727			
0901708	ORANGE	CA		01/30/2013		2,103,522								22,414			
0901709	MINNEAPOLIS	MN		02/12/2013		3,628,776								38,349			
0901713	CRESTVIEW HILLS	KY		02/26/2013		979,810								54,919			
0901716	KENNESAW	GA		02/28/2013		873,698								22,105			
0901717	WEST PALM BEACH	FL		03/05/2013		2,342,564								40,597			
0901718	WOODSIDE	NY		03/25/2013		5,260,833								55,763			
0901720	WASHINGTON	DC		03/11/2013		3,159,246								11,256			
0901721	TAKOMA PARK	MD		03/11/2013		1,155,822								4,118			
0901722	CHICAGO	IL		05/17/2013		1,199,907								29,110			
0901730	BLAINE	MN		04/01/2013		2,304,169								58,922			
0901734	ROMEOVILLE	IL		04/30/2013		872,532								21,757			
0901735	FOUNTAIN VALLEY	CA		04/10/2013		1,222,576								13,197			
0901738	HIGHLAND PARK	IL		04/16/2013		2,697,573								28,388			
0901743	EAGAN	MN		04/01/2013		1,152,326								28,908			
0901746	MOBILE	AL		05/24/2013		633,115								21,226			
0901753	KIRKLAND	WA		04/30/2013		913,691								31,598			
0901760	SPRING	TX		05/30/2013		2,226,536								23,044			
0901764	MOBILE	AL		06/18/2013		1,042,795								27,178			
0901767	MILL VALLEY	CA		06/10/2013		609,772								20,110			
0901773	SOUTHAVEN	MS		07/08/2013		511,808								32,541			
0901777	ROCKY MOUNT	NC		06/26/2013		1,600,013								38,807			
0901782	AGOURA HILLS	CA		08/14/2013		1,444,659								34,746			
0901785	TUCSON	AZ		07/03/2013		2,037,001								20,582			
0901788	FERGUSON	MO		08/13/2013		4,068,240								42,712			
0901794	BOYNTON BEACH	FL		12/31/2020		1,958,655								19,790			
0901797	ELLISVILLE	MO		08/13/2013		6,199,223								65,085			
0901801	STONE MOUNTAIN	GA		08/14/2013		4,529,071								39,815			
0901805	BIRMINGHAM	AL		09/03/2013		5,899,550								94,046			
0901808	ANN ARBOR	MI		08/29/2013		1,325,847								31,371			
0901809	PERRY	GA		07/31/2013		1,494,322								24,259			
0901820	CARROLLTON	GA		09/26/2013		891,821								20,336			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest 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
0901821	ATHENS	GA		09/26/2013		1,564,599								35,677			
0901823	EL PASO	TX		10/17/2013		1,924,005								60,494			
0901824	SPRING HILL	KS		10/03/2013		718,779								42,657			
0901828	INDIANAPOLIS	IN		09/19/2013		2,328,637								74,573			
0901844	HOUSTON	TX		11/12/2013		962,824								7,097			
0901846	MEMPHIS	TN		01/15/2014		7,476,332								72,049			
0901847	KENNESAW	GA		11/01/2013		1,453,006								22,170			
0901849	SHERWOOD	OR		12/18/2013		1,524,953								45,295			
0901857	NEW YORK	NY		11/22/2013		2,192,360								48,816			
0901863	CHITTENANGO	NY		12/19/2013		1,923,004								42,243			
0901871	CHANHASSEN	MN		01/21/2014		3,767,354								46,601			
0901872	ARDMORE	PA		01/07/2014		1,029,333								9,591			
0901875	CHARLOTTE	NC		01/16/2014		1,171,274								10,890			
0901881	VIRGINIA BEACH	VA		01/31/2014		1,226,748								26,640			
0901882	EXTON	PA		01/23/2014		527,964								15,596			
0901887	FORT WAYNE	IN		03/17/2014		5,371,204								156,706			
0901893	MIDLOTHIAN	VA		03/27/2014		1,821,597								16,520			
0901898	ODESSA	TX		04/30/2014		1,830,318								39,448			
0901899	ODESSA	TX		04/30/2014		2,091,792								45,083			
0901902	MEBANE	NC		05/01/2014		6,286,419								56,902			
0901907	SOUTHAVEN	MS		05/14/2014		1,492,984								22,652			
0901911	NEW HUDSON	MI		06/02/2014		2,667,783								54,995			
0901912	BLOOMFIELD HILLS	MI		06/02/2014		2,809,873								57,619			
0901913	HOUSTON	TX		06/05/2014		3,039,254								27,097			
0901915	GAINESVILLE	FL		06/25/2014		4,264,291								41,194			
0901916	CRANBURY	NJ		09/09/2014		511,891								43,560			
0901917	RIALTO	CA		06/16/2014		3,653,836								22,169			
0901919	KATY	TX		07/21/2014		2,968,179								42,736			
0901920	FORT WORTH	TX		10/01/2014		5,942,339								119,275			
0901922	WINCHESTER	KY		07/30/2014		3,635,067								34,307			
0901923	DOTHAN	AL		10/01/2014		1,794,900								15,938			
0901926	MINNETONKA	MN		07/29/2014		4,189,861								45,546			
0901928	ANNADALE	VA		09/02/2014		2,884,611								25,756			
0901930	CHICAGO	IL		07/31/2014		2,124,674								19,443			
0901931	AMES	IA		09/18/2014		2,458,817								49,339			
0901932	KENNESAW	GA		09/17/2014		1,683,493								34,220			
0901933	CRANBURY	NJ		12/02/2014		1,645,907								43,424			
0901934	AUSTIN	TX		10/21/2014		2,317,084								20,440			
0901937	LOUIVILLE	KY		10/31/2014		1,991,631								9,873			
0901942	READINGTON	NJ		12/23/2014		7,705,427								206,270			
0901943	LOPATCONG TWNSHIP/PHILLIPSBURG	NJ		12/23/2014		8,079,800								176,173			
0901944	SEATTLE	WA		02/09/2015		2,960,507								18,886			
0901945	BRENTWOOD	CA		12/01/2014		3,711,285								11,394			
0901946	MADISON	TN		01/06/2015		546,436								36,888			
0901947	CHICAGO	IL		12/12/2014		2,445,903								65,808			
0901948	CHICAGO	IL		12/12/2014		2,115,706								56,924			
0901954	SARTELL	MN		12/17/2014		4,508,060								41,903			
0901956	KENNESAW	GA		12/17/2014		1,562,914								31,507			
0901959	TUCSON	AZ		12/23/2014		1,287,952								33,686			
0901960	WEST VALLEY CITY	UT		03/02/2015		5,368,674								48,953			
0901961	VALENCIA	CA		12/30/2014		3,377,440								68,588			
0901963	GRAND FORKS	ND		12/30/2014		2,054,453								18,890			
0901965	THOUSAND OAKS	CA		07/14/2015		3,078,877								12,833			
0901968	ORO VALLEY	AZ		01/28/2015		1,564,711								14,343			
0901969	MUKILTEO	WA		01/30/2015		934,603								24,309			
0901973	TUCSON	AZ		02/10/2015		4,111,327								37,934			
0901979	ROCK TAVERN	NY		12/23/2014		1,206,468								32,296			
0901980	AMELIA	OH		03/31/2015		3,368,492								49,364			
0901983	MONTICELLO	MN		04/28/2015		1,225,728								23,449			
0901986	LOUISVILLE	KY		04/29/2015		2,969,948								33,771			

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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
0901987	BIRMINGHAM	AL		03/02/2015		2,702,722								52,670			
0901989	STERLING HEIGHTS	MI		06/17/2015		3,667,152								69,822			
0901990	DURHAM	NC		03/24/2015		1,124,524								21,975			
0901991	BRONX	NY		04/30/2015		6,818,459								63,622			
0901992	OCOEE	FL		04/28/2015		3,897,879								34,573			
0901995	BROOKFIELD	WI		04/13/2015		4,267,280								40,988			
0901996	BROOKFIELD	WI		04/10/2015		1,518,167								14,582			
0901998	OMAHA	NE		05/15/2015		3,871,196								76,829			
0901999	MIDDLEBURG HEIGHTS	OH		04/23/2015		2,989,664								43,463			
0902000	FULLERTON	CA		04/30/2015		5,982,110								53,846			
0902004	LAS VEGAS	NV		05/14/2015		2,081,892								52,085			
0902007	MENDOTA HEIGHTS	MN		06/11/2015		3,259,282								28,963			
0902008	SAN JOSE	CA		05/21/2015		1,452,101								27,905			
0902009	SAN JOSE	CA		05/28/2015		3,065,628								19,270			
0902010	TUALATIN	OR		05/21/2015		3,731,051								34,122			
0902012	FARMERS BRANCH	TX		06/01/2015		2,376,019								45,789			
0902013	FULLERTON	CA		06/04/2015		2,192,448								13,785			
0902015	HUNTINGTON BEACH	CA		09/01/2015		6,588,845								41,615			
0902016	AUSTIN	TX		06/19/2015		1,376,390								33,888			
0902017	SAN JOSE	CA		07/06/2015		5,997,942								114,036			
0902019	ORANGE	CA		06/18/2015		1,657,251								15,492			
0902020	SALEM	OR		06/16/2015		1,562,856								44,620			
0902022	WARREN	MI		06/17/2015		2,102,060								52,040			
0902025	ANNAPOLIS	MD		07/01/2015		6,222,168								57,164			
0902027	COLLEYVILLE	TX		06/26/2015		3,084,674								27,719			
0902030	AUBURN	WA		06/25/2015		1,146,854								28,236			
0902034	LAWRENCEVILLE	GA		07/23/2015		2,939,818								34,818			
0902035	ST PAUL	MN		07/15/2015		3,676,139								71,234			
0902036	ST. LOUIS PARK	MN		06/18/2015		8,857,235								80,480			
0902037	MISSION VIEJO	CA		09/17/2015		5,466,019								48,204			
0902038	IRVINE	CA		06/30/2015		2,921,472								26,107			
0902039	CORPUS CHRISTI	TX		08/13/2015		1,579,498								29,325			
0902040	PORT ARANSAS	TX		08/13/2015		1,994,027								37,021			
0902042	SOUTH BEND	IN		08/12/2015		900,065								56,012			
0902043	OCOEE	FL		09/15/2015		934,714								21,997			
0902044	ORLANDO	FL		09/15/2015		1,468,836								34,566			
0902045	MECHANICSVILLE	VA		08/06/2015		8,245,312								72,859			
0902047	POMPANO BEACH	FL		08/14/2015		2,344,839								30,796			
0902048	PEARLAND	TX		08/04/2015		3,463,198								29,647			
0902050	ALBUQUERQUE	NM		08/13/2015		4,831,376								90,267			
0902052	MIDDLETON	WI		08/13/2015		3,803,679								32,451			
0902053	ALPHARETTA	GA		01/05/2016		4,290,324								33,595			
0902054	NASHVILLE	TN		12/01/2015		2,371,839								20,492			
0902055	JACKSONVILLE	FL		10/07/2015		2,230,244								29,515			
0902056	JACKSONVILLE	FL		10/01/2015		3,194,884								42,609			
0902057	SAN JOSE	CA		11/03/2015		3,113,313								18,483			
0902061	STAFFORD	TX		09/29/2015		3,602,990								65,937			
0902062	FLOWOOD	MS		10/27/2015		2,201,814								38,486			
0902063	BELLEVUE	WA		10/26/2015		5,855,764								106,794			
0902064	EARTH CITY	MO		11/17/2015		2,890,368								24,517			
0902065	EXTON	PA		10/30/2015		4,440,289								38,349			
0902066	SERLING HEIGHTS	MI		01/14/2016		1,776,691								63,807			
0902067	WEST CHESTER	OH		01/11/2016		2,764,297								23,376			
0902068	AUSTIN	TX		12/10/2015		4,260,675								75,483			
0902069	WATAUGA	TX		11/19/2015		3,430,696								29,640			
0902070	SAN ANTONIO	TX		11/12/2015		1,868,264								33,168			
0902071	SHOREWOOD	MN		11/04/2015		5,097,264								43,387			
0902072	PORTLAND	OR		11/30/2015		1,872,302								15,790			
0902074	TUCSON	AZ		12/03/2015		5,467,062								45,557			
0902075	SOUTH JORDAN	UT		11/17/2015		2,815,840								23,420			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0902076	OAKLAND	CA		02/01/2016		10,264,505								85,603			
0902078	ST CLOUD	MN		01/29/2016		7,166,697								60,605			
0902079	BOULDER	CO		12/31/2015		1,501,816								37,316			
0902080	GAINESVILLE	FL		12/30/2015		2,198,305								39,180			
0902081	GAINESVILLE	FL		12/30/2015		2,198,305								39,180			
0902082	ADDISON	TX		12/30/2015		2,639,285								46,983			
0902084	JACKSON	MS		12/21/2015		1,822,186								23,437			
0902091	SURPRISE	AZ		03/01/2016		4,306,683								34,877			
0902093	KIRKWOOD	MO		02/16/2016		8,602,645								70,163			
0902096	BRIGHTON	CO		03/24/2016		516,510								21,986			
0902099	WILSONVILLE	OR		03/17/2016		2,694,268								15,405			
0902106	ALBANY	NY		05/13/2016		7,825,937								66,567			
0902108	PORTLAND	OR		05/02/2016		2,452,991								41,608			
0902109	KINGSTON BOROUGH	PA		05/02/2016		3,540,556								29,016			
0902111	DALLAS	TX		05/06/2016		9,016,237								156,150			
0902112	ST. LOUIS	MO		05/24/2016		4,516,027								77,177			
0902113	VANCOUVER	WA		06/01/2016		5,823,072								48,004			
0902114	CHARLOTTE	NC		06/09/2016		1,775,155								14,454			
0902115	NORCO	CA		07/01/2016		3,676,536								30,114			
0902116	EARTH CITY	MO		06/28/2016		9,506,223								78,327			
0902117	TUCSON	AZ		05/19/2016		1,316,722								28,390			
0902118	FLORA	MS		06/13/2016		1,390,065								46,483			
0902119	DEERFIELD	IL		07/12/2016		2,601,913								21,184			
0902120	KENNESAW	GA		10/07/2016		3,853,226								30,432			
0902121	KENNESAW	GA		06/22/2016		7,837,889								137,412			
0902122	ROSWELL	GA		06/23/2016		3,448,711								59,728			
0902123	CONYERS	GA		06/23/2016		2,539,573								43,982			
0902124	SMYRNA	GA		06/23/2016		3,612,861								63,371			
0902125	SMYRNA	GA		06/15/2016		4,627,622								81,198			
0902126	NORCROSS	GA		06/23/2016		2,727,412								47,235			
0902127	CARTERSVILLE	GA		06/15/2016		3,336,512								58,426			
0902128	MARIETTA	GA		06/17/2016		2,906,502								51,269			
0902129	CONYERS	GA		07/07/2016		2,134,484								36,631			
0902130	PANAMA CITY	FL		06/17/2016		3,995,323								70,007			
0902131	CHARLOTTE	NC		06/27/2016		4,164,978								70,436			
0902132	BIRMINGHAM	AL		06/13/2016		5,190,404								42,514			
0902133	HERNANDO	MS		06/30/2016		11,704,017								102,073			
0902134	EAGAN	MN		07/01/2016		1,068,154								22,842			
0902135	TUCSON	AZ		08/08/2016		2,616,099								20,795			
0902136	NEWINGTON	VA		11/01/2016		14,941,967								115,169			
0902137	EDINA	MN		08/09/2016		3,635,678								37,978			
0902138	ALPHARETTA	GA		08/10/2016		3,356,724								56,307			
0902139	CORONA	CA		08/02/2016		5,092,254								43,646			
0902140	AUSTIN	TX		08/19/2016		1,217,347								3,364			
0902141	MENTOR	OH		08/22/2016		2,173,835								17,593			
0902142	ARLINGTON	VA		09/01/2016		1,038,369								11,634			
0902143	LAS VEGAS	NV		09/01/2016		2,744,290								21,945			
0902145	WARREN	MI		09/22/2016		1,972,626								23,626			
0902146	BLACKLICK	OH		10/03/2016		873,297								7,023			
0902147	BLACKLICK (COLUMBUS)	OH		10/03/2016		2,947,378								23,703			
0902148	HARRISBURG	PA		09/30/2016		1,800,164								10,778			
0902149	YORBA LINDA	CA		10/31/2016		1,740,015								14,331			
0902150	JACKSONVILLE	FL		10/25/2016		8,088,888								133,740			
0902151	CHESAPEAKE	VA		11/07/2016		2,028,357								16,603			
0902152	BROWNSVILLE	TX		10/19/2016		6,454,273								108,405			
0902153	RACINE	WI		09/15/2016		2,909,867								32,627			
0902154	CHARLOTTE	NC		10/05/2016		1,870,984								15,593			
0902155	COLORADO SPRINGS	CO		11/09/2016		2,979,965								23,670			
0902156	OREM	UT		10/11/2016		3,929,837								31,604			
0902157	GIG HARBOR	WA		11/22/2016		5,931,111								31,206			

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0902159	SNELLVILLE	GA		11/29/2016		2,173,756								18,394			
0902160	LITTLETON	CO		12/01/2016		12,177,134								73,290			
0902161	SAN ANTONIO	TX		12/08/2016		15,715,125								129,428			
0902162	HOUSTON	TX		12/06/2016		978,841								30,059			
0902163	GLEN BURNIE	MD		11/29/2016		6,556,733								52,395			
0902164	SPOKANE VALLEY	WA		12/01/2016		1,922,888								15,553			
0902165	OAKWOOD VILLAGE	OH		12/21/2016		2,723,842								21,508			
0902166	INDEPENDENCE	OH		12/21/2016		1,625,519								12,835			
0902167	SUGAR LAND	TX		01/18/2017		2,787,627								34,042			
0902168	SAN ANTONIO	TX		12/19/2016		2,284,512								18,039			
0902169	CRESTVIEW	FL		03/02/2017		5,915,821								70,025			
0902172	MIDVALE	UT		04/06/2017		7,038,034								52,858			
0902173	SAN DIEGO	CA		04/11/2017		5,402,953								61,382			
0902174	CYPRESS	CA		01/31/2017		10,070,064								53,924			
0902175	CUMMING	GA		02/01/2017		2,745,296								44,310			
0902176	SAVANNAH	GA		02/01/2017		3,686,541								59,501			
0902177	SAVANNAH	GA		02/01/2017		5,098,408								82,289			
0902178	NORCROSS	GA		02/01/2017		1,435,398								23,168			
0902179	CULVER CITY	CA		02/23/2017		1,357,185								10,027			
0902180	WILMINGTON	DE		02/09/2017		3,712,818								40,473			
0902181	COCOA	FL		01/27/2017		1,251,333								158,775			
0902182	LAS VEGAS	NV		01/18/2017		8,517,470								98,704			
0902183	NOTTINGHAM	MD		02/23/2017		5,760,318								44,068			
0902184	NEWPORT NEWS	VA		03/13/2017		8,084,001								91,974			
0902186	ROCHESTER	NY		03/07/2017		3,395,014								37,140			
0902189	WESTMINSTER	CA		03/23/2017		4,019,825								32,111			
0902190	GAHANNA	OH		02/28/2017		4,941,233								36,645			
0902191	MORAGA	CA		04/13/2017		3,578,068								26,037			
0902194	CINCINNATI	OH		03/31/2017		3,662,055								26,620			
0902195	SOUTH JORDAN	UT		05/01/2017		10,769,113								81,490			
0902196	SOUTH JORDAN	UT		05/01/2017		14,329,151								108,428			
0902197	PALANTINE	IL		05/04/2017		1,886,599								13,420			
0902198	CINCINNATI	OH		04/03/2017		2,316,427								16,878			
0902199	TUCSON	AZ		05/04/2017		3,919,142								42,952			
0902201	BASKING RIDGE	NJ		05/11/2017		2,294,003								25,506			
0902202	TUCSON	AZ		06/22/2017		5,264,753								36,868			
0902203	CENTENNIAL	CO		05/30/2017		3,291,802								20,521			
0902205	MILWAUKEE	WI		04/28/2017		8,405,479								86,510			
0902206	MINNETONKA	MN		06/13/2017		11,552,729								112,499			
0902207	CHARLESTON	SC		06/01/2017		4,399,134								48,781			
0902208	DALLAS	TX		07/12/2017		2,683,509								17,135			
0902209	SCOTTSDALE	AZ		05/16/2017		15,217,404								111,475			
0902214	MILWAUKEE	WI		05/25/2017		5,566,455								51,657			
0902215	SPOKANE VALLEY	WA		07/31/2017		8,093,586								51,829			
0902217	SPRINGFIELD	OR		08/01/2017		4,196,333								30,867			
0902218	HAWAIIAN GARDENS	CA		06/29/2017		10,399,962								53,678			
0902220	ORLANDO	FL		08/08/2017		13,071,747								140,992			
0902221	ST. LOUIS	MO		06/22/2017		2,693,740								31,279			
0902222	MESA	AZ		08/10/2017		4,954,252								35,859			
0902223	LIVERPOOL	NY		08/18/2017		3,706,052								19,155			
0902224	LOS ANGELES	CA		09/07/2017		7,659,367								56,084			
0902226	LAKEWOOD	CO		07/25/2017		1,570,335								11,580			
0902227	COSTA MESA	CA		10/04/2017		1,716,877								19,386			
0902228	SEATTLE	WA		11/14/2017		2,711,902								19,897			
0902229	PASADENA	CA		08/30/2017		2,310,305								18,172			
0902230	MESQUITE	TX		09/21/2017		8,053,953								89,823			
0902231	NOTTINGHAM	MD		10/02/2017		15,772,123								82,992			
0902232	WEST DES MOINES	IA		09/28/2017		17,549,620								114,750			
0902233	WILSONVILLE	OR		09/20/2017		2,175,199								11,772			
0902234	ALEXANDRIA	VA		10/02/2017		3,093,943								34,358			

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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
0902235	HALFMOON	NY		09/01/2017		19,785,880								100,220			
0902236	BOISE	ID		10/31/2017		2,226,653								11,676			
0902237	ONTARIO	CA		10/05/2017		2,081,229								14,899			
0902238	FORT WORTH	TX		10/17/2017		2,204,139								23,684			
0902239	VERNON	CA		11/02/2017		2,678,185								39,510			
0902240	LONG BEACH	CA		11/02/2017		4,138,801								59,897			
0902241	WOODLAND HILLS	CA		09/27/2017		3,701,889								19,706			
0902242	ALPHARETTA	GA		10/24/2017		7,182,543								108,502			
0902243	ALPHARETTA	GA		10/24/2017		3,053,092								46,121			
0902244	MARIETTA	GA		10/19/2017		5,624,755								40,787			
0902245	WESTLAKE VILLAGE	CA		10/30/2017		11,095,873								59,371			
0902246	ALPHARETTA	GA		10/31/2017		3,509,323								40,246			
0902247	JACKSONVILLE BEACH	FL		11/28/2017		3,028,291								22,218			
0902248	SAN ANTONIO	TX		10/30/2017		3,391,352								24,403			
0902249	CHARLOTTE	NC		10/12/2017		2,635,608								19,581			
0902250	CHATSWORTH	CA		10/25/2017		3,671,614								19,911			
0902255	JACKSONVILLE BEACH	FL		11/28/2017		3,254,283								23,876			
0902256	JACKSONVILLE	FL		11/28/2017		7,412,533								54,385			
0902257	SACRAMENTO	CA		11/30/2017		3,459,103								37,986			
0902258	PORTSMOUTH	VA		10/31/2017		4,300,042								30,663			
0902259	EVERETT	WA		12/27/2017		3,223,719								23,035			
0902260	ESCONDIDO	CA		01/30/2018		2,040,511								14,990			
0902261	GAINESVILLE	GA		01/30/2018		12,119,872								81,498			
0902262	MEMPHIS	TN		02/08/2018		4,734,182								45,139			
0902263	OREM	UT		03/29/2018		6,142,104								64,637			
0902264	WEST GOSHEN TOWNSHIP	PA		03/13/2018		4,206,308								44,642			
0902265	COLLIERVILLE	TN		02/06/2018		9,123,535								64,523			
0902266	SYRACUSE	NY		02/22/2018		1,921,016								13,348			
0902268	MADISON	WI		01/17/2018		1,739,642								18,757			
0902269	SANTA ANA	CA		01/25/2018		22,288,641								114,878			
0902272	HUNTSVILLE	AL		03/06/2018		2,902,832								21,106			
0902273	FREDERICK	MD		05/16/2018		6,795,687								43,900			
0902274	BRADENTON	FL		04/05/2018		2,557,824								34,384			
0902275	RACINE	WI		02/22/2018		5,980,846								76,207			
0902276	FLOWOOD	MS		03/15/2018		1,386,769								14,419			
0902277	FLOWOOD	MS		03/15/2018		1,915,062								19,913			
0902278	HILLIARD	OH		04/12/2018		2,390,546								16,158			
0902279	VIRGINIA BEACH	VA		03/28/2018		2,946,632								20,856			
0902280	LAS VEGAS	NV		03/27/2018		8,143,039								46,484			
0902281	Corona	CA		04/26/2018		2,813,311								14,472			
0902282	Hazelwood	MO		05/17/2018		8,585,692								56,037			
0902283	BROOK PARK	OH		05/03/2018		11,931,432								84,812			
0902284	MIDLAND	TX		05/10/2018		3,599,692								24,113			
0902285	JACKSONVILLE	FL		05/17/2018		2,668,056								26,380			
0902286	SALT LAKE CITY	UT		05/10/2018		2,549,531								11,801			
0902288	COLUMBIA	MD		04/30/2018		18,828,823								76,576			
0902289	NORTH OLMSTED	OH		05/09/2018		2,641,942								12,382			
0902290	NILES	OH		05/31/2018		3,098,729								31,662			
0902292	MILWAUKEE	WI		04/19/2018		3,490,080								35,603			
0902293	CLINTON	MS		05/24/2018		3,403,771								15,421			
0902294	MOUNT PLEASANT	SC		04/30/2018		2,945,124								19,693			
0902295	WILLOWICK	OH		05/24/2018		3,489,605								16,471			
0902297	MILWAUKEE	WI		06/07/2018		14,567,117								75,383			
0902298	CORONA	CA		06/14/2018		2,354,183								11,624			
0902299	CLINTON	MS		07/02/2018		1,070,096								6,640			
0902300	SAN ANTONIO	TX		07/09/2018		12,044,195								78,863			
0902301	RENTON	WA		06/19/2018		2,354,968								11,568			
0902302	TUCSON	AZ		06/27/2018		7,740,941								22,270			
0902303	AMERICAN FORK	UT		07/05/2018		9,159,523								60,961			
0902304	TWINSBURG	OH		07/19/2018		2,854,832								28,854			

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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
0902305	SIGNAL HILLS	CA		07/11/2018		4,262,058								19,512			
0902306	ALPHARETTA	GA		06/21/2018		1,946,545								12,441			
0902307	TWINSBURG	OH		07/23/2018		2,154,540								28,872			
0902308	ALBUQUERQUE	NM		07/18/2018		8,086,440								53,680			
0902309	ALBUQUERQUE	NM		07/18/2018		2,081,517								11,127			
0902310	MONTCLAIR	CA		06/15/2018		6,521,062								31,293			
0902311	FAYETTEVILLE	NC		06/28/2018		11,181,336								42,603			
0902312	LITTLETON	CO		06/28/2018		2,314,383								15,017			
0902313	MENLO PARK	CA		07/19/2018		2,495,161								16,832			
0902314	CORPUS CHRISTI	TX		07/26/2018		4,640,759								29,728			
0902315	RIDGELAND	MS		07/19/2018		2,489,915								29,823			
0902316	PITTSBURGH	PA		08/30/2018		2,403,123								22,976			
0902317	HENDERSON	NV		08/07/2018		2,257,752								12,038			
0902318	LOS GATOS	CA		08/08/2018		4,005,877								40,703			
0902319	LIVERPOOL	NY		08/30/2018		4,936,940								22,083			
0902320	LAS VEGAS	NV		08/30/2018		3,550,269								16,696			
0902321	SAN ANTONIO	TX		09/13/2018		20,856,794								275,159			
0902322	WESTMONT	IL		07/25/2018		6,371,582								30,164			
0902323	FORT WORTH	TX		10/01/2018		4,037,306								18,281			
0902324	TIMONIUM	MD		07/31/2018		2,313,809								15,337			
0902325	ROSEVILLE	MI		09/13/2018		1,346,025								8,959			
0902326	MILWAUKEE	WI		09/11/2018		9,178,681								39,425			
0902328	PORTLAND	OR		10/03/2018		6,577,107								37,276			
0902329	PEWAUKEE	WI		08/30/2018		6,941,913								47,600			
0902330	CHARLOTTE	NC		09/13/2018		2,179,794								10,507			
0902331	SANTA CLARITA	CA		10/17/2018		2,520,817								24,764			
0902332	COLLEGE STATION	TX		09/28/2018		3,875,941								17,142			
0902334	MURRAY	UT		10/09/2018		3,261,698								21,088			
0902335	MURRAY	UT		09/26/2018		3,720,072								24,193			
0902336	MILWAUKEE	WI		08/30/2018		8,535,880								56,931			
0902337	CHICAGO	IL		10/24/2018		4,763,643								29,874			
0902338	FREDERICK	MD		11/09/2018		13,977,753								90,583			
0902339	MCALLEN	TX		10/25/2018		13,298,907								61,543			
0902340	MILWAUKEE	WI		10/24/2018		6,518,119								43,306			
0902342	TWINSBURG	OH		01/02/2019		6,655,406								43,253			
0902344	PORTLAND	OR		12/05/2018		2,485,070								15,414			
0902345	ST CLOUD	MN		12/20/2018		2,749,507								11,657			
0902346	CHARLOTTE	NC		12/20/2018		13,260,148								67,981			
0902347	MARIETTA	GA		01/09/2019		2,164,654								13,011			
0902348	MARIETTA	GA		02/07/2019		2,167,449								13,152			
0902350	TUKWILA	WA		02/28/2019		3,655,623								34,191			
0902351	ABINGDON	MD		12/14/2018		8,543,523								52,103			
0902352	HOUSTON	TX		12/17/2018		7,067,868								40,704			
0902353	MOORESTOWN	NJ		02/11/2019		8,294,837								52,368			
0902354	KENNESAW	GA		01/30/2019		4,084,853								25,400			
0902356	ALBUQUERQUE	NM		02/01/2019		2,450,747								24,137			
0902357	ALBUQUERQUE	NM		02/01/2019		4,266,116								42,017			
0902358	CEDAR PARK	TX		02/28/2019		2,353,324								14,526			
0902359	SOUTH SALT LAKE	UT		03/05/2019		3,996,778								17,504			
0902360	NEWPORT BEACH	CA		03/12/2019		14,837,705								66,792			
0902361	MIDDLETOWN	NJ		03/08/2019		21,068,738								93,979			
0902362	PASADENA	TX		02/27/2019		6,260,865								79,073			
0902363	DULUTH	GA		03/12/2019		7,947,901								50,876			
0902364	ST CLOUD	MN		03/07/2019		3,517,972								15,836			
0902366	COLUMBUS	OH		03/04/2019		4,132,179								27,432			
0902367	INDIANAPOLIS	IN		04/22/2019		2,686,452								17,091			
0902368	ADDISON	TX		05/01/2019		6,232,282								38,545			
0902369	HALFMOON	NY		05/06/2019		14,809,317								63,444			
0902370	GARDNER	KS		05/09/2019		3,056,148								14,520			
0902371	MOUNT PROSPECT	IL		04/17/2019		2,452,545								15,428			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0902372	KNOXVILLE	TN		05/24/2019		2,977,734								18,572			
0902373	LOS ANGELES	CA		05/29/2019		10,253,751								42,856			
0902375	SALT LAKE CITY	UT		04/30/2019		9,800,000								38,310			
0902376	OCEANSIDE	CA		07/01/2019		5,190,896								20,159			
0902377	BROOKLYN	NY		08/02/2019		15,213,482								93,488			
0902379	RACINE	WI		06/13/2019		6,303,671								78,278			
0902380	STERLING	VA		07/18/2019		20,158,570								108,813			
0902381	CHICAGO	IL		08/14/2019		5,977,237								26,303			
0902382	HOUSTON	TX		07/25/2019		2,966,873								15,232			
0902383	PORTLAND	OR		08/26/2019		8,727,226								81,111			
0902384	NASHVILLE	TN		08/02/2019		2,783,001								25,838			
0902385	TUKWILA	WA		07/24/2019		979,994								6,301			
0902386	SANTA FE SPRINGS	CA		07/17/2019		4,350,000								5,480			
0902387	PEACHTREE CORNERS	GA		08/29/2019		7,052,934								44,151			
0902388	HIGHLAND PARK	MI		10/03/2019		3,345,769								31,332			
0902389	BENSALEM	PA		09/04/2019		2,253,865								14,838			
0902390	MIDDLE RIVER	MD		08/28/2019		15,395,082								103,212			
0902391	BENSALEM	PA		09/18/2019		1,709,517								11,098			
0902392	BLAINE	MN		09/05/2019		1,899,464								12,331			
0902393	ALBUQUERQUE	NM		09/27/2019		5,311,221								25,554			
0902394	Creve Coeur	MO		09/05/2019		1,707,526								11,320			
0902395	MIDDLETON	WI		10/01/2019		3,172,384								15,536			
0902396	FORT WORTH	TX		10/29/2019		2,189,950								26,830			
0902397	JACKSONVILLE	FL		10/11/2019		9,980,770								65,899			
0902398	COVINGTON	WA		09/12/2019		11,545,162								55,442			
0902399	ARDEN HILLS	MN		09/26/2019		4,027,515								21,193			
0902400	STERLING HEIGHTS	MI		10/08/2019		6,360,599								31,259			
0902401	SACRAMENTO	CA		10/15/2019		13,651,601								69,055			
0902402	ELMA	NY		10/03/2019		3,399,619								31,959			
0902403	WALDORF	MD		09/25/2019		4,357,475								29,710			
0902405	PHILADELPHIA	PA		10/16/2019		3,222,927								16,018			
0902406	NORTHGLENN	CO		10/10/2019		6,934,205								33,558			
0902409	SAN DIEGO	CA		11/14/2019		4,128,389								18,397			
0902410	ALBUQUERQUE	NM		11/13/2019		2,564,360								24,573			
0902411	CHARLESTON	SC		11/05/2019		1,471,653								6,716			
0902412	SAN ANTONIO	TX		11/14/2019		6,119,036								90,495			
0902413	DOWNINGTON	PA		09/30/2019		3,779,302								26,833			
0902414	COLORADO SPRINGS	CO		02/20/2020		2,157,513								13,908			
0902415	LANSDALE	PA		09/30/2019		1,417,238								10,062			
0902416	DENVER	CO		10/31/2019		16,337,570								83,369			
0902417	INDIO	CA		11/21/2019		8,642,740								46,633			
0902419	HOMEWOOD	AL		11/07/2019		6,516,828								37,639			
0902420	LEAGUE CITY	TX		12/06/2019		2,003,186								13,459			
0902421	BROOKLYN	NY		11/26/2019		1,963,583								18,145			
0902422	ONTARIO	CA		12/12/2019		1,733,045								9,233			
0902423	PLEASANTON	CA		12/12/2019		3,377,098								16,771			
0902424	SAN ANTONIO	TX		01/15/2020		4,360,256								63,450			
0902425	COLUMBUS	OH		12/10/2019		1,639,222								8,286			
0902426	SPOKANE	WA		12/11/2019		1,812,183								9,241			
0902428	ATLANTA	GA		12/20/2019		4,821,241								24,369			
0902429	STILLWATER	NY		12/24/2019		24,659,914								115,011			
0902430	CHICAGO	IL		12/19/2019		1,642,255								11,321			
0902431	LAKEWOOD	NJ		12/19/2019		4,827,573								23,552			
0902432	LAS VEGAS	NV		12/18/2019		1,333,796								9,068			
0902433	CHICAGO	IL		12/13/2019		4,815,124								24,237			
0902434	LEXINGTON	KY		02/06/2020		6,569,477								32,763			
0902435	FOUNTAIN VALLEY	CA		11/19/2019		11,975,669								58,492			
0902436	ASHBURN	VA		12/30/2019		3,381,478								16,204			
0902437	CHULA VISTA	CA		01/09/2020		2,177,093								10,383			
0902438	GARLAND	TX		01/23/2020		11,344,025								108,458			

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0902439	DOUGLASSVILLE	PA		12/24/2019		5,614,222								53,183			
0902441	LEXINGTON	KY		02/06/2020		7,124,984								35,533			
0902442	SAN JUAN CAPISTRANO	CA		12/23/2019		5,494,383								28,017			
0902443	HUNTINGTON BEACH	CA		12/23/2019		3,084,566								15,729			
0902444	RANCHO DOMINGUEZ	CA		12/23/2019		2,891,781								14,746			
0902446	BLOOMINGTON	IN		01/30/2020		19,481,441								93,753			
0902447	LA HABRA	CA		01/30/2020		13,609,029								69,688			
0902449	CHARLOTTE	NC		12/20/2019		6,579,736								44,489			
0902450	RIVERSIDE	CA		01/29/2020		1,527,642								10,332			
0902451	WHITTIER	CA		01/30/2020		9,157,984								49,174			
0902452	TAMPA	FL		01/29/2020		4,724,786								23,882			
0902453	LUTHERVILLE-TIMONIUM	MD		01/31/2020		5,881,880								30,918			
0902454	NEW ALBANY	IN		01/21/2020		13,245,873								66,645			
0902455	MEMPHIS	TN		01/29/2020		1,624,220								10,392			
0902456	LAKEWOOD	CO		02/05/2020		2,727,895								13,033			
0902457	AURORA	CO		02/14/2020		2,874,128								18,898			
0902458	SACRAMENTO	CA		01/27/2020		3,383,463								16,577			
0902459	NEW BERLIN	WI		02/13/2020		9,064,871								64,857			
0902460	MIDDLETON	WI		02/13/2020		6,206,475								43,804			
0902461	AUBURN	WA		02/04/2020		1,912,860								13,043			
0902462	KING OF PRUSSIA	PA		03/12/2020		1,830,297								26,766			
0902463	ROWLETT	TX		02/13/2020		1,917,183								12,447			
0902464	PLAINVILLE	MA		04/08/2020		13,471,861								66,884			
0902465	West Des Moines	IA		02/26/2020		3,243,057								15,974			
0902466	WIXOM	MI		02/26/2020		4,010,642								58,698			
0902467	VISTA	CA		03/23/2020		4,151,283								39,515			
0902469	DARIEN	CT		03/19/2020		1,151,494								7,617			
0902470	WINTER GARDEN	FL		03/18/2020		4,294,244								40,316			
0902471	WILLOW GROVE	PA		03/30/2020		4,431,484								26,382			
0902472	GRIMES	IA		04/09/2020		17,017,805								114,485			
0902473	ROCKLIN	CA		04/09/2020		3,888,156								18,430			
0902474	LOUISVILLE	KY		04/07/2020		3,471,689								41,981			
0902475	TUALATIN	OR		02/26/2020		4,108,291								28,900			
0902476	LAKE OSWEGO	OR		02/27/2020		2,293,000								16,130			
0902477	AUBURN	WA		02/26/2020		1,910,833								13,442			
0902479	CENTENNIAL	CO		04/01/2020		2,879,088								18,990			
0902482	ST PETERSBURG	FL		05/12/2020		5,148,645								26,501			
0902483	FOSTER CITY	CA		05/05/2020		7,704,275								51,348			
0902485	STERLING HEIGHTS	MI		04/30/2020		3,551,381								32,952			
0902486	EL PASO	TX		05/12/2020		2,203,616								34,425			
0902490	PROVO	UT		07/14/2020		6,338,639								31,271			
0902491	SAN CLEMENTE	CA		05/28/2020		2,041,201								10,165			
0902492	PLANTATION	FL		08/06/2020		1,460,473								13,548			
0902494	CENTENNIAL	CO		05/20/2020		2,332,190								11,718			
0902498	HOMESTEAD	FL		05/21/2020		3,846,776								58,560			
0902499	MIAMI	FL		05/21/2020		4,073,256								62,005			
0902500	SANTA FE	NM		06/02/2020		2,016,477								33,846			
0902501	ST LOUIS PARK	MN		06/10/2020		2,189,057								11,142			
0902502	MELBOURNE	FL		03/19/2020		9,440,995								88,172			
0902503	LOGAN TOWNSHIP	NJ		10/19/2020		1,217,980								7,627			
0902504	LOGAN TOWNSHIP	NJ		10/22/2020		2,582,117								16,168			
0902505	SHELBY TOWNSHIP	MI		10/08/2020		2,939,000								14,430			
0902506	LATHAM	NY		11/12/2020		5,030,831								70,152			
0902507	SCOTTSDALE	AZ		11/12/2020		3,879,873								19,662			
0902508	SCOTTSDALE	AZ		11/17/2020		2,252,941								12,035			
0902509	SCOTTSDALE	AZ		11/17/2020		1,959,079								10,465			
0902510	BELLEVUE	WA		11/05/2020		947,799								13,550			
0902511	MEMPHIS	TN		12/01/2020		3,322,148								33,058			
0902512	CHICAGO	IL		12/17/2020		2,262,598								10,417			
0902513	LEXINGTON	KY		12/14/2020		3,322,018								21,807			

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					
0902514	ROCKVILLE	MD		12/15/2020		5,890,033								31,063			
0902515	MIDDLETON	WI		12/16/2020		4,907,080								25,828			
0902516	REDMOND	WA		12/17/2020		4,808,667								25,772			
0902517	BEDFORD	OH		12/22/2020		4,392,995								29,883			
0902518	SUMNER	WA		01/25/2021		4,623,330								23,342			
0902519	MOBILE	AL		03/30/2021		9,371,610								49,194			
0902521	ORANGE	CA		01/12/2021		1,966,380								10,233			
0902522	MILWAUKEE	WI		12/10/2020		5,320,169								50,853			
0902524	BOULDER	CO		02/04/2021		2,649,040								17,504			
0902525	CHARLOTTE	NC		12/17/2020		3,000,000								16,467			
0902526	HOMEWOOD	AL		01/29/2021		1,501,682								8,787			
0902527	SOUTHAVEN	MS		01/29/2021		4,243,116								56,294			
0902528	SILVER SPRING	MD		03/01/2021		2,847,042								18,223			
0902529	SANTA FE SPRINGS	CA		01/08/2021		3,147,614								15,949			
0902530	WARREN	MI		03/10/2021		3,846,350								52,306			
0902531	VAN NUYS	CA		02/12/2021		9,852,297								50,567			
0902532	CORONA	CA		03/23/2021		4,880,786								45,892			
0902533	GERMANTOWN	WI		02/25/2021		4,132,320								40,419			
0902534	SALINA	NY		04/30/2021		4,447,622								22,312			
0902535	SALINA	NY		04/30/2021		6,424,342								32,229			
0902536	SALINA	NY		04/30/2021		2,619,155								13,139			
0902537	OMAHA	NE		04/30/2021		7,909,434								39,808			
0902538	VISTA	CA		06/07/2021		2,778,455								13,265			
0902539	CHULA VISTA	CA		06/03/2021		4,398,091								14,509			
0902540	LIVINGSTON	NJ		06/09/2021		7,426,841								45,200			
0902541	SAN DIEGO	CA		06/02/2021		4,786,604								23,861			
0902542	CHARLESTON	SC		07/16/2021		2,050,000								2,874			
0902543	HOMEWOOD	AL		07/26/2021		5,307,131								28,058			
0902544	DALLAS	TX		09/08/2021		2,789,402								16,214			
0902545	TUSTIN	CA		09/01/2021		1,966,509								34,208			
0902547	GLEN BURNIE	MD		09/23/2021		10,932,984								68,860			
0902548	MILWAUKEE	WI		08/30/2021		9,252,778								47,547			
0902549	HUNTINGTON BEACH	CA		12/02/2021		7,000,000								46,139			
0902550	NORTH ATTLEBORO	MA		12/10/2021		6,000,000								28,725			
0902553	CINCINNATI	OH		12/28/2021		5,400,000								26,240			
0902555	BOULDER	CO		02/10/2022										35,200			
0902558	NORTHRIDGE	CA		04/28/2022										102,909			
0AG1007	JEFFERSON	OR		04/26/2019		3,345,083								26,394			
0AG1009	FRESNO	CA		02/10/2020		34,000,416								364,762			
0AG1010	MADERA	CA		10/31/2019		500,000								4,298			
0AG1011	MADERA	CA		10/31/2019		950,000								8,166			
0AG1014	WINNEMUCCA	NV		04/17/2020		29,651,723								237,992			
0AG1018	LOS BANOS	CA		05/06/2020		24,123,352								458,017			
0AG1019	ROCHESTER	IN		06/30/2020		8,277,764								41,385			
0AG1021	METTLER	CA		07/21/2020		3,910,934								72,835			
0AG1022	BAKERSFIELD	CA		07/21/2020		278,111								5,179			
0AG1023	BAKERSFIELD	CA		07/21/2020		1,749,781								32,587			
0AG1024	BAKERSFIELD	CA		07/29/2020		1,614,797								29,520			
0AG1026	HARTLEY	TX		09/14/2020		2,265,570								3,577			
0AG1029	JACKSONVILLE	IL		09/03/2020		467,656								3,768			
0AG1032	FULTON	IN		09/16/2020		244,469								1,163			
0AG1033	CARROLL	NE		12/01/2020		1,955,741								23,408			
0AG1034	WAPATO	WA		12/17/2020		7,872,504								133,102			
0AG1035	WAPATO	WA		12/17/2020		4,778,854								63,214			
0AG1036	BUHL	ID		02/03/2021		1,340,914								10,771			
0AG1037	SACO	MT		12/23/2020		1,261,779								10,686			
0AG1038	SACO	MT		12/23/2020		1,117,572								9,465			
0AG1039	SACO	MT		12/23/2020		990,229								8,386			
0AG1040	SACO	MT		12/23/2020		260,887								2,209			
0AG1045	FRESNO	CA		03/01/2021		9,418,920								161,540			

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					
0AG1048	BEARDSLEY	MN		09/30/2021		6,985,000								53,570			
0AG1049	HEREFORD	TX		09/02/2021		15,068,744								115,498			
0AG1050	DONALD	WA		07/13/2021		1,550,000								26,039			
0AG1051	LAWTON	IA		08/06/2021		15,540,580								127,683			
0AG1052	LAWTON	IA		08/06/2021		1,683,341								38,432			
0AG1053	WELLINGTON	MO		06/29/2021		1,050,000								7,250			
0AG1054	HAZELTON	ID		08/12/2021		5,872,338								76,352			
0AG1055	EDEN	ID		08/12/2021		22,212,402								138,513			
0AG1057	HEREFORD	TX		09/02/2021		11,356,390								7,593,290			
0AG1063	RICKREALL	OR		12/10/2021		3,300,000								27,439			
0AG1064	HINSDALE	MT		12/28/2021		2,225,000								16,745			
0AG1068	DALHART	TX		12/16/2021		11,385,000								95,579			
0AG1069	FRESNO	CA		10/15/2021		3,852,300								68,486			
0AG1072	PINON	MT		03/16/2022										21,202			
0AG1074	ROCKSDALE	TX		12/09/2021		1,500,000								13,080			
0AG1075	COLUMBUS	TX		03/01/2022										91,282			
0AG1076	AVENAL	CA		03/10/2022										167,195			
0AG1077	FRESNO	CA		12/17/2021		13,500,000								235,873			
0AG1078	FRESNO	CA		12/10/2021		3,530,910								61,692			
0AG1081	TREMONTON	UT		12/15/2021		1,951,800								15,409			
0AG1082	TREMONTON	UT		12/15/2021		325,300								3,423			
0AG1087	SEMINOLE	TX		04/25/2022										2,125,191			
0AG1091	CHELAN	WA		05/02/2022										103,735			
0AG1092	CHELAN	WA		05/02/2022										13,924			
0AG1094	SEMINOLE	TX		04/25/2022										423,481			
0AG1096	MOSES LAKE	WA		05/06/2022										35,600			
990ELJ1	LA JOLLA	CA		08/09/2018		9,182,173								69,651			
990HAR1	ST. HELENA	CA		06/05/2019		4,763,879								25,282			
990HOW1	SAN FRANCISCO	CA		07/09/2019		8,920,907								679,008			
990HPA2	ORLANDO	FL		05/16/2019		4,494,613								78,192			
990REN1	PHOENIX	AZ		08/01/2018		10,000,000								2,274			
990RPK1	BROOKLYN	NY		07/18/2018		4,941,240								381,054			
990WI561	NEW YORK	NY		04/11/2018		10,000,000								467,009			
990WEN1	ROCHESTER	NY		11/07/2017		4,474,691								72,105			
VC29790	TAMPA	FL		02/28/2019		7,528,411								47,663			
VC29904	CHARLESTON	SC		01/02/2020		11,010,273								108,290			
VC29921	ORLANDO	FL		01/16/2020		6,434,896								44,658			
VC29946	ORLANDO	FL		01/16/2020		1,330,382								9,233			
VC29947	ORLANDO	FL		01/16/2020		660,473								4,584			
VC29948	ORLANDO	FL		01/16/2020		2,450,041								17,003			
VC29949	ORLANDO	FL		01/16/2020		978,129								6,788			
VC29950	ORLANDO	FL		01/16/2020		1,418,445								9,844			
VC29951	ORLANDO	FL		01/16/2020		2,512,943								17,440			
VC29952	ORLANDO	FL		01/16/2020		883,776								6,133			
0299999. Mortgages with partial repayments						2,924,940,291		(192,744)	22		(192,766)		18,244,779	57,488,907			
0599999 - Totals						3,342,852,267		(202,776)	22		(202,798)		431,601,350	471,300,365		454,890	454,890

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
000000-00-0	Carlyle Energy Mezzanine Opportunities Fund	WASHINGTON	DC			10/31/2021			(15,574)		4,715,578	
000000-00-0	ISQ Global Infrastructure Credit Fund (Onshore) Feeder, L.P.	DOVER	DE	ISQ Global Infrastructure Credit Fund		11/10/2021			4,259,322		44,059,025	
000000-00-0	Napier Park Aircraft Leasing Rollover Fund I LLC	NEW YORK	NY			10/31/2021			51,475		4,088,454	
000000-00-0	NP Railcar Investments III LP	NEW YORK	NY			10/31/2021			290,376		2,047,446	
000000-00-0	Pretium Residential Credit Fund II, LP	DOVER	DE	Pretium Holdings GP, LLC		10/31/2021			19,757,781		37,500,000	
000000-00-0	Rockbridge Hospitality Fund VII, L.P.	DOVER	DE			10/31/2021			107,914		2,585,301	
1999999. Joint Venture Interests - Common Stock - Unaffiliated									24,451,294		94,995,804	XXX
000000-00-0	PRETIUM SFR I LP LIFEGEN	DOVER	DE	Pretium REO II, LLC		06/14/2021			22,606,031		189,380,510	
000000-00-0	Pretium SFR I-Berm FW, LP	DOVER	DE	Pretium		09/26/2022		2,803,460				
2199999. Joint Venture Interests - Real Estate - Unaffiliated								2,803,460	22,606,031		189,380,510	XXX
000000-00-0	AA Otter AssetCo Investor, LP	WILMINGTON	DE	Apollo Global Management		08/23/2022		2,659,336			25,340,664	
000000-00-0	AA Otter Investor, L.P.	WILMINGTON	DE	Apollo Global Management		07/22/2022		27,992,535			2,007,465	
000000-00-0	AltsCo Core	CHICAGO	IL	Apollo Global Management		01/04/2022			(6,204)			
000000-00-0	AltsCo Core	CHICAGO	IL	Apollo Global Management		01/04/2022			738,218			
000000-00-0	Apollo Hybrid Value Fund, L.P.	CHICAGO	IL			07/05/2018			49,743		5,761,021	
000000-00-0	ASP SUMMA 1 LLC	CHICAGO	IL			07/12/2022			255,000			
000000-00-0	ASP SUMMA 1 LLC	CHICAGO	IL			07/21/2022			405,000			
000000-00-0	ASP SUMMA 1 LLC	CHICAGO	IL			07/25/2022			305,000			
000000-00-0	ASP SUMMA 1 LLC	CHICAGO	IL			09/29/2022			37,500			
000000-00-0	ASP SUMMA 2 LLC	CHICAGO	IL			07/12/2022			425,000			
000000-00-0	ASP SUMMA 2 LLC	CHICAGO	IL			09/27/2022			65,000			
000000-00-0	ASP SUMMA 2 LLC	CHICAGO	IL			07/09/2022			405,000			
000000-00-0	ASP SUMMA 2 LLC	CHICAGO	IL			09/08/2022			815,000			
000000-00-0	ASP SUMMA 2 LLC	CHICAGO	IL			07/12/2022			65,000			
000000-00-0	ASP SUMMA 3 LLC	CHICAGO	IL			07/09/2022			60,000			
000000-00-0	ASP SUMMA 3 LLC	CHICAGO	IL			09/08/2022			400,000			
000000-00-0	ASP SUMMA 3 LLC	CHICAGO	IL			07/12/2022			160,000			
000000-00-0	ASP SUMMA 3 LLC	CHICAGO	IL			09/13/2022			125,000			
000000-00-0	ASP SUMMA 3 LLC	CHICAGO	IL			08/17/2022			130,000			
000000-00-0	ASP SUMMA 3 LLC	CHICAGO	IL			07/21/2022			405,000			
000000-00-0	ASP SUMMA 3 LLC	CHICAGO	IL			07/25/2022			555,000			
000000-00-0	ASP SUMMA 3 LLC	CHICAGO	IL			08/26/2022			60,000			
000000-00-0	ASP SUMMA 3 LLC	CHICAGO	IL			09/27/2022			65,000			
000000-00-0	ASP SUMMA 4 LLC	CHICAGO	IL			07/12/2022			435,000			
000000-00-0	ASP SUMMA 4 LLC	CHICAGO	IL			07/21/2022			405,000			
000000-00-0	ASP SUMMA 4 LLC	CHICAGO	IL			07/25/2022			815,000			
000000-00-0	ASP SUMMA 5 LLC	CHICAGO	IL			07/09/2022			50,000			
000000-00-0	ASP SUMMA 5 LLC	CHICAGO	IL			09/08/2022			45,000			
000000-00-0	ASP SUMMA 5 LLC	CHICAGO	IL			07/12/2022			85,000			
000000-00-0	ASP SUMMA 5 LLC	CHICAGO	IL			07/21/2022			137,500			
000000-00-0	ASP SUMMA 5 LLC	CHICAGO	IL			07/25/2022			155,000			
000000-00-0	ASP SUMMA 5 LLC	CHICAGO	IL			08/26/2022			21,250			
000000-00-0	ASP SUMMA 5 LLC	CHICAGO	IL			08/30/2022			30,000			
000000-00-0	ASP SUMMA 6 LLC	CHICAGO	IL			07/09/2022			62,500			
000000-00-0	ASP SUMMA 6 LLC	CHICAGO	IL			07/12/2022			85,000			
000000-00-0	ASP SUMMA 6 LLC	CHICAGO	IL			07/21/2022			137,500			
000000-00-0	ASP SUMMA 6 LLC	CHICAGO	IL			07/25/2022			155,000			
000000-00-0	ASP SUMMA 6 LLC	CHICAGO	IL			08/26/2022			4,500			
000000-00-0	ASP SUMMA 6 LLC	CHICAGO	IL			09/27/2022			15,000			
000000-00-0	ASP SUMMA 6 LLC	CHICAGO	IL			08/30/2022			30,000			
000000-00-0	ASP SUMMA 7 LLC	CHICAGO	IL			07/09/2022			62,500			
000000-00-0	ASP SUMMA 7 LLC	CHICAGO	IL			09/08/2022			45,000			
000000-00-0	ASP SUMMA 7 LLC	CHICAGO	IL			07/12/2022			85,000			
000000-00-0	ASP SUMMA 7 LLC	CHICAGO	IL			08/17/2022			38,750			
000000-00-0	ASP SUMMA 7 LLC	CHICAGO	IL			07/21/2022			85,000			
000000-00-0	ASP SUMMA 7 LLC	CHICAGO	IL			07/25/2022			155,000			

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	ASP SUMMA 7 LLC	CHICAGO	IL			08/26/2022			21,250			
000000-00-0	ASP SUMMA 7 LLC	CHICAGO	IL			09/27/2022			12,500			
000000-00-0	ASP SUMMA 7 LLC	CHICAGO	IL			08/30/2022			30,000			
000000-00-0	ASP SUMMA 8 LLC	CHICAGO	IL			07/09/2022			62,500			
000000-00-0	ASP SUMMA 8 LLC	CHICAGO	IL			09/08/2022			45,000			
000000-00-0	ASP SUMMA 8 LLC	CHICAGO	IL			07/12/2022			85,000			
000000-00-0	ASP SUMMA 8 LLC	CHICAGO	IL			08/17/2022			33,000			
000000-00-0	ASP SUMMA 8 LLC	CHICAGO	IL			07/21/2022			55,000			
000000-00-0	ASP SUMMA 8 LLC	CHICAGO	IL			07/25/2022			155,000			
000000-00-0	ASP SUMMA 8 LLC	CHICAGO	IL			08/26/2022			33,750			
000000-00-0	ASP SUMMA 8 LLC	CHICAGO	IL			09/27/2022			15,000			
000000-00-0	ASP SUMMA 8 LLC	CHICAGO	IL			08/30/2022			30,000			
000000-00-0	SPARROW SINGLE-PAY SPE CLASS B	Wilmington	DE			07/08/2022		218,750				
000000-00-0	SPARROW MULTI-PAY SPE CLASS C	Wilmington	DE			07/08/2022		4,375,000				
2599999. Joint Venture Interests - Other - Unaffiliated								35,245,621	9,236,757		33,109,150	XXX
000000-00-0	BP COMMERCIAL FUNDING TRUST II SERIES SPL-IV	Wilmington	DE			07/08/2022		57,000,000				
2999999. Collateral Loans - Unaffiliated								57,000,000				XXX
4899999. Total - Unaffiliated								95,049,081	56,294,082		317,485,464	XXX
4999999. Total - Affiliated												XXX
5099999 - Totals								95,049,081	56,294,082		317,485,464	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 Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
000000-00-0	Napier Park Railcar Lease Fund, LLC	NEW YORK	NY	Capital Distribution	10/31/2021	08/23/2022	204,206							204,206					204,206
0399999. Transportation Equipment - Unaffiliated							204,206							204,206					204,206
000000-00-0	Monroe Capital Private Credit STARR Fund LP	CHICAGO	IL	Capital Distribution	01/14/2022	08/19/2022	1,792,671							1,792,671					1,792,671
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							1,792,671							1,792,671					1,792,671
000000-00-0	Blue Ocean Income Fund II LP	DOVER	DE	Capital Distribution	09/22/2020	07/15/2022	357,567							357,567					357,567
000000-00-0	Capital Alignment Partners III, L.P.	DOVER	DE	Capital Distribution	10/31/2021	09/08/2022	195,895							195,895	102,582				93,313
000000-00-0	Carlyle Energy Mezzanine Opportunities Fund	WASHINGTON	DC	Capital Distribution	10/31/2021	10/08/2022	96,240							96,240	50,677				45,563
000000-00-0	CCSD II, LP	DOVER	DE	Capital Distribution	10/31/2021	09/08/2022	67,393							67,393	67,393				
000000-00-0	Claritas Capital Specialty Debt Fund LP	DOVER	DE	Capital Distribution	10/31/2021	09/08/2022	50,575							50,575	50,575				
000000-00-0	ISQ Global Infrastructure Credit Fund (Onshore) Feeder, L.P.	DOVER	DE	Capital Distribution	11/10/2021	08/15/2022	4,874,946							4,874,946					4,874,946
000000-00-0	NP Railcar Investments III LP	NEW YORK	NY	Capital Distribution	10/31/2021	07/14/2022	154,548							154,548	154,548				
000000-00-0	PEG Secondary Investors III	DOVER	DE	Capital Distribution	10/31/2021	09/09/2022	276,431							276,431	275,010				1,421

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
000000-00-0	Pretium Holdings	DOVER	DE	Capital Distribution	10/31/2021	09/19/2022	18,242,479							18,242,479	12,288,145				5,954,334
000000-00-0	Pretium Residential Credit Fund II, LP	DOVER	DE	Capital Distribution	10/31/2021	07/14/2022	1,007,781							1,007,781	409,515				1,838,604
000000-00-0	Pretium Residential Opportunities Fund I, LP	DOVER	DE	Capital Distribution	10/27/2021	08/19/2022													1,120,037
	Adjustment of PY Cost values Efront				09/30/2022		(306,605)							(306,605)	(306,605)				
	Adjustment of CY Cost Values Efront				09/30/2022		(241,353)							(241,353)	(241,353)				
1999999. Joint Venture Interests - Common Stock - Unaffiliated							24,775,897							24,775,897	12,850,487				14,285,785
000000-00-0	A-A Mortgage Opportunities, LP	WILMINGTON	DE	Capital Distribution	12/30/2015	09/30/2022	4,883,559							4,883,559	5,393,207				(509,648)
000000-00-0	Apollo Hybrid Value Fund, L.P.	WILMINGTON	DE	Capital Distribution	07/05/2018	09/22/2022	946,195							946,195	946,195				
	Adjustment of RGL Migration to Efront				09/30/2022		(16,140,589)							(16,140,589)	(16,140,589)		(16,140,589)	(16,140,589)	
2599999. Joint Venture Interests - Other - Unaffiliated							(10,310,835)							(10,310,835)	(9,801,187)		(16,140,589)	(16,140,589)	(509,648)
878091-BC-0	TEACHERS INSURANCE AND ANNUITY TIAAGL 6.85 12/16/39 6.850% 12/16/39	NEW YORK	NY	Sale	12/31/2017	09/07/2022	3,996,136							3,996,136	4,359,320		363,184	363,184	78,394
2799999. Surplus Debentures, etc - Unaffiliated							3,996,136							3,996,136	4,359,320		363,184	363,184	78,394
4899999. Total - Unaffiliated							20,458,075							20,458,075	7,408,620		(15,777,405)	(15,777,405)	15,851,408
4999999. Total - Affiliated																			
5099999 - Totals							20,458,075							20,458,075	7,408,620		(15,777,405)	(15,777,405)	15,851,408

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
13063D-WJ-0	CALIFORNIA STATE OF MUNI BND 3.500%		09/23/2022	Taxable Exchange		5,193,228	5,191,255	11,962	1.C
13063D-X3-7	CALIFORNIA STATE OF MUNI BND 3.500%		09/23/2022	Taxable Exchange		4,794,464	4,810,000	11,083	1.C FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						9,987,692	10,001,255	23,045	XXX
602245-UM-2	MILWAUKEE CNTY WIS MUNITAX_BND GO 6.84		07/01/2022	Interest Capitalization		2,900	2,900		1.C FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						2,900	2,900		XXX
19648F-VT-8	COLORADO HEALTH FACILITIES AUT MUNITAX		09/08/2022	Taxable Exchange		16,804,813	18,826,413		1.E
3136A8-6Y-1	FNMA_12-105 AGENCY_CMO _12-105 3.500%		09/01/2022	Interest Capitalization		28,650	28,650		1.A
3136A8-F9-6	FANNIE MAE FNMA_12-103 SENIOR AGENCY_CMO		09/01/2022	Interest Capitalization		58,750	58,750		1.A
3136A9-KU-1	FANNIE MAE FNMA_12-114 SENIOR AGENCY_CMO		09/01/2022	Interest Capitalization		57,386	57,386		1.A
3137AS-Z7-2	FEDERAL HOME LOAN BANKS MORTGA SENIOR AG		09/01/2022	Interest Capitalization		12,374	12,374		1.A
3137AU-3Z-0	FREDDIE MAC FHLMC_4101 SENIOR AGENCY_CMO		09/01/2022	Interest Capitalization		54,970	54,970		1.A
0909999999. Subtotal - Bonds - U.S. Special Revenues						17,016,943	19,038,543		XXX
02772A-AA-7	AMERICANNATIONALGROUPINC SENIOR CORP BND		07/07/2022	3RDPARTY		1,501,617	1,510,000	7,216	2.B FE
03465V-AA-1	ANGELOAKMORTGAGETRUSTAOMT_ WHOLE CMO 2-6		09/21/2022	3RDPARTY		9,508,970	10,000,000	32,250	1.A FE
03665T-AG-1	ANTARES CLO ANTR_18-2A MEZZANIN ABS_ABS		05/12/2022	3RDPARTY				2,471	1.F FE
055980-AA-4	BPRTRUSTBPR_22-STAR SENIORCMBS22-STAR144		08/09/2022	3RDPARTY		4,974,040	5,000,000		1.A FE
055980-AC-0	BPRTRUSTBPR_22-STAR SENIORCMBS22-STAR144		08/09/2022	3RDPARTY		8,953,560	9,000,000		1.C FE
08860D-AB-9	BHGSECURITIZATIONTRUSTBHG_2 ABS 2-C-B 14		09/12/2022	3RDPARTY		16,778,240	16,780,000		1.D FE
09261H-AB-3	BLACKSTONE PRIVATE CREDIT FUND SENIOR CO		08/08/2022	Tax Free Exchange		4,941,660	5,000,000	36,458	2.C FE
09261H-AH-0	BLACKSTONE PRIVATE CREDIT FUND SENIOR CO		08/08/2022	Tax Free Exchange		3,297,253	3,300,000	17,880	2.C FE
09261H-AK-3	BLACKSTONE PRIVATE CREDIT FUND SENIORCOR		08/08/2022	Tax Free Exchange		68,421,982	68,600,000	1,028,047	2.C FE
09261H-AR-8	BLACKSTONE PRIVATE CREDIT FUND SENIOR CO		08/08/2022	Tax Free Exchange		5,974,141	6,000,000	20,000	2.C FE
12545A-AX-2	COUNTRYWIDE HOME LOANS CWHL_07 SUPSEN WH		07/01/2022	Interest Capitalization		4	4		1.D FM
126379-AH-9	CREDIT SUISSE MORTGAGE CAPITAL WHOLE_CMO		07/01/2022	Interest Capitalization					1.D FM
126650-DL-1	CVS HEALTH CORP SENIOR CORP BND 4.250%		08/31/2022	3RDPARTY		4,319,200	5,000,000	89,132	2.B FE
14855J-AC-9	CASTLELAKE AIRCRAFT SECURITIZA SUB ABS_A		08/15/2022	Interest Capitalization		113	113		2.C FE
161631-AX-4	CHASE MORTGAGE FINANCE CORPORA SUPSEN WH		09/01/2022	Interest Capitalization					1.D FM
19688M-AA-8	COLTMORTGAGELOANTRUSTCOLT_ WHOLE CMO 2-8		09/28/2022	3RDPARTY		19,999,700	20,000,000	118,562	1.A FE
219350-BQ-7	CORNING INC SENIOR CORP BND 5.450% 11/		09/14/2022	3RDPARTY		4,953,740	5,500,000	100,749	2.A FE
26499A-EE-6	DUKE REALTY PARTNERSHIP LTD SENIOR CORP		09/14/2022	Tax Free Exchange		744,783	750,000	14,917	1.G
276480-AB-6	EASTERN GAS TRANSMISSION AND S SENIOR CO		08/24/2022	Tax Free Exchange		12,111,707	11,000,000	125,125	1.G FE
28165A-AA-7	EDVESTINUPRIVATEEDUCATIONLO ABS_22-A-A		09/19/2022	3RDPARTY		10,864,350	11,140,000		1.A FE
31738K-AB-5	FINANCE OF AMERICA STRUCTURED WHOLE_CMO		09/25/2022	Interest Capitalization		12,011	12,011		1.D PL
41161U-AE-2	HARBORVIEW MORTGAGE LOAN TRUST SUPSEN WH		09/01/2022	Interest Capitalization					1.D FM
42225U-AM-6	HEALTHCARE REALTY HOLDINGS LP SENIOR COR		07/25/2022	Tax Free Exchange		48,383	50,000	370	2.B FE
449652-AA-4	ILPTCOMMERCIALMORTGAGEPASS- SENIOR CMBS		09/08/2022	3RDPARTY		11,501,004	11,530,000		1.A FE
449652-AG-1	ILPTCOMMERCIALMORTGAGEPASS- SENIOR CMBS		09/08/2022	3RDPARTY		8,977,258	9,000,000		2.C FE
458140-CC-2	INTEL CORPORATION SENIOR CORP BND 5.05		08/02/2022	3RDPARTY		7,120,684	7,102,000		1.E FE
465979-AA-0	JPMORGANCHASECOMMERCIALMOR SENIOR CMBS -		09/16/2022	3RDPARTY		3,391,500	3,400,000		1.A FE
46628Y-BF-6	JP MORGAN MORTGAGE TRUST JPMMT SENIOR WH		09/01/2022	Interest Capitalization					1.D FM
46817M-AN-7	JACKSON FINANCIAL INC SENIOR CORP BND		09/22/2022	Tax Free Exchange		19,799,359	20,000,000	264,444	2.B FE
501555-AM-2	KYNDRYL HOLDINGS INC SENIOR CORP BND 4		09/19/2022	Tax Free Exchange		12,014,002	12,000,000	221,400	2.B
548661-EN-3	LOWES COMPANIES INC SENIOR CORP BND 5.		09/06/2022	3RDPARTY		2,977,320	3,000,000		2.A FE
55286E-AA-6	BAIN CAPITAL CREDIT CLO BCC_22 ABS QM3-A		09/16/2022	3RDPARTY		21,382,879	21,500,000	69,857	1.A FE
67021C-AT-4	NSTAR ELECTRIC CO SENIOR CORP BND 4.95		09/12/2022	3RDPARTY		7,005,390	7,000,000		1.E FE
67117Y-AA-2	OBXTRUSTOBX_22-NQM8 WHOLE CMO MB-A1 144A		09/26/2022	3RDPARTY		17,864,951	18,000,000	82,350	1.A FE
69346Y-AP-8	PK AIRFINANCE PAF_20 ABS_ABS _20 3.000		07/13/2022	3RDPARTY		1,260,472	1,260,472		2.A FE
69346Y-AQ-6	PK AIRFINANCE PAF_20 ABS_ABS _20 3.750		07/13/2022	3RDPARTY		1,099,611	1,099,611		2.C FE
69346Y-AR-4	PK AIRFINANCE PAF_20 ABS_ABS _20 7.000		07/13/2022	3RDPARTY		110,441	110,441		4.C FE
69346Y-AU-7	PK AIRFINANCE PAF_20 ABS_ABS _20 5.000		07/13/2022	3RDPARTY		648,243	648,243		3.C FE
761120-AE-4	RESIDENTIAL ASSET SECURITIZATI SUPSEN WH		07/01/2022	Interest Capitalization					1.D FM
81618T-AC-4	OFFICE PROPERTIES INCOME TRUST SENIOR CO		08/11/2022	3RDPARTY		936,390	1,000,000	1,750	2.C FE
87162W-AD-2	TD SYNNEX CORP SENIOR CORP BND 1.250%		07/14/2022	Tax Free Exchange		3,273,748	3,300,000	18,563	2.C FE
87162W-AK-6	TD SYNNEX CORP SENIOR CORP BND 2.650%		07/14/2022	Tax Free Exchange		48,546	50,000	574	2.C FE
917435-AB-5	UTAH HSG CORP MILITARY HSG MUNITAX_BND R		06/30/2022	Interest Capitalization		73,077	73,077		1.E FE
92257P-AA-9	VELOCITYCOMMERCIALCAPITALLO SENIOR CMBS		09/30/2022	3RDPARTY		14,999,679	15,000,000	103,950	1.A

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
931427-AT-5	WALGREENS BOOTS ALLIANCE INC SENIOR CORP		08/31/2022	3RDPARTY		3,967,750	5,000,000	78,014	2.B FE
BANOVU-VQ-0	TIDEWATER AUTO RECEIVABLES TRU ABS_ABS _		09/22/2022	3RDPARTY		545,193	545,193		1.G Z
BANOVU-VR-8	TIDEWATER AUTO RECEIVABLES TRU ABS_ABS _		09/22/2022	3RDPARTY		105,521	105,521		2.C Z
BANOVU-VS-6	TIDEWATER AUTO RECEIVABLES TRU ABS_ABS _		09/22/2022	3RDPARTY		52,760	52,760		3.C Z
BMS1N7-7M-3	DUKE REALTY PARTNERSHIP LTD SENIOR CORP		09/14/2022	Tax Free Exchange		50,812	50,000	140	2.A
12532H-AF-1	CGI INC SENIOR CORP BND 2.300% 09/14/3	A	06/09/2022	Tax Free Exchange		8,158			2.A FE
775109-CD-1	ROGERS COMMUNICATIONS INC CORP BND 144A	A	08/24/2022	DIRECT			8,850,000		2.A
06675D-CD-2	BANQUE FEDERATIVE DU CREDIT MU SRP CORP	D	07/06/2022	3RDPARTY		3,000,000	3,000,000		1.D FE
12560E-AU-0	CIFC_20-3A ABS -3A-DR 144A 5.810% 10/2	D	08/01/2022	3RDPARTY		1,501,200	1,600,000	3,615	2.C FE
12571K-AC-3	CIFCFUNDINGLTDCIFC_22-3A ABS22-3144A 3	C	07/15/2020	3RDPARTY		706,875	750,000	4,251	1.C FE
14318L-AG-6	CARLYLEGLOBALMARKETSTRATEGI ABS 22-5-D 1	D	08/05/2022	3RDPARTY		2,472,500	2,500,000		2.C FE
225401-AY-4	CREDIT SUISSE GROUP AG SENIOR CORP BND 1	D	08/08/2022	3RDPARTY		3,000,000	3,000,000		2.B FE
38136R-AN-7	GOLDENTREELOANMANAGEMENTUS ABS _14-D 144	D	06/14/2022	3RDPARTY		2,000,000	2,000,000		2.C FE
40428D-DM-8	HSBC HOLDINGS PLC SUB CORP BND 6.500%	D	08/29/2022	Tax Free Exchange		24,569,801	25,000,000	4,514	2.B FE
43133J-AA-6	HITR_19-2A ABS -2A-A1 144A 4.744% 05/2	D	08/22/2022	Interest Capitalization					1.C FE
46590X-AC-0	JBS USA LUX SA SENIOR CORP BND 144A 3.	D	08/03/2022	DIRECT			50,000		2.C
67098W-AU-5	OAK HILL CREDIT PARTNERS OAKC ABS _7R-DR	D	07/12/2022	3RDPARTY		1,023,720	1,140,000	10,747	2.C FE
86217R-AJ-7	STORMKINGPARKCLOLTDSTKPK_ ABS STKPK_ 8	C	08/12/2022	3RDPARTY		1,600,000	1,600,000		2.C FE
BANOLK-TW-3	FINANCIAL CREDIT INVESTMENT II ABS_ABS	C	02/28/2022	Interest Capitalization		(1,374,593)	(1,374,593)		1.D Z
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						355,119,705	367,584,853	2,457,346	XXX
46500Q-AA-8	ISQ GLOBAL INFRASTRUCTURE CRED SENIOR RE		08/01/2022	3RDPARTY		37,075,213	37,075,213		2.C FE
46500Q-AA-8	ISQ GLOBAL INFRASTRUCTURE CRED SENIOR RE		09/30/2022	LCGERTHTI1		40,044,222	40,044,222	725,245	2.C FE
46500Q-AB-6	ISQ GLOBAL INFRASTRUCTURE CRED SENIOR RE		08/01/2022	3RDPARTY		3,448,092	3,448,092		3.B FE
46500Q-AB-6	ISQ GLOBAL INFRASTRUCTURE CRED SENIOR RE		09/30/2022	LCGERTHTI1		10,437,766	10,437,766	233,609	3.B FE
59*666-Y9-9	225 NORTHPORT HOTEL TERM LOAN 5.660%		07/27/2022	3RDPARTY		516,695	516,695		1.F FE
BMS125-5P-5	RFSASSETSECURITIZATIONIII SECURED REVOLV		09/21/2022	3RDPARTY		5,741,800	5,741,800		1.F FE
BMS125-6X-7	RFSASSETSECURITIZATIONIII SUB REVOLVE LO		09/21/2022	3RDPARTY		642,735	642,735		2.B FE
BRW0F1-ZT-5	ARM FUNDING 2019-1 LLC CLASS-A SECURED T		08/25/2022	3RDPARTY		10,421,778	10,421,778		1.F FE
P3769#-AA-2	FIDEICOMISO UNION VIAL RIO PAM SECURED T		09/28/2022	3RDPARTY		938,570	938,570		3.B
BL3605-93-0	ADANI HYBRID ENERGY JAISALMER SECURED TE	D	08/12/2022	3RDPARTY		93,753	93,753		3.A FE
BL3605-94-8	ADANI HYBRID ENERGY JAISALMER SECURED TE	D	08/12/2022	3RDPARTY		114,333	114,333		3.A FE
BL3605-96-3	ADANI HYBRID ENERGY JAISALMER SECURED TE	D	09/07/2022	3RDPARTY		587,020	587,020		3.A FE
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						110,061,977	110,061,977	958,854	XXX
2509999997. Total - Bonds - Part 3						492,189,217	506,689,528	3,439,245	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						492,189,217	506,689,528	3,439,245	XXX
4509999997. Total - Preferred Stocks - Part 3							XXX		XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks							XXX		XXX
02567@-11-7	American Equity Inv Life Ins Co of Vermont		09/30/2022	DIRECT		4,000,000			
26968*-10-5	Eagle Life Insurance Company		09/30/2022	DIRECT		256,725			
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						4,256,725	XXX		XXX
5989999997. Total - Common Stocks - Part 3						4,256,725	XXX		XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						4,256,725	XXX		XXX
5999999999. Total - Preferred and Common Stocks						4,256,725	XXX		XXX
6009999999 - Totals						496,445,942	XXX	3,439,245	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		09/01/2022	PAYDOWN		948,031	948,031	965,511	957,053		(9,021)		(9,021)		948,031				19,091	09/15/2041	1.A
38376R-MF-0	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG		09/01/2022	PAYDOWN				113,569	84,677		(84,677)		(84,677)						11,731	11/20/2065	1.A
38376R-RV-0	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG		09/01/2022	PAYDOWN				140,544	106,916		(106,916)		(106,916)						17,243	03/20/2066	1.A
912828-YF-1	UNITED STATES TREASURY SENIOR GOVT_BND		09/15/2022	MATURITY		5,000,000	5,000,000	4,981,781	4,995,410		4,590		4,590		5,000,000				75,000	09/15/2022	1.A
0109999999. Subtotal - Bonds - U.S. Governments						5,948,031	5,948,031	6,201,405	6,144,056		(196,024)		(196,024)		5,948,031				123,065	XXX	XXX
65334H-AA-0	CNOOC PETROLEUM NORTH AMERICA SENIOR COR	A	08/19/2022	3RDPARTY		3,701,580	3,000,000	2,743,980	2,830,690		3,822		3,822		2,834,512		867,068	867,068	103,688	03/15/2032	1.E FE
65334H-AG-7	CNOOC PETROLEUM NORTH AMERICA SENIOR COR	A	08/19/2022	3RDPARTY		5,423,300	5,000,000	5,039,150	5,028,385		(399)		(399)		5,027,986		395,314	395,314	247,111	05/15/2037	1.E FE
4581X0-CE-6	INTER-AMERICAN DEVELOPMENT BAN SENIOR CO	D	09/26/2022	3RDPARTY		2,590,673	2,550,000	2,525,597	2,529,489		253		253		2,529,742		60,931	60,931	75,615	01/24/2044	1.A FE
71647N-AV-1	PETROBRAS GLOBAL FINANCE BV SENIOR CORP_	D	08/15/2022	3RDPARTY		10,917,188	10,625,000	10,217,267	10,408,834		41,023		41,023		10,449,857		467,331	467,331	594,298	01/27/2025	3.C FE
75405U-AA-4	RAS LAFFAN LIQUEFIED NATURAL G SECURED C	D	09/30/2022	REDEMPTION 100.0000		161,700	161,700	138,658	154,435		7,265		7,265		161,700				9,440	09/30/2027	1.E FE
75405U-AD-8	RAS LAFFAN LIQUEFIED NATURAL G SECURED C	D	09/30/2022	REDEMPTION 100.0000		1,623,975	1,623,975	1,680,117	1,643,909		(19,934)		(19,934)		1,623,975				102,830	09/30/2027	1.E FE
82937W-AE-5	SINOPEC GROUP OVERSEAS DEVELOP SENIOR CO	D	08/19/2022	3RDPARTY		5,051,350	5,000,000	4,988,350	4,997,277		462		462		4,997,739		53,611	53,611	80,816	04/10/2024	1.E FE
856899-AB-5	STATE GRID OVERSEAS INVESTMENT SENIOR CO	D	08/19/2022	3RDPARTY		6,992,300	7,000,000	6,928,740	6,991,042		2,813		2,813		6,993,855		(1,555)	(1,555)	164,670	05/22/2023	1.E FE
91087B-AA-8	MEXICO UNITED MEXICAN STATES SENIOR COR	D	09/22/2022	CALL 100.0000		25,000,000	25,000,000	25,106,000	25,037,578		(8,488)		(8,488)		25,029,091		(29,091)	(29,091)	1,030,000	01/30/2025	2.B FE
0309999999. Subtotal - Bonds - All Other Governments						61,462,066	59,960,675	59,367,859	59,621,639		26,817		26,817		59,648,457		1,813,609	1,813,609	2,408,468	XXX	XXX
13063B-M3-3	CALIFORNIA STATE OF MUNI_BND GO 3.500		09/23/2022	VARIOUS		9,989,347	10,000,000	10,000,000	10,000,000						10,000,000		(10,653)	(10,653)	356,514	09/01/2031	1.C FE
57582R-YN-0	MASSACHUSETTS COMMONWEALTH OF MUNITAX_B		09/01/2022	REDEMPTION 100.0000		161,608	161,608	161,608	161,608						161,608				4,304	09/01/2039	1.B FE
93974C-8K-9	WASHINGTON STATE OF MUNI_BND GO 3.000		07/26/2022	3RDPARTY		2,843,445	2,850,000	2,586,803	2,695,700		3,929		3,929		2,699,629		143,816	143,816	49,163	07/01/2031	1.B FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						12,994,400	13,011,608	12,748,411	12,857,308		3,929		3,929		12,861,237		133,163	133,163	409,981	XXX	XXX
567288-RT-4	MARICOPA CNTY ARIZ UNI SCH DIS MUNITAX_B		07/01/2022	VARIOUS																07/01/2028	1.C FE
596782-TM-4	MIDDLETON CITY WIS SENIOR MUNITAX_BND GO		09/01/2022	CALL 100.0000		345,000	345,000	345,000	345,000						345,000				11,385	09/01/2028	1.B FE
596782-TP-7	MIDDLETON CITY WIS SENIOR MUNITAX_BND GO		09/01/2022	CALL 100.0000		370,000	370,000	370,000	370,000						370,000				13,320	09/01/2030	1.B FE
602245-UM-2	MILWAUKEE CNTY WIS MUNITAX_BND GO 6.84		07/01/2022	REDEMPTION 100.0000		(132,819)	(132,819)	(135,196)	(133,784)		965		965		(132,819)					12/01/2028	1.C FE
771420-AM-8	ROCHESTER IND CMNTY SCH CORP MUNITAX_BND		07/01/2022	REDEMPTION 100.0000		555,000	555,000	560,850	555,294		(294)		(294)		555,000				28,444	07/01/2022	1.B FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						1,137,181	1,137,181	1,140,654	1,136,510		671		671		1,137,181				53,149	XXX	XXX
01030L-BS-3	ALABAMA INCENTIVES FING AUTH MUNITAX_BND		09/01/2022	VARIOUS		425,000	425,000	426,789	425,619		(72)		(72)		425,547		(547)	(547)	23,866	09/01/2029	1.F FE
01030L-BS-3	ALABAMA INCENTIVES FING AUTH MUNITAX_BND		09/01/2022	VARIOUS																09/01/2029	1.F FE
140542-CG-4	CAPITAL TRUST AGENCY FLA MF SENIOR MUNIT		09/08/2022	TAXABLE EXCHANGE		1,900,388	1,975,000	1,585,947	1,585,947		(3,478)		(3,478)		1,582,469		317,919	317,919		07/01/2023	6. FE
140542-CL-3	CAPITAL TRUST AGENCY FLA MF SENIOR MUNIT		09/08/2022	TAXABLE EXCHANGE		3,254,334	3,370,000	2,700,213	2,700,213						2,700,213		554,122	554,122		07/01/2023	6. FE
140542-CQ-2	CAPITAL TRUST AGENCY FLA MF SENIOR MUNIT		09/08/2022	TAXABLE EXCHANGE		1,809,000	2,010,000	1,610,513	1,610,513						1,610,513		198,488	198,488		07/01/2025	6. FE
140542-CW-9	CAPITAL TRUST AGENCY FLA MF SENIOR MUNIT		09/08/2022	TAXABLE EXCHANGE		6,151,634	6,325,000	5,067,906	5,067,906						5,067,906		1,083,728	1,083,728		07/01/2028	6. FE
140542-CX-7	CAPITAL TRUST AGENCY FLA MF SENIOR MUNIT		09/08/2022	TAXABLE EXCHANGE		3,689,456	3,780,000	3,028,725	3,028,725						3,028,725		660,731	660,731		07/01/2030	6. FE
31339W-LL-8	FREDDIE MAC FHR_2419 SENIOR AGENCY_CMO _		09/01/2022	PAYDOWN		29,601	29,601	29,601	29,601						29,601				1,441	02/15/2032	1.A
3136A7-6E-7	FANNIE MAE FNMA_12-101 SENIOR AGENCY_CMO		09/01/2022	PAYDOWN		117,817	117,817	117,707	117,576		241		241		117,817				2,730	09/25/2042	1.A
3136AC-GN-5	FANNIEMAE-ACES FNMA_13-M3 AGCYSEN SENIOR		09/01/2022	PAYDOWN		127,218	127,217	126,621	126,713		505		505		127,218				2,897	01/25/2033	1.A
3136AF-5A-8	FANNIE MAE FNMA_13-84 SENIOR AGENCY_CMO		09/01/2022	PAYDOWN		1,234,920	1,234,920	1,151,563	1,187,822		47,097		47,097		1,234,920				24,195	08/25/2033	1.A
3137A6-TC-6	FREDDIE MAC FHLMC_3812 SENIOR AGENCY_CMO		09/01/2022	PAYDOWN		2,656,939	2,656,939	2,291,195	2,558,689		98,250		98,250		2,656,939				70,581	12/15/2030	1.A
3137A7-FL-9	FREDDIE MAC FHLMC_3804 SENIOR AGENCY_CMO		09/01/2022	PAYDOWN		1,854,113	1,854,113	1,463,590	1,746,615		107,498		107,498		1,854,113				42,858	02/15/2031	1.A
31381R-4H-4	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		09/01/2022	PAYDOWN		9,043	9,043	9,416	9,178		(135)		(135)		9,043				325	08/01/2041	1.A
31381R-G5-7	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		09/01/2022	PAYDOWN		18,662	18,662	19,046	18,777		(116)		(116)		18,662				680	07/01/2041	1.A
31381S-PX-4	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		09/01/2022	PAYDOWN		44,991	44,991	46,341	45,469		(478)		(478)		44,991				1,365	10/01/2041	1.A
31381T-7A-2	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		09/01/2022	PAYDOWN		5,240	5,240	5,487	5,416		(177)		(177)		5,240				155	03/01/2042	1.A
31381T-WA-4	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		09/01/2022	PAYDOWN		7,769	7,769	8,230	7,956		(188)		(188)		7,769				250	03/01/2042	1.A
31381V-BT-1	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		09/01/2022	PAYDOWN		40,468	40,468	41,378	40,824		(356)		(356)		40,468				1,081	07/01/2042	1.A
31381V-J7-1	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		09/01/2022	PAYDOWN		15,981	15,981	16,435	16,160		(179)		(179)		15,981				434	07/01/2042	1.A
3138L0-VV-0	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		09/01/2022	PAYDOWN		7,690	7,690	7,931	7,793		(103)		(103)		7,690				205	09/01/2042	1.A
3138L2-3B-1	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		09/01/2022	PAYDOWN		15,108	15,108	15,712	15,391		(283)		(283)		15,108				397	03/01/2043	1.A
3138L2-GN-1	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		09/01/2022	PAYDOWN		8,232	8,232	7,779	7,946		286		286		8,232				193	01/01/2031	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
3138L2-GP-6	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		09/01/2022	PAYDOWN		8,248	8,248	7,794	7,962		286		286		8,248				194	01/01/2031	1.A
3138L2-NT-0	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		09/01/2022	PAYDOWN		15,897	15,897	16,423	16,137		(240)		(240)		15,897				411	02/01/2043	1.A
3138L2-YY-7	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		09/01/2022	PAYDOWN		25,813	25,813	25,797	25,776		37		37		25,813				601	03/01/2043	1.A
3138L2-ZY-6	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		09/01/2022	PAYDOWN		21,889	21,889	22,484	22,163		(274)		(274)		21,889				550	03/01/2038	1.A
3138L3-4D-4	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		09/01/2022	PAYDOWN		26,005	26,005	25,985	25,975		30		30		26,005				605	06/01/2043	1.A
3138L3-6E-0	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		09/01/2022	PAYDOWN		5,925	5,925	6,160	6,049		(124)		(124)		5,925				163	05/01/2043	1.A
3138L3-AH-8	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		09/01/2022	PAYDOWN		9,892	9,892	10,347	10,106		(214)		(214)		9,892				265	03/01/2043	1.A
3138L3-AQ-8	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		09/01/2022	PAYDOWN		18,884	18,884	19,386	19,113		(228)		(228)		18,884				474	03/01/2043	1.A
3138L3-AZ-8	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		09/01/2022	PAYDOWN		27,861	27,861	28,557	28,175		(315)		(315)		27,861				692	03/01/2043	1.A
3138L3-CW-3	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		09/01/2022	PAYDOWN		19,492	19,492	20,174	19,809		(317)		(317)		19,492				501	03/01/2043	1.A
3138L3-H7-3	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		09/01/2022	PAYDOWN		6,921	6,921	7,195	7,050		(129)		(129)		6,921				185	04/01/2043	1.A
3138L3-PC-3	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		09/01/2022	PAYDOWN		12,382	12,382	12,781	12,569		(187)		(187)		12,382				314	05/01/2043	1.A
3138L3-Q4-0	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		09/01/2022	PAYDOWN		7,834	7,834	8,145	7,984		(149)		(149)		7,834				211	05/01/2043	1.A
3138L3-QY-4	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		09/01/2022	PAYDOWN		6,449	6,449	6,705	6,570		(121)		(121)		6,449				174	04/01/2043	1.A
3138L4-AK-9	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		09/01/2022	PAYDOWN		7,229	7,229	7,516	7,367		(138)		(138)		7,229				192	06/01/2043	1.A
3138L4-AW-3	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		09/01/2022	PAYDOWN		26,978	26,978	27,641	27,287		(309)		(309)		26,978				671	06/01/2043	1.A
3138L4-DY-6	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		09/01/2022	PAYDOWN		9,103	9,103	9,450	9,272		(169)		(169)		9,103				240	07/01/2043	1.A
3138L4-NZ-2	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		09/01/2022	PAYDOWN		31,394	31,394	31,885	31,605		(211)		(211)		31,394				869	08/01/2028	1.A
3138L4-TR-4	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		09/01/2022	PAYDOWN		14,219	14,219	14,641	14,490		(271)		(271)		14,219				420	08/01/2033	1.A
3138L4-V5-9	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		09/01/2022	PAYDOWN		72,372	72,372	74,159	73,249		(876)		(876)		72,372				2,165	08/01/2038	1.A
3138L4-ZP-1	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		09/01/2022	PAYDOWN		13,796	13,796	14,343	14,073		(277)		(277)		13,796				434	09/01/2033	1.A
3138L5-SM-3	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		09/01/2022	PAYDOWN		111,496	111,496	111,914	111,604		(108)		(108)		111,496				3,220	01/01/2034	1.A
3138L5-YU-8	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		09/01/2022	PAYDOWN		112,874	112,874	113,103	112,869		5		5		112,874				3,184	07/01/2029	1.A
3138L9-7L-0	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		09/01/2022	PAYDOWN		34,808	34,808	33,883	34,745		63		63		34,808				742	06/01/2035	1.A
3138L9-EG-3	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		09/01/2022	PAYDOWN		87,626	87,626	87,900	87,608		18		18		87,626				1,788	04/01/2030	1.A
3138LC-3G-8	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		09/01/2022	PAYDOWN		10,291	10,291	10,286	10,271		20		20		10,291				251	01/01/2033	1.A
3138LC-PW-9	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		09/01/2022	PAYDOWN		53,645	53,645	54,215	53,927		(282)		(282)		53,645				1,342	12/01/2035	1.A
3138LC-TZ-8	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		09/01/2022	PAYDOWN		8,936	8,936	8,974	8,947		(12)		(12)		8,936				217	12/01/2033	1.A
3138LC-UX-1	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		09/01/2022	PAYDOWN		119,623	119,623	121,305	120,680		(1,056)		(1,056)		119,623				3,085	01/01/2036	1.A
3138LC-UZ-6	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		09/01/2022	PAYDOWN		38,174	38,174	38,854	38,620		(445)		(445)		38,174				992	01/01/2036	1.A
3138LC-WA-9	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		09/01/2022	PAYDOWN		56,382	56,382	56,593	56,438		(56)		(56)		56,382				1,366	01/01/2034	1.A
3138LC-Z7-3	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		09/01/2022	PAYDOWN		15,537	15,537	16,056	15,904		(367)		(367)		15,537				410	01/01/2036	1.A
3138LE-XC-0	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		09/01/2022	PAYDOWN		4,644	4,644	4,809	4,753		(110)		(110)		4,644				105	08/01/2046	1.A
3138LE-ZQ-7	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		09/01/2022	PAYDOWN		5,554	5,554	5,757	5,689		(135)		(135)		5,554				127	08/01/2046	1.A
3138LG-PC-4	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		09/01/2022	PAYDOWN		3,710	3,710	3,845	3,806		(96)		(96)		3,710				97	01/01/2047	1.A
3138LH-A2-0	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		09/01/2022	PAYDOWN		6,398	6,398	6,649	6,573		(176)		(176)		6,398				169	01/01/2047	1.A
3138NJ-BD-9	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		09/01/2022	PAYDOWN		45,193	45,193	40,561	42,018		3,175		3,175		45,193				1,002	12/01/2032	1.A
31393E-TS-8	FANNIE MAE FNMA_03-90 SENIOR AGENCY_CMO		09/01/2022	PAYDOWN		496,586	496,586	488,598	492,842		3,745		3,745		496,586				18,315	09/25/2033	1.A
31397Q-YH-5	FANNIE MAE FNMA_11-17 SENIOR AGENCY_CMO		09/01/2022	PAYDOWN		1,017,530	1,017,530	786,678	941,605		75,925		75,925		1,017,530				23,743	03/25/2031	1.A
31398N-5W-0	FANNIE MAE FNMA_10-133 SENIOR AGENCY_CMO		09/01/2022	PAYDOWN		73,736	73,736	65,118	70,659		3,077		3,077		73,736				1,984	11/25/2040	1.A
31398S-4P-5	FANNIE MAE FNMA_10-156 SENIOR AGENCY_CMO		09/01/2022	PAYDOWN		41,878	41,878	38,095	40,396		1,482		1,482		41,878				1,108	12/25/2040	1.A
31398S-6F-5	FANNIE MAE FNMA_10-148 SENIOR AGENCY_CMO		09/01/2022	PAYDOWN		587,935	587,935	540,900	552,352		35,583		35,583		587,935				16,896	01/25/2041	1.A
31398S-6M-0	FANNIE MAE FNMA_10-148 SENIOR AGENCY_CMO		09/01/2022	PAYDOWN		609,214	609,214	557,811	584,363		24,851		24,851		609,214				17,392	01/25/2041	1.A
31398S-GH-0	FANNIE MAE FNMA_10-129 AGENCY_CMO _10-12		09/01/2022	PAYDOWN		19,864	19,864	17,634	19,054		810		810		19,864				531	11/25/2040	1.A
31398S-SD-6	FANNIE MAE FNMA_10-136 AGENCY_CMO _10-13		09/01/2022	PAYDOWN		566,640	566,640	500,802	543,425		23,216		23,216		566,640				15,121	12/25/2040	1.A
31398S-SF-1	FANNIE MAE FNMA_10-136 SENIOR AGENCY_CMO		09/01/2022	PAYDOWN		414,587	414,587	366,783	397,683		16,904		16,904		414,587				9,781	12/25/2040	1.A
31398S-UD-3	FANNIE MAE FNR_10-138 SENIOR AGENCY_CMO		09/01/2022	PAYDOWN		68,566	68,566	60,774	65,684		2,882		2,882		68,566				1,828	12/25/2040	1.A
31398S-YU-1	FANNIE MAE FNMA_10-141 SENIOR AGENCY_CMO		09/01/2022	PAYDOWN		464,155	464,155	411,467	445,273		18,882		18,882		464,155				10,933	12/25/2040	1.A
386289-JG-8	GRAND RAPIDS MICH MUNI_BND REV 4.000%		07/26/2022	3RDPARTY		100,964	100,000	108,042	100,668		(262)		(262)		100,406		558	558	2,300	01/01/2029	1.C FE
386289-JH-6	GRAND RAPIDS MICH MUNI_BND REV 4.000%		07/26/2022	3RDPARTY		151,478	150,000	161,414	150,950		(373)		(373)		150,577		900	900	3,450	01/01/2030	1.C FE
386289-JJ-2	GRAND RAPIDS MICH MUNI_BND REV 4.000%		07/26/2022	3RDPARTY		151,478	150,000	160,769	150,898		(353)		(353)		150,546		932	932	3,450	01/01/2031	1.C FE
454624-U5-4	INDIANA BOND BANK MUNITAX_BND REV 5.49		07/15/2022	CALL 100.0000		180,000	180,000	184,045	180,325		(6)		(6)		180,319		(319)	(319)	9,882	01/15/2024	1.B FE
454624-U5-4	INDIANA BOND BANK MUNITAX_BND REV 5.49		07/15/2022	REDEMPTION 100.0000																01/15/2024	1.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
558614-GP-2	MADISON WIS MUNI_BND REV 4.000% 01/01/		07/26/2022	3RDPARTY		157,449	150,000	158,844	153,947		(280)		(280)		153,667		3,782	3,782	3,450	01/01/2030	1.C FE
57419R-D7-7	MARYLAND ST CMNTY DEV ADMIN MUNITAX_BND		07/05/2022	VARIOUS		150,000	150,000	148,141	148,453		44		44		148,497		1,503	1,503	4,130	03/01/2039	1.C FE
57563R-PQ-6	MASS ED FIN AUTH ED LOAN 2018 SENIOR MUN		07/01/2022	CALL 100.0000		1,555,000	1,555,000	1,555,000	1,555,000						1,555,000				68,544	07/01/2034	1.C FE
597495-BV-1	MIDLAND CNTY TX FRESH WTR SPLY MUNITAX_B		09/08/2022	CALL 101.4424		8,115,394	8,000,000	8,018,090	8,014,674		(1,335)		(1,335)		8,013,339		(13,339)	(13,339)	375,045	09/15/2040	1.D FE
60416S-PY-0	MINNESOTA ST HSG FIN AGY SENIOR MUNITAX_		08/01/2022	CALL 100.0000		10,000	10,000	10,000	10,000						10,000				396	07/01/2031	1.B FE
60416S-PZ-7	MINNESOTA ST HSG FIN AGY SENIOR MUNITAX_		09/01/2022	CALL 100.0000		15,000	15,000	15,000	15,000						15,000				683	07/01/2037	1.B FE
60416S-W2-2	MINNESOTA ST HSG FIN AGY MUNITAX_BND REV		09/01/2022	CALL 100.0000		115,000	115,000	115,000	115,000						115,000				3,474	07/01/2034	1.B FE
60416S-W3-0	MINNESOTA ST HSG FIN AGY MUNITAX_BND REV		09/01/2022	CALL 100.0000		145,000	145,000	145,000	145,000						145,000				4,786	01/01/2040	1.B FE
64469D-B4-2	NEW HAMPSHIRE ST HSG FIN AUTH MUNITAX_BN		08/01/2022	CALL 100.0000		10,000	10,000	10,000	10,000						10,000				391	07/01/2028	1.B FE
64469D-B5-9	NEW HAMPSHIRE ST HSG FIN AUTH MUNITAX_BN		08/01/2022	CALL 100.0000		40,000	40,000	40,000	40,000						40,000				951	01/01/2034	1.B FE
64469D-E7-2	NEW HAMPSHIRE ST HSG FIN AUTH MUNITAX_BN		09/01/2022	CALL 100.0000		45,000	45,000	45,000	37,340		7,660		7,660		45,000				1,727	01/01/2033	1.B FE
677555-YE-8	OHIO STATE OF MUNITAX_BND REV 8.000%		09/01/2022	VARIOUS		100,000	100,000	100,000	100,000						100,000				5,800	03/01/2029	1.B FE
677555-YE-8	OHIO STATE OF MUNITAX_BND REV 8.000%		09/01/2022	VARIOUS																03/01/2029	1.B FE
720653-LE-2	PIERCE CNTY WASH SENIOR MUNI_BND REV 3		08/01/2022	CALL 100.0000		7,765,000	7,765,000	7,765,000	7,765,000						7,765,000				271,775	08/01/2033	1.C FE
765433-KP-1	RICHMOND VA CITY OF MUNI_BND REV 4.00		07/26/2022	3RDPARTY		670,794	650,000	668,486	658,324		(579)		(579)		657,745		13,048	13,048	13,939	01/15/2036	1.C FE
765433-KQ-9	RICHMOND VA CITY OF MUNI_BND REV 4.00		07/26/2022	3RDPARTY		1,340,144	1,300,000	1,333,917	1,315,282		(1,062)		(1,062)		1,314,220		25,924	25,924	27,878	01/15/2037	1.C FE
796311-CX-4	SAN ANTONIO TX SENIOR MUNI_BND REV 4.0		07/26/2022	3RDPARTY		201,832	200,000	216,728	201,539		(539)		(539)		201,000		832	832	3,933	02/01/2029	1.B FE
797669-UP-1	SAN FRANCISCO CALIF BAY AREA R MUNITAX_B		07/01/2022	CALL 100.0000		3,815,000	3,815,000	3,815,000	3,815,000						3,815,000				155,919	07/01/2032	1.C FE
857536-QC-3	STATE UNIV IOWA MUNITAX_BND REV 3.700%		07/26/2022	3RDPARTY		1,852,635	1,890,000	1,890,000	1,890,000						1,890,000		(37,365)	(37,365)	40,210	07/01/2031	1.D FE
875124-DQ-9	TAMPA BAY WTR FLA MUNI_BND REV 3.500%		07/26/2022	3RDPARTY		805,184	800,000	815,688	802,469		(464)		(464)		802,005		3,179	3,179	9,100	10/01/2033	1.B FE
91335V-KK-1	UNIVERSITY OF PITTSBURGH SENIOR MUNITAX_		07/26/2022	3RDPARTY		4,905,050	5,000,000	5,000,000	5,000,000						5,000,000		(94,950)	(94,950)	66,426	09/15/2030	1.B FE
914641-7N-9	UNIVERSITY NEB SENIOR MUNI_BND REV 3.0		07/26/2022	3RDPARTY		518,070	500,000	501,270	500,953		(16)		(16)		500,936		17,134	17,134	8,625	07/01/2035	1.C FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						61,803,241	62,377,956	57,705,491	58,497,240		454,346		454,346		58,951,587		2,736,260	2,736,260	1,405,977	XXX	XXX
00003#-AB-9	A&E TELEVISION NETWORKS LLC CORP_BND 3		08/22/2022	MATURITY		2,000,000	2,000,000	1,997,540	1,999,746		254		254		2,000,000				72,600	08/22/2022	1.G
00164T-AA-6	AMC EAST COMMUNITIES LLC SENIOR MUNITAX_		07/15/2022	REDEMPTION 100.0000		373,069	373,069	390,454	378,986		(5,917)		(5,917)		373,069				21,414	01/15/2028	1.F FE
00195#-AA-9	AMAZON.COM INC CORP_BND 3.570% 10/31/4		09/30/2022	REDEMPTION 100.0000		142,504	142,504	142,504	142,504						142,504				3,392	10/31/2040	1.E
00206R-GN-6	AT&T INC SENIOR CORP_BND 6.550% 01/15/		09/13/2022	3RDPARTY		14,611,892	13,880,000	14,185,799	14,100,257		(22,056)		(22,056)		14,078,201		533,691	533,691	1,060,663	01/15/2028	2.B FE
00206R-GX-4	AT&T INC SENIOR CORP_BND 6.550% 06/15/		08/16/2022	3RDPARTY		9,639,170	8,500,000	9,755,666	9,578,303		(39,793)		(39,793)		9,538,511		100,659	100,659	375,806	06/15/2034	2.B FE
00229*-AA-3	AP TUNDRA HOLDINGS LLC ABS_ABS 4.750%		08/15/2022	PAYDOWN		525,689	525,689	525,689	526,267		(579)		(579)		525,689				22,089	02/15/2042	2.A PL
00287Y-CT-4	ABBVIE INC SENIOR CORP_BND 3.250% 10/0		07/01/2022	VARIOUS		24,046,000	24,046,000	23,967,311	24,010,522		19,594		19,594		24,030,116		15,884	15,884	566,621	10/01/2022	2.B FE
00432C-DK-4	ACCESS GROUP INC ACCSS_07-A ABS_ABS _07-		08/25/2022	PAYDOWN		151,616	151,616	128,494	136,655		14,961		14,961		151,616				1,475	02/25/2037	2.B FE
00440E-AS-6	CHUBB INA HOLDINGS INC SENIOR CORP_BND		07/26/2022	3RDPARTY		1,287,832	1,300,000	1,299,779	1,299,928		7		7		1,299,935		(12,103)	(12,103)	15,129	03/15/2025	1.F FE
006346-AS-9	ADAMS OUTDOOR ADVERTISING ADMS SENIOR AB		09/15/2022	PAYDOWN		31,861	31,861	31,860	31,860		1		1		31,861				1,022	11/15/2048	1.F FE
007036-PG-5	ADJUSTABLE RATE MORTGAGE TRUST WHOLE_CMO		09/26/2022	PAYDOWN		2,379	2,379	1,950	1,459		920		920		2,379				27	11/25/2035	1.D FM
007036-PG-5	ADJUSTABLE RATE MORTGAGE TRUST WHOLE_CMO		09/26/2022	PAYDOWN		5,069	5,069	4,279	3,277		1,792		1,792		5,069				60	11/25/2035	2.B FM
007036-PG-5	ADJUSTABLE RATE MORTGAGE TRUST WHOLE_CMO		07/25/2022	PAYDOWN		873	873	737	564		309		309		873				6	11/25/2035	3.B FM
007036-VG-8	ADJUSTABLE RATE MORTGAGE TRUST WHOLE_CMO		09/01/2022	PAYDOWN		136,777	126,772	90,575	76,434		60,343		60,343		136,777				2,602	02/25/2036	1.D FM
00764M-CF-2	AEGIS ASSET BACKED SECURITIES ABS_ABS _0		09/26/2022	PAYDOWN		200,267	200,267	133,034	186,040		14,227		14,227		200,267				2,505	09/25/2034	1.A FM
008117-AP-8	AETNA INC SENIOR CORP_BND 2.750% 11/15		08/15/2022	VARIOUS		3,500,000	3,500,000	3,416,105	3,491,371		6,103		6,103		3,497,474		2,526	2,526	72,188	11/15/2022	2.B FE
01185*-AA-3	ALASKA VENTURES LLC SECURED CORP_BND 4		09/30/2022	REDEMPTION 100.0000		369,489	369,489	369,489	369,489						369,489				12,941	06/30/2033	2.C PL
01185*-AB-1	ALASKA VENTURES LLC SENIOR CORP_BND 4.		09/30/2022	REDEMPTION 100.0000		51,168	51,168	51,168	51,168						51,168				1,792	06/30/2033	2.C PL
020908-AH-2	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH		09/01/2022	PAYDOWN		123,811	122,870	96,248	91,130		32,682		32,682		123,811				4,980	07/25/2037	1.D FM
021345-AA-1	ALTA WIND HOLDINGS LLC SECURED CORP_BND		07/15/2022	REDEMPTION -8.1860		298	(3,645)	(4,199)	(4,072)		4,370		4,370		298				3,018	06/30/2035	2.C FE
021441-AF-7	ALTERA CORPORATION SENIOR CORP_BND 4.1		09/06/2022	VARIOUS		30,000,000	30,000,000	29,622,900	29,921,470		25,126		25,126		29,946,596		53,404	53,404	1,110,600	11/15/2023	1.E FE
02146T-AY-3	COUNTRYWIDE ALTERNATIVE LOAN T SENIOR WH		09/01/2022	PAYDOWN		8,813	11,443	8,239	6,555		2,258		2,258		8,813				446	06/25/2036	1.D FM
02147G-AF-1	COUNTRYWIDE ALTERNATIVE LOAN T WHOLE_CMO		09/26/2022	PAYDOWN			7,012	2,720	(2,720)		(2,720)		(2,720)						1,448	07/25/2036	6. FE
02147R-AG-5	COUNTRYWIDE ALTERNATIVE LOAN T WHOLE_CMO		09/01/2022	PAYDOWN		12,224	22,190	17,062	18,034		(5,810)		(5,810)		12,224				858	08/25/2036	1.D FM
02147R-AJ-9	COUNTRYWIDE ALTERNATIVE LOAN T WHOLE_CMO		09/01/2022	PAYDOWN		15,624	28,363	24,798	25,722		(10,097)		(10,097)		15,624				1,097	08/25/2036	1.D FM
02147V-AA-9	CWA_06-25C SUPSEN WHOLE_CMO _06-25C 6.		09/01/2022	PAYDOWN		6,972	5,535	3,542	2,496		4,476		4,476		6,972				339	10/25/2036	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
02149M-AQ-2	COUNTRYWIDE ALTERNATIVE LOAN T SENIOR WH		09/26/2022	PAYDOWN		258		258	392		(392)		(392)						66	11/25/2036	6. Z
02149V-AJ-8	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH		09/01/2022	PAYDOWN		3,463	104,999	76,737	42,554		(39,091)		(39,091)		3,463				4,197	04/25/2037	1.D FM
02150E-BG-7	COUNTRYWIDE ALTERNATIVE LOAN T SENIOR WH		09/01/2022	PAYDOWN		8,612	8,328	5,254	5,460		3,109	(43)	3,152		8,612				328	04/25/2037	1.D FM
02150V-AD-7	COUNTRYWIDE ALTERNATIVE LOAN T WHOLE_CMO		09/26/2022	PAYDOWN		43,095	41,926	37,871	43,021		74		74		43,095				366	08/25/2037	1.A FM
02151B-BX-5	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH		07/01/2022	PAYDOWN		261	222	170		(170)			(170)						9	09/25/2037	1.D FM
02151C-AX-4	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH		09/01/2022	PAYDOWN		67,144	79,471	61,702	41,231		25,913		25,913		67,144				3,226	07/25/2037	1.D FM
023608-AG-7	AMEREN CORPORATION SENIOR CORP_BND 3.6		07/26/2022	3RDPARTY		888,840	900,000	899,199	899,650		24		24		899,674		(10,834)	(10,834)	14,874	02/15/2026	2.A FE
				REDEMPTION 100.0000																	
02377B-AA-4	AMERICAN AIRLINES 2015-2 PASS SECURED CO		09/22/2022			592,314	592,314	592,314	592,314						592,314				23,693	09/22/2027	3.B FE
02378A-AA-5	AMERICAN AIRLINES INC SECURED CORP_BND		08/15/2022	VARIOUS		95,000	95,000	95,000	95,000						95,000				3,496	08/15/2030	2.C FE
024836-AF-5	AMERICAN CAMPUS COMMUNITIES OP SENIOR CO		08/24/2022	CALL 100.0000		5,500,000	5,500,000	5,489,550	5,491,619		338		338		5,491,957		8,043	8,043	88,390	02/01/2030	2.B FE
024836-AG-3	AMERICAN CAMPUS COMMUNITIES OP SENIOR CO		08/24/2022	CALL 104.2410		52,121	50,000	55,380	55,343		(352)		(352)		54,991		(4,991)	(4,991)	4,187	01/30/2031	2.B FE
02660T-FJ-7	AMERICAN HOME MORTGAGE INVESTM SENIOR WH		09/01/2022	PAYDOWN		54,465	54,465	42,100	36,223		18,242		18,242		54,465				1,077	09/25/2035	1.D FM
02666B-AG-1	AMERICAN HOMES 4 RENT AH4R_15 SUB_CMBS _		09/01/2022	PAYDOWN																10/17/2052	2.B
026874-CY-1	AMERICAN INTERNATIONAL GROUP I SENIOR CO		07/27/2022	3RDPARTY		6,049,800	6,000,000	5,996,220	5,999,164		124		124		5,999,288		50,512	50,512	112,750	02/15/2024	2.B FE
03076C-AG-1	AMERIPRISE FINANCIAL INC SENIOR CORP_BND		07/26/2022	3RDPARTY		6,005,700	6,000,000	5,979,360	5,994,207		622		622		5,994,829		10,871	10,871	63,517	10/15/2024	1.G FE
031162-AW-0	AMGEN INC SENIOR CORP_BND 6.375% 06/01		09/27/2022	3RDPARTY		1,889,208	1,800,000	1,798,095	1,798,772		22		22		1,798,794		90,414	90,414	94,988	06/01/2037	2.A FE
03665T-AG-1	ANTARES CLO ANTR_18-2A MEZZANIN ABS_ABS		08/01/2022	PAYDOWN															22,994	10/21/2030	1.F FE
03755H-AL-7	APEX CREDIT CLO LLC APEXC_18-1 SUB ABS_A		08/11/2022	3RDPARTY		1,152,750	1,325,000	1,200,648	1,325,000			124,352	(124,352)		1,200,648		(47,898)	(47,898)	28,903	04/25/2031	2.C FE
03768B-AA-9	APIDOS CLO APID_XXXA MEZZANIN ABS_ABS _X		08/18/2022	3RDPARTY		3,602,040	4,000,000	4,000,000	4,000,000						4,000,000		(397,960)	(397,960)	216,523	10/18/2031	3.C FE
037833-BG-4	APPLE INC SENIOR CORP_BND 3.200% 05/13		07/01/2022	VARIOUS															81,600	05/13/2025	1.B FE
038779-AB-0	ARBYS FUNDING LLC ARBYS_20-1 SENIOR ABS_		07/30/2022	PAYDOWN		2,500	2,500	2,500	2,500						2,500				61	07/30/2050	2.C FE
04542B-FW-7	ASSET BACKED FUNDING CERTIFICA ABS_ABS _		08/25/2022	PAYDOWN		9,989	9,989	9,880	9,931		58		58		9,989				78	08/25/2033	1.A FM
04621W-AA-8	ASSURED GUARANTY US HOLDINGS I SENIOR CO		08/02/2022	3RDPARTY		1,144,530	1,000,000	1,080,060	1,052,355		(1,680)		(1,680)		1,050,674		93,856	93,856	47,250	06/01/2034	1.G FE
04685A-3J-8	ATHENE GLOBAL FUNDING SECURED CORP_BND 1		09/16/2022	3RDPARTY		3,016,871	3,143,000	3,143,000							3,143,000		(126,129)	(126,129)	41,263	03/08/2024	1.E FE
05178T-AA-9	AURORA MILITARY HOUSING LLC SENIOR MUNIT		07/15/2022	VARIOUS		282,490	282,490	282,490	282,490						282,490				15,385	07/15/2034	1.F FE
05491H-AA-5	ATLAS SENIOR LOAN FUND LTD ATC SENIOR SE		07/01/2022	PAYDOWN		3,167,956	3,167,956	2,567,034	3,037,774		130,182		130,182		3,167,956				15,678	07/27/2045	1.A FM
05525B-AA-8	BANC OF AMERICA MERRILL LYNCH LCF SENIOR		08/23/2022	3RDPARTY		39,538,500	42,350,000	39,916,031	34,012,154		7,637,252		7,637,252		41,649,406		(2,110,906)	(2,110,906)	988,308	03/10/2037	1.A
05531U-AD-2	BCAP LLC TRUST BCAP_09-RR5 SENIOR WHOLE_		09/01/2022	PAYDOWN		34,710	38,532	30,681	25,214		9,496		9,496		34,710				1,394	02/26/2037	1.D FM
05531X-AG-9	BCAP LLC TRUST BCAP_09-RR3 WHOLE_CMO _09		09/01/2022	PAYDOWN		11,698	29,456	23,811	23,981		(12,283)		(12,283)		11,698				1,180	07/26/2037	1.D FM
05532V-BB-2	BCAP LLC TRUST BCAP_10-RR2 MEZZANIN WHOL		09/25/2022	PAYDOWN		166,967	166,967	125,852	139,390		27,577		27,577		166,967				1,522	08/26/2037	1.D FM
05536L-AD-7	BCAP LLC TRUST BCAP_11-RR8 WHOLE_CMO _1		09/01/2022	PAYDOWN		43,755	43,755	29,614	32,335		13,421	2,000	11,421		43,755				733	07/26/2036	1.D FM
059469-AE-6	BANK OF AMERICA ALTERNATIVE LO WHOLE_CMO		09/01/2022	PAYDOWN		82,415	82,415	52,514	34,517		47,898		47,898		82,415				1,168	10/25/2036	1.D FM
05946X-XH-1	BANC OF AMERICA FUNDING CORPOR SUPSEN WH		09/20/2022	PAYDOWN		35,813	35,254	24,105	31,876		3,937		3,937		35,813				391	05/20/2035	1.D FM
059475-AB-9	BANK OF AMERICA ALTERNATIVE LO SUPSEN WH		09/01/2022	PAYDOWN		14,275	29,127	22,688	21,117		(6,842)		(6,842)		14,275				1,064	06/25/2037	1.D FM
059487-AC-2	BANK OF AMERICA ALTERNATIVE LO WHOLE_CMO		09/01/2022	PAYDOWN		56,079	57,441	47,389	48,153		7,926		7,926		56,079				2,319	07/25/2036	1.D FM
05949A-6J-4	BANC OF AMERICA MORTGAGE SECUR SENIOR WH		09/01/2022	PAYDOWN		97,726	97,845	70,754	82,042		15,683		15,683		97,726				1,648	06/25/2035	1.D FM
05949C-PL-4	BANK OF AMERICA MORTGAGE SECUR WHOLE_CMO		09/01/2022	PAYDOWN		10,170	10,174	7,806	9,394		776		776		10,170				194	01/25/2036	1.D FM
05949C-PL-4	BANK OF AMERICA MORTGAGE SECUR WHOLE_CMO		09/01/2022	PAYDOWN		5,624	5,626	4,619	5,455		168		168		5,624				107	01/25/2036	2.B FM
05949T-BF-5	BANK OF AMERICA FUNDING CORPOR SUPSEN WH		09/01/2022	PAYDOWN		728	1,328	1,181	1,153		(425)		(425)		728				49	01/25/2036	1.D FM
05951F-AK-0	BANC OF AMERICA FUNDING CORP B SENIOR WH		09/01/2022	PAYDOWN		15,247	14,165	11,290	12,497		2,749		2,749		15,247				531	01/25/2037	1.D FM
05951G-AC-6	BANC OF AMERICA FUNDING CORP B WHOLE_CMO		09/26/2022	PAYDOWN		50,654	50,095	34,628	34,547		16,106		16,106		50,654				284	03/25/2037	1.A FM
059522-BE-1	BANC OF AMERICA FUNDING CORPOR WHOLE_CMO		09/01/2022	PAYDOWN		13,481	13,662	13,525	13,630		(149)		(149)		13,481				258	05/20/2036	2.B FM
059529-AJ-6	BANC OF AMERICA FUNDING CORPOR SUPSEN WH		09/01/2022	PAYDOWN		74,386	138,343	106,926	95,543		(21,157)		(21,157)		74,386				4,583	09/25/2037	1.D FM
05952F-AK-9	BANC OF AMERICA MORTGAGE SECUR SENIOR WH		09/01/2022	PAYDOWN		31,935	34,809	28,392	30,008		1,926		1,926		31,935				1,499	05/25/2037	2.B FM
05952X-AE-4	BANC OF AMERICA FUNDING CORPOR WHOLE_CMO		09/01/2022	PAYDOWN		91,671	107,265	83,131	86,348		5,323		5,323		91,671				4,290	07/26/2036	1.D FM
05963S-AE-2	BANC OF AMERICA FUNDING CORPOR WHOLE_CMO		09/26/2022	PAYDOWN			9,325	5,491	7,788		(7,788)		(7,788)						194	09/26/2036	1.D FM
06406R-AJ-6	BANK OF NEW YORK MELLON/THE SENIOR CORP_		07/12/2022	3RDPARTY		4,889,879	4,875,000	4,894,027	4,882,026		(2,273)		(2,273)		4,879,753		10,125	10,125	154,639	08/11/2023	1.E FE
07274E-AG-8	BAYER US FINANCE LLC SENIOR CORP_BND 144		07/01/2022	VARIOUS																10/08/2024	2.B FE
07325V-AF-1	BAYVIEW FINANCIAL ACQUISITION SENIOR ABS		09/01/2022	PAYDOWN		9,514	9,514	9,620	9,617		(102)		(102)		9,514				421	05/28/2037	1.A FM
07335C-AK-0	BARCLAYS COMMERCIAL MORTGAGE S SENIOR_CM		09/01/2022	PAYDOWN				17,830	26,840		(26,840)		(26,840)						1,949	08/15/2052	1.A FE
07386H-ZE-4	BEAR STEARNS ALT-A TRUST BALTA SUPSEN WH		09/01/2022	PAYDOWN		26,215	26,614	21,407	13,205		13,010		13,010		26,215				491	01/25/2036	1.D FM
073871-BL-8	BEAR STEARNS ALT-A TRUST BALTA WHOLE_CMO		09/01/2022	PAYDOWN		16,974	14,605	12,766	12,686		4,288		4,288		16,974				408	07/25/2036	4.B FM
073875-AK-2	BEAR STEARNS ALT-A TRUST BALTA SUPSEN WH		09/01/2022	PAYDOWN		40,668	73,013	51,246	25,384		15,284		15,284		40,668				1,525	12/25/2046	1.D FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
073879-PS-1	BEAR STEARNS ASSET BACKED SECU MEZZANIN		09/26/2022	PAYDOWN		55,434	55,434	43,143	51,562		3,873		3,873		55,434				744	01/25/2035	1.A FM
07387A-BR-5	BEAR STEARNS ADJUSTABLE RATE M SENIOR WH		09/01/2022	PAYDOWN		22,308	5,263	4,763	3,747		18,560		18,560		22,308				822	08/25/2035	1.D FM
073882-AD-4	BEAR STEARNS ADJUSTABLE RATE M SUPSEN WH		09/01/2022	PAYDOWN		55,688	57,449	48,803	48,904		6,784		6,784		55,688				1,135	10/25/2036	1.D FM
07388D-AC-2	BEAR STEARNS ARM BSARM_06-2 SUPSEN WHOLE		09/01/2022	PAYDOWN		9,338	10,472	9,126	8,906		432		432		9,338				229	07/25/2036	1.D FM
				REDEMPTION 0.0002																	
07388D-AC-2	BEAR STEARNS ARM BSARM_06-2 SUPSEN WHOLE		07/01/2022			4,034	3,516	3,431	3,431		(3,431)		(3,431)						71	07/25/2036	1.D FM
07389K-AA-9	BEAR STEARNS ALT-A TRUST II BS SUPSEN WH		09/01/2022	PAYDOWN		131,959	119,717	82,150	39,302		92,657		92,657		131,959				2,750	09/25/2047	1.D FM
07401A-AA-5	BEAR STEARNS MORTGAGE FUNDING SUPSEN WHO		09/26/2022	PAYDOWN		148,428	148,428	121,386	103,933		44,495		44,495		148,428				824	09/25/2046	1.A FM
075887-AQ-2	BECTON DICKINSON AND COMPANY SENIOR CORP		08/19/2022	CALL 112.9624		1,299,068	1,150,000	1,218,241	1,181,537		(1,395)		(1,395)		1,180,142		(30,142)	(30,142)	187,593	08/01/2028	2.B FE
075887-AV-1	BECTON DICKINSON AND COMPANY SENIOR CORP		08/19/2022	CALL 115.4043		1,384,852	1,200,000	1,187,808	1,190,643		107		107		1,190,750		9,250	9,250	220,852	05/15/2039	2.B FE
075887-AX-7	BECTON DICKINSON AND COMPANY SENIOR CORP		08/19/2022	CALL 103.2818		1,497,586	1,450,000	1,420,638	1,427,091		253		253		1,427,344		22,656	22,656	83,836	11/12/2040	2.B FE
075887-CX-3	BECTON DICKINSON AND COMPANY SENIOR CORP		08/19/2022	CALL 86.4031		238,473	276,000	293,819	293,421		(129)		(129)		293,292				(49,584)	05/20/2050	2.B FE
09062X-AF-0	BIOGEN INC SENIOR CORP_BND 4.050% 09/1		08/08/2022	3RDPARTY		2,553,851	2,550,000	2,543,982	2,547,671		200		200		2,547,871		5,980	5,980	41,597	09/15/2025	2.A FE
				REDEMPTION 100.0000																	
09143#-AA-3	BISHOP HILL ENERGY LLC SECURED CORP_BND		09/30/2022			43,608	43,608	43,608	43,608						43,608				1,085	06/30/2037	3.C PL
09204G-AD-1	BLACK DIAMOND CLO LTD BLACK_19 ABS_ABS		08/17/2022	3RDPARTY		1,443,750	1,500,000	1,500,000	1,500,000						1,500,000		(56,250)	(56,250)	46,716	07/23/2032	1.F FE
09261H-AA-5	BLACKSTONE PRIVATE CREDIT FUND SENIOR CO		08/08/2022	TAX FREE EXCHANGE		4,941,660	5,000,000	4,923,500	4,924,711		16,949		16,949		4,941,660				80,208	09/15/2024	2.C FE
09261H-AG-2	BLACKSTONE PRIVATE CREDIT FUND SENIOR CO		08/08/2022	TAX FREE EXCHANGE		3,297,253	3,300,000	3,296,436	3,296,507		746		746		3,297,253				56,655	11/22/2024	2.C FE
09261H-AJ-6	BLACKSTONE PRIVATE CREDIT FUND SENIOR CO		08/08/2022	TAX FREE EXCHANGE		68,421,982	68,600,000	68,396,258	68,399,323		22,659		22,659		68,421,982				1,727,863	03/15/2027	2.C FE
09261H-AQ-0	BLACKSTONE PRIVATE CREDIT FUND SENIOR CO		08/08/2022	TAX FREE EXCHANGE		5,974,141	6,000,000	5,972,160			1,981		1,981		5,974,141				138,000	01/15/2029	2.C FE
099724-AJ-5	BORGWARNER INC SENIOR CORP_BND 3.375%		07/26/2022	3RDPARTY		1,614,707	1,650,000	1,646,667	1,648,912		99		99		1,649,011		(34,305)	(34,305)	20,573	03/15/2025	2.A FE
				REDEMPTION 100.0000																	
10623*-AA-4	BRAZOS SANDY CREEK ELECTRIC CO CORP_BND		07/01/2022			(229,167)	(229,167)	(126,042)	(192,087)		(37,080)		(37,080)		(229,167)					06/30/2024	6. FE
11042A-AA-2	BRITISH AIRWAYS PASS THROUGH T SECURED C		09/20/2022	VARIOUS		1,140,625	1,140,625	1,140,625	1,140,625						1,140,625				36,363	12/20/2025	1.F FE
124857-AF-0	PARAMOUNT GLOBAL SENIOR CORP_BND 5.900		08/16/2022	3RDPARTY		4,028,404	4,190,000	4,429,961	4,381,743		(3,931)		(3,931)		4,377,812		(349,409)	(349,409)	208,068	10/15/2040	2.B FE
12512J-AZ-7	CD COMMERCIAL MORTGAGE TRUST C SUB SUB_C		09/08/2022	3RDPARTY		1,178,027	1,250,000	1,287,429	1,275,482		(1,425)		(1,425)		1,274,056		(96,029)	(96,029)	26,045	08/15/2051	1.A
12515A-BH-2	CD COMMERCIAL MORTGAGE TRUST C SUB SUB_C		08/24/2022	3RDPARTY		1,531,527	1,700,000	1,750,953	1,726,818		3,451		3,451		1,730,269		(198,742)	(198,742)	26,560	11/10/2049	1.A
12541W-AA-8	CH ROBINSON WORLDWIDE INC SENIOR CORP_BN		07/15/2022	3RDPARTY		16,549,193	17,130,000	16,929,883	16,994,226		10,437		10,437		17,004,663		(455,470)	(455,470)	545,923	04/15/2028	2.A FE
12543R-AT-6	COUNTRYWIDE HOME LOANS CWHL_07 SENIOR WH		09/01/2022	PAYDOWN		39,775	38,474	32,423	23,906		15,869		15,869		39,775				1,576	04/25/2037	1.D FM
12543R-BJ-7	COUNTRYWIDE HOME LOANS CWHL_07 SENIOR WH		09/01/2022	PAYDOWN		43,090	41,681	33,893	24,989		18,101		18,101		43,090				1,707	04/25/2037	1.D FM
12543T-AB-1	COUNTRYWIDE HOME LOANS CWHL_06 SENIOR WH		09/01/2022	PAYDOWN		53,395	39,347	32,171	21,246		32,149		32,149		53,395				2,832	09/25/2036	1.D FM
12543U-AE-2	COUNTRYWIDE HOME LOANS CWHL_06 SENIOR WH		09/01/2022	PAYDOWN		105,207	105,540	85,935	58,650		46,556		46,556		105,207				4,854	10/25/2036	1.D FM
12544D-AW-9	COUNTRYWIDE HOME LOANS CWHL_07 SENIOR WH		08/01/2022	PAYDOWN		13,631	9,409	8,223	6,266		7,365		7,365		13,631				684	09/25/2037	1.D FM
12544L-AQ-4	COUNTRYWIDE HOME LOANS CWHL_07 SENIOR WH		09/01/2022	PAYDOWN		72,204	71,671	62,417	43,356		28,848		28,848		72,204				3,315	08/25/2037	1.D FM
12545A-AX-2	COUNTRYWIDE HOME LOANS CWHL_07 SUPSEN WH		09/01/2022	PAYDOWN		87,353	82,217	72,938	49,249		38,104		38,104		87,353				3,459	01/25/2038	1.D FM
12545B-AC-6	COUNTRYWIDE HOME LOANS CWHL_08 WHOLE_CMO		09/25/2022	PAYDOWN		44,177	47,235	43,052	31,865		12,312		12,312		44,177				1,883	08/25/2037	1.D FM
12554C-AN-8	CIM TRUST CIM_18-J1 SUPSEN WHOLE_CMO _18		09/01/2022	PAYDOWN		250,482	250,482	237,045	246,532		3,950		3,950		250,482				5,348	03/25/2048	1.A
12556M-AB-0	CIM TRUST CIM_19-J1 SUPSEN WHOLE_CMO _19		09/01/2022	PAYDOWN		17,080	17,080	17,309	17,241		(161)		(161)		17,080				400	08/25/2049	1.A
12558T-AA-5	CIM TRUST CIM_19-J2 WHOLE_CMO _19-J2 144		09/25/2022	PAYDOWN		17,878	17,878	18,325	18,260		(382)		(382)		17,878				381	10/25/2049	1.A
12566V-AE-2	CITIMORTGAGE ALTERNATIVE LOAN SUPSEN WHO		09/01/2022	PAYDOWN		46,408	57,309	44,397	44,688		1,720		1,720		46,408				2,193	04/25/2037	1.D FM
12591T-AH-9	COMM MORTGAGE TRUST COMM_14-LC SUB SUB_C		08/16/2022	VARIOUS		21,664,713	22,000,000	22,658,796	22,146,945		(47,326)		(47,326)		22,099,618		(434,905)	(434,905)	670,943	04/10/2047	1.A
12591Y-BF-1	COMM MORTGAGE TRUST COMM_14-UB SUB SUB_C		08/16/2022	3RDPARTY		23,817,498	24,491,000	25,159,261	24,677,158		(54,951)		(54,951)		24,622,207		(804,710)	(804,710)	754,079	06/10/2047	1.A
12593A-BD-6	COMM MORTGAGE TRUST COMM_15-CR SUB SUB_C		08/24/2022	3RDPARTY		3,097,625	3,200,000	3,295,907	3,234,299		(3,626)		(3,626)		3,230,673		(133,048)	(133,048)	53,914	05/12/2048	1.A
12624N-AC-4	COMM MORTGAGE TRUST COMM_12-LT LCF SENIO		09/15/2022	VARIOUS		11,429,446	12,178,000	12,100,061	12,104,531		16,165	20,635	(4,470)		12,100,061		(670,615)	(670,615)	273,375	10/05/2030	1.A FM
12624P-AF-2	COMM MORTGAGE TRUST COMM_12-CR SENIOR SE		09/01/2022	PAYDOWN				2,054,947	53,042		(53,042)		(53,042)						169,352	10/17/2045	1.F FE
12624Q-AS-2	COMM MORTGAGE TRUST COMM_12-CR SENIOR_CM		09/01/2022	PAYDOWN				3,567,654	212,097		(212,097)		(212,097)						302,474	10/15/2045	1.E FE
12625F-AF-3	COMM MORTGAGE TRUST COMM_13-CR SENIOR_CM		09/01/2022	PAYDOWN				33,259	3,802		(3,802)		(3,802)						2,911	03/10/2046	1.A FE
12625K-AL-9	COMM MORTGAGE TRUST COMM_13-CR AM SUB_CM		07/26/2022	3RDPARTY		743,936	750,000	772,392	751,316		(756)		(756)		750,559		(6,624)	(6,624)	9,308	06/10/2046	1.A
12625K-AM-7	COMM MORTGAGE TRUST COMM_13-CR SUB SUB_C		07/26/2022	VARIOUS		19,780,230	20,000,000	20,483,332	20,051,727		(30,138)		(30,138)		20,021,589		(241,358)	(241,358)	482,571	06/10/2046	1.A
12625U-BC-6	COMM MORTGAGE TRUST COMM_13-CR SENIOR_CM		09/01/2022	PAYDOWN				47,283	1,301		(1,301)		(1,301)						6,418	07/10/2045	1.A FE
12626G-AP-8	COMM MORTGAGE TRUST COMM_13-LC SUB SUB_C		09/08/2022	3RDPARTY		1,586,313	1,600,000	1,735,556	1,622,235		(6,867)		(6,867)		1,615,368		(29,056)	(29,056)	35,842	08/10/2046	1.A
126281-BE-3	CSAIL COMMERCIAL MORTGAGE TRUS SUB SUB_C		08/11/2022	3RDPARTY		1,871,016	2,000,000	2,060,000	2,019,461		(2,126)		(2,126)		2,017,334		(146,319)	(146,319)	30,103	04/15/2050	1.A
12631D-BE-2	COMM MORTGAGE TRUST COMM_14-CR SUB SUB_C		08/16/2022	3RDPARTY		4,302,072	4,450,000	4,583,491	4,481,912		(5,750)		(5,750)		4,476,162		(174,090)	(174,090)	74,123	05/10/2047	1.A
12635R-AX-6	CSAIL COMMERCIAL MORTGAGE TRUS LCF SENIO		07/26/2022	3RDPARTY		2,717,451	2,750,000	2,832,484	2,778,061		(2,646)		(2,646)		2,775,415		(57,964)	(57,964)	34,033	11/18/2048	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
126379-AH-9	CREDIT SUISSE MORTGAGE CAPITAL WHOLE_CMO		09/01/2022	PAYDOWN		5,590	5,590	4,161	3,967		1,624		1,624		5,590				241	06/25/2037	1.D FM
12638P-BT-5	CREDIT SUISSE MORTGAGE TRUST C SUPSEN WH		09/01/2022	PAYDOWN		219,734	216,611	180,870	191,134		28,600		28,600		219,734				7,241	04/25/2037	1.D FM
12639G-DD-7	CREDIT SUISSE MORTGAGE CAPITAL WHOLE_CMO		09/01/2022	PAYDOWN		223,924	223,924	189,776	209,433		14,491		14,491		223,924				4,266	10/26/2035	1.D FM
12641R-AS-9	CREDIT SUISSE MORTGAGE CAPITAL SENIOR WH		09/01/2022	PAYDOWN		152,620	235,731	186,228	178,494		(25,874)		(25,874)		152,620				8,498	10/26/2035	1.D FM
12641T-AS-5	CREDIT SUISSE MORTGAGE CAPITAL WHOLE_CMO		09/01/2022	PAYDOWN		119,001	119,004	96,468	102,599		16,403		16,403		119,001				1,664	06/25/2036	1.D FM
12643H-AM-2	CREDIT SUISSE MORTGAGE CAPITAL WHOLE_CMO		09/01/2022	PAYDOWN		45,013	45,013	43,241	43,432		1,581		1,581		45,013				1,342	12/26/2036	1.A FM
12645Q-AC-2	CREDIT SUISSE MORTGAGE CAPITAL SENIOR WH		07/01/2022	PAYDOWN		3,608	3,608	2,369	2,528		1,080		1,080		3,608				54	03/25/2036	1.D FM
12645Q-CN-6	CREDIT SUISSE MORTGAGE CAPITAL SENIOR WH		09/01/2022	PAYDOWN		52,934	52,934	35,730	22,487		30,447		30,447		52,934				1,132	07/28/2036	1.D FM
12645V-AY-3	CREDIT SUISSE MORTGAGE TRUST C SENIOR WH		09/01/2022	PAYDOWN		116,747	87,489	60,040	68,332		48,415		48,415		116,747				2,804	02/27/2037	1.D FM
12646U-AN-8	CREDIT SUISSE COMMERCIAL MORTG SUPSEN WH		09/01/2022	PAYDOWN		78,729	78,729	78,803	78,752		(22)		(22)		78,729				1,453	03/25/2043	1.A
12652C-AR-0	CREDIT SUISSE MORTGAGE TRUST C WHOLE_CMO		09/01/2022	PAYDOWN		470,855	470,855	481,357	474,922		(4,067)		(4,067)		470,855				11,196	10/25/2047	1.A
12661K-AG-5	MKS CLO LTD MKS _17-1A SENIOR ABS_ABS _1		08/17/2022	3RDPARTY		5,212,735	5,500,000	5,090,889	5,480,563		771	390,445	(389,674)		5,090,889		121,846	121,846	164,467	07/20/2030	2.B FE
				REDEMPTION 100.0000																	
126650-BS-8	CVS HEALTH CORP SECURED CORP_BND 144A		09/12/2022			1,150	1,150	1,150	1,150						1,150				57	01/10/2032	2.B FE
126650-CM-0	CVS HEALTH CORP SENIOR CORP_BND 4.875%		08/15/2022	VARIOUS		17,842,552	17,450,000	17,638,804	17,604,211		(6,166)		(6,166)		17,598,045		244,507	244,507	914,489	07/20/2035	2.B FE
126671-YC-4	COUNTRYWIDE ASSET-BACKED CERTI ABS_ABS _		07/14/2022	3RDPARTY		121,092	120,823	107,231	120,914		(81)		(81)		120,833		260	260	1,077	03/25/2033	1.A FM
126673-DQ-2	COUNTRYWIDE ASSET-BACKED CERTI SUB ABS_A		09/01/2022	PAYDOWN		180,459	180,459	181,641	180,507		(48)		(48)		180,459				4,737	12/25/2034	1.A FM
126673-DR-0	COUNTRYWIDE ASSET-BACKED CERTI SUB ABS_A		08/02/2022	3RDPARTY		3,807,562	3,732,983	3,557,999	3,648,928		1,782		1,782		3,650,710		156,852	156,852	107,424	10/25/2034	1.A FM
126673-DR-0	COUNTRYWIDE ASSET-BACKED CERTI SUB ABS_A		08/01/2022	PAYDOWN			95,104	90,646	92,963		(92,963)		(92,963)						2,725	10/25/2034	1.A FM
12667F-2R-5	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH		08/01/2022	PAYDOWN		2,964	3,718	2,854	1,972		992		992		2,964				146	03/25/2035	1.D FM
12667F-A4-7	COUNTRYWIDE ALTERNATIVE LOAN T WHOLE_CMO		09/01/2022	PAYDOWN		229	229	215	232		(3)		(3)		229				4	12/25/2034	1.A FM
12667F-R6-4	COUNTRYWIDE ALTERNATIVE LOAN T WHOLE_CMO		09/01/2022	PAYDOWN		28,169	28,179	26,120	27,407		762		762		28,169				1,075	02/25/2035	1.D FM
12668A-AG-0	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH		09/01/2022	PAYDOWN		17,889	28,292	21,785	18,371		(483)		(483)		17,889				1,137	10/25/2035	1.D FM
12668A-AG-0	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH		09/01/2022	PAYDOWN		1,331	2,179	1,906	1,676		(345)		(345)		1,331				89	10/25/2035	3.B FM
12668A-AG-0	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH		07/01/2022	PAYDOWN		164	187	163	144		21		21		164				6	10/25/2035	4.B FM
12668A-Q2-4	COUNTRYWIDE ALTERNATIVE LOAN T SENIOR WH		09/01/2022	PAYDOWN		42,331	43,509	33,785	29,516		12,815		12,815		42,331				1,557	12/25/2035	1.D FM
12668A-X9-1	COUNTRYWIDE ALTERNATIVE LOAN T WHOLE_CMO		09/01/2022	PAYDOWN		2,577	2,592	2,216	1,852		726		726		2,577				98	01/25/2036	1.D FM
12668B-VB-6	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH		09/01/2022	PAYDOWN		18,921	18,921	14,567	8,133		10,787		10,787		18,921				613	05/25/2036	1.D FM
12668B-XC-2	COUNTRYWIDE ALTERNATIVE LOAN T SENIOR WH		09/01/2022	PAYDOWN		4,076	6,033	4,736	3,810		266		266		4,076				226	05/25/2036	1.D FM
126694-F3-7	COUNTRYWIDE HOME LOANS CWHL_06 ABS OA4-A		07/25/2022	PAYDOWN		6,411	6,411	2,406			4,005		4,005		6,411				44	04/25/2046	1.D FM
126694-GU-6	COUNTRYWIDE HOME LOANS CWHL_05 SUPSEN WH		09/01/2022	PAYDOWN		3,011	3,011	2,234	2,128		884		884		3,011				110	11/25/2035	1.D FM
126694-JG-4	COUNTRYWIDE HOME LOANS CWHL_05 SENIOR WH		09/26/2022	PAYDOWN		60,660	60,660	56,033	55,985		4,851	177	4,674		60,660				466	09/25/2035	1.D FM
126694-JH-2	COUNTRYWIDE HOME LOANS CWHL_05 SENIOR WH		09/01/2022	PAYDOWN				40,055	25,121		(25,121)		(25,121)						9,145	09/25/2035	6. FE
126694-JT-6	COUNTRYWIDE HOME LOANS CWHL_05 SUPSEN WH		09/01/2022	PAYDOWN		15,485	15,031	11,329	10,397		5,088		5,088		15,485				515	11/25/2035	1.D FM
126694-K3-1	COUNTRYWIDE HOME LOANS CWHL_06 SENIOR WH		09/01/2022	PAYDOWN		3,510	3,561	3,375	2,387		1,124		1,124		3,510				140	04/25/2036	1.D FM
126694-NV-6	COUNTRYWIDE HOME LOANS CWHL_05 WHOLE_CMO		09/01/2022	PAYDOWN		87,563	87,955	43,607	48,010		39,578	24	39,554		87,563				3,130	12/25/2035	1.D FM
126694-TD-0	COUNTRYWIDE HOME LOANS CWHL_05 WHOLE_CMO		08/01/2022	PAYDOWN			5,339	4,688	3,074		(3,074)		(3,074)						182	12/25/2035	1.D FM
126694-TS-7	COUNTRYWIDE HOME LOANS CWHL_05 SENIOR WH		09/01/2022	PAYDOWN		130,001	129,621	113,153	94,014		35,987		35,987		130,001				4,782	01/25/2036	1.D FM
126694-VM-7	COUNTRYWIDE HOME LOANS CWHL_05 WHOLE_CMO		09/01/2022	PAYDOWN		10,765	10,824	7,955	9,245		1,520		1,520		10,765				208	02/20/2036	1.D FM
126694-WE-4	COUNTRYWIDE HOME LOANS CWHL_06 SUPSEN WH		09/01/2022	PAYDOWN		53,322	49,340	39,817	39,930		13,392		13,392		53,322				998	03/20/2036	1.D FM
12669D-6H-6	COUNTRYWIDE HOME LOANS CWHL_03 SENIOR WH		09/01/2022	PAYDOWN		13,327	13,327	12,394	12,257		1,070		1,070		13,327				511	05/25/2033	1.A FM
12669F-RG-0	COUNTRYWIDE HOME LOANS CWHL_04 SUPSEN WH		09/01/2022	PAYDOWN		27,653	27,653	27,860	27,708		(55)		(55)		27,653				960	05/25/2034	1.A FM
12669G-K6-7	COUNTRYWIDE HOME LOANS CWHL_05 WHOLE_CMO		07/01/2022	PAYDOWN		9,588	9,588	7,827	7,618		1,970		1,970		9,588				266	07/25/2035	4.B FM
				REDEMPTION 100.0000																	
12702*-AA-4	CVS LSE BACKD PT PP TR SER 201 CORP_BND		09/10/2022			42,311	42,311	42,311	42,311						42,311				1,099	10/10/2039	2.B
127055-AH-4	CABOT CORPORATION SENIOR CORP_BND 3.70		07/01/2022	VARIOUS		29,668													474,593	07/15/2022	2.B FE
				REDEMPTION 100.0000																	
12806*-AH-4	CAITHNESS LONG ISLAND LLC CORP_BND 5.7		07/15/2022			279,699	279,699	279,699	279,699						279,699				15,971	01/15/2032	2.B PL
134429-BG-3	CAMPBELL SOUP COMPANY SENIOR CORP_BND		07/07/2022	3RDPARTY		3,674,138	3,750,000	3,745,763	3,747,166		214		214		3,747,380		(73,242)	(73,242)	127,958	03/15/2028	2.B FE
14069B-AA-2	CAPMARK MILITARY HOUSING TRUST SENIOR MU		07/10/2022	VARIOUS		12,001	12,001	10,861	11,022		980		980		12,001				372	02/10/2052	2.A
14069B-AA-2	CAPMARK MILITARY HOUSING TRUST SENIOR MU		09/10/2022	VARIOUS		24,180	24,180	21,883	22,206		1,974		1,974		24,180				923	02/10/2052	2.C
14069E-AA-6	CAPMARK MILITARY HOUSING TRUST MUNITAX_B		09/10/2022	VARIOUS		93,078	93,078	102,342	101,362		(8,285)		(8,285)		93,078				3,345	07/10/2052	1.E FE
				REDEMPTION 100.0000																	
14173#-AA-6	CARESOURCE DMANAGEMENT GRP CO CORP_BND		09/15/2022			47,471	47,471	47,471	47,471						47,471				1,477	03/15/2044	1.E

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
14314F-AJ-7	CARLYLE GLOBAL MARKET STRATEGI ABS_ABS _		08/17/2022	3RDPARTY		1,029,050	1,100,000	961,624	1,100,000			138,376	(138,376)		961,624		67,426	67,426	28,703	07/20/2029	2.C FE
144531-AE-0	CARRINGTON MORTGAGE LOAN TRUST MEZZANIN		09/26/2022	PAYDOWN		44,326	44,326	41,666	42,676		1,650		1,650		44,326				1,357	05/25/2034	1.A FM
14855J-AB-1	CASTLELAKE AIRCRAFT SECURITIZA SENIOR AB		09/15/2022	PAYDOWN		96,265	96,265	96,237	97,184		(920)		(920)		96,265				2,860	08/15/2041	1.G FE
14856E-AA-3	CASTLE AIRCRAFT SECURITIZATION ABS_ABS _		09/15/2022	PAYDOWN		478,180	478,180	476,039	476,935		1,245		1,245		478,180				15,274	03/15/2034	2.A PL
14856E-AB-1	CASTLE AIRCRAFT SECURITIZATION ABS_ABS _		09/15/2022	PAYDOWN		403,180	403,180	401,599	401,289		1,891		1,891		403,180				15,592	03/15/2034	3.A PL
15675*-AA-0	CERBERUS FSBA LEVERED LLC A-T ABS_ABS		08/29/2022	PAYDOWN		1,000,000	1,000,000	997,000	997,477		2,523		2,523		1,000,000				33,537	07/15/2029	1.C FE
161631-AX-4	CHASE MORTGAGE FINANCE CORPORA SUPSEN WH		09/01/2022	PAYDOWN		104,613	58,870	30,995	33,416		71,705	508	71,197		104,613				5,369	07/25/2037	1.D FM
16163B-AW-4	CHASE MORTGAGE FINANCE CORP CH SENIOR WH		09/01/2022	PAYDOWN		152,179	131,391	107,210	72,886		79,293		79,293		152,179				6,493	10/25/2036	1.D FM
16165L-AF-7	CHASEFLEX TRUST CFLX_06-1 WHOLE_CMO _06-		09/01/2022	PAYDOWN		114,322	116,664	99,447	102,987		15,085	3,750	11,335		114,322				3,082	06/25/2036	1.D FM
16165Y-AC-6	CHASEFLEX TRUST CFLX_07-M1 SUPSEN WHOLE_		09/25/2022	PAYDOWN		88,099	87,732	66,128	37,053		51,046		51,046		88,099				916	08/25/2037	1.A FM
166756-AU-0	CHEVRONUSAINC. SENIOR CORP_BND 5.250%		09/27/2022	3RDPARTY		1,970,100	2,000,000	1,989,987	1,990,424		109		109		1,990,532		(20,432)	(20,432)	91,583	11/15/2043	1.D FE
16678W-AA-4	CHEVY CHASE MORTGAGE FUNDING C SENIOR WH		09/26/2022	PAYDOWN		45,480	45,726	39,495	41,734		3,746		3,746		45,480				282	04/25/2047	1.A FM
17025T-AV-3	COUNTRYWIDE HOME LOANS CWHL_07 SUPSEN WH		09/01/2022	PAYDOWN		76,982	77,037	59,965	56,812		20,170		20,170		76,982				3,164	09/25/2037	1.D FM
17180W-AG-0	COMMERCIAL INDUSTRIAL FINANCE MEZZANIN A		08/10/2022	3RDPARTY		5,718,600	6,000,000	6,000,000	6,000,000						6,000,000		(281,400)	(281,400)	171,938	04/20/2031	2.C FE
17275R-AD-4	CISCO SYSTEMS INC SENIOR CORP_BND 5.90		09/23/2022	3RDPARTY		2,474,570	2,300,000	2,227,136	2,244,483		851		851		2,245,334		229,236	229,236	83,682	02/15/2039	1.D FE
17275R-AW-2	CISCO SYSTEMS INC SENIOR CORP_BND 3.50		07/26/2022	3RDPARTY		3,238,336	3,200,000	3,229,920	3,210,556		(884)		(884)		3,209,672		28,664	28,664	69,378	06/15/2025	1.E FE
172973-W8-8	CITICORP MORTGAGE SECURITIES C SENIOR WH		08/01/2022	PAYDOWN		46,314	46,314	44,230	46,314						46,314				1,351	01/25/2027	1.A FM
17307G-2Z-0	CITIGROUP MORTAGE LOAN TRUST I WHOLE CMO		09/01/2022	PAYDOWN		28,908	28,908	28,736			172		172		28,908				324	10/25/2035	1.D FM
17307G-FQ-6	CITIGROUP MORTGAGE LOAN TRUST SENIOR WHO		09/01/2022	PAYDOWN		28,725	28,725	28,043	28,226		499		499		28,725				1,185	07/25/2034	1.D FM
17307G-T4-0	CITIGROUP MORTGAGE LOAN TRUST SUPSEN WHO		09/01/2022	PAYDOWN		41,423	40,410	21,504	20,550		20,873		20,873		41,423				942	12/25/2035	1.D FM
17307G-VM-7	CITIGROUP MORTGAGE LOAN TRUST ABS_ABS _0		09/01/2022	PAYDOWN		163,622	163,622	159,132	153,566		10,056		10,056		163,622				6,356	08/25/2035	1.D FM
17309Y-AE-7	CITIGROUP MORTGAGE LOAN TRUST WHOLE_CMO		09/01/2022	PAYDOWN		15,010	14,937	11,558	9,408		5,602		5,602		15,010				433	10/25/2036	1.D FM
17311L-AA-9	CITIGROUP MORTGAGE LOAN TRUST SUPSEN WHO		09/01/2022	PAYDOWN		99,565	100,903	83,992	82,717		16,847		16,847		99,565				1,928	04/25/2037	1.D FM
17312F-AL-7	CITIGROUP MORTGAGE SECURITIES SUPSEN WHO		09/01/2022	PAYDOWN		36,194	38,222	34,840	34,882		1,313		1,313		36,194				1,688	04/25/2037	1.D FM
17315A-AB-7	CITIGROUP MORTGAGE LOAN TRUST WHOLE_CMO		09/01/2022	PAYDOWN		30,239	30,265	26,092	25,061		5,178		5,178		30,239				581	04/25/2036	1.D FM
17316Y-AH-1	CITIGROUP MORTGAGE LOAN TRUST MEZZANIN W		09/01/2022	PAYDOWN		2,162	5,340	4,122	4,723		(2,561)		(2,561)		2,162				203	12/25/2036	1.D FM
17318U-AG-9	COMMERCIAL MORTGAGE PASS-THROU SUB SUB_C		09/01/2022	PAYDOWN		814,765	814,765	839,374	815,375		(610)		(610)		814,765				23,062	09/10/2045	1.A FM
17318Y-AB-8	CITIGROUP MORTGAGE LOAN TRUST MEZZANIN W		09/01/2022	PAYDOWN		60,776	60,836	45,418	51,903		8,873		8,873		60,776				1,350	04/27/2037	1.D FM
17319G-AJ-3	CITIGROUP MORTGAGE LOAN TRUST WHOLE_CMO		09/01/2022	PAYDOWN		201,872	202,039	172,823	180,545		21,327		21,327		201,872				6,819	03/25/2036	1.D FM
17320D-AN-8	CITIGROUP COMMERCIAL MORTGAGE AM SUB_CMB		07/26/2022	3RDPARTY		1,884,117	1,900,000	1,885,750	1,896,995		412		412		1,897,406		(13,289)	(13,289)	21,131	04/10/2046	1.A
17320D-AQ-1	CITIGROUP COMMERCIAL MORTGAGE SUB SUB_CM		08/16/2022	3RDPARTY		5,893,289	5,950,000	5,838,438	5,926,974		8,527		8,527		5,935,501		(42,212)	(42,212)	158,522	04/12/2046	1.A
17320D-AS-7	CITIGROUP COMMERCIAL MORTGAGE SUB SUB_CM		09/29/2022	3RDPARTY		17,670,938	18,000,000	18,042,364	17,987,236		(3,484)		(3,484)		17,983,752		(312,814)	(312,814)	562,224	04/10/2046	1.A
17320D-AU-2	CITIGROUP COMMERCIAL MORTGAGE SUB SUB_CM		09/29/2022	3RDPARTY		8,055,836	8,491,000	8,179,881	8,392,775		43,415		43,415		8,436,190		(380,354)	(380,354)	318,271	04/10/2046	1.D
17321J-AH-7	CITIGROUP COMMERCIAL MORTGAGE SUB SUB_CM		08/11/2022	3RDPARTY		8,853,398	9,000,000	9,702,523	9,128,993		(32,851)		(32,851)		9,096,143		(242,744)	(242,744)	175,825	09/10/2046	1.A
17322J-AB-9	CITIGROUP MORTGAGE LOAN TRUST WHOLE_CMO		09/01/2022	PAYDOWN		257,547	253,144	195,577	221,539		36,008		36,008		257,547				3,619	02/20/2036	1.D FM
17323X-AP-6	CITIGROUP MORTGAGE LOAN TRUST MEZZANIN A		09/26/2022	PAYDOWN		213,342	204,054	137,481	163,761		49,581		49,581		213,342				1,879	01/25/2036	1.A FM
17323Y-AG-4	CITIGROUP COMMERCIAL MORTGAGE SUB_CMBS _		08/16/2022	3RDPARTY		2,581,133	2,750,000	2,754,082	2,745,140		(671)		(671)		2,744,468		(163,336)	(163,336)	43,059	06/12/2048	1.A
18551P-AC-3	CLECO CORPORATE HOLDINGS LLC SECURED COR		07/26/2022	3RDPARTY		1,751,922	1,800,000	1,800,000	1,800,000						1,800,000		(48,078)	(48,078)	49,969	05/01/2026	2.C FE
18683K-AC-5	CLEVELAND-CLIFFS INC SENIOR CORP_BND 6		08/17/2022	3RDPARTY		10,843,750	12,500,000	2,250,000	2,279,694		5,725		5,725		2,285,419		8,558,331	8,558,331	690,104	10/01/2040	4.B FE
18976G-AN-6	CITIMORTGAGE ALTERNATIVE LOAN WHOLE_CMO		09/01/2022	PAYDOWN		69,020	86,734	67,847	68,875		145		145		69,020				2,941	06/25/2037	1.D FM
19424W-AB-3	COLLEGE AVE STUDENT LOANS LLC ABS_ABS _2		09/25/2022	PAYDOWN		146,156	146,156	146,071	146,072		85		85		146,156				2,578	07/26/2055	1.A FE
20030N-BS-9	COMCAST CORPORATION SENIOR CORP_BND 3.		07/26/2022	3RDPARTY		493,380	500,000	499,060	499,603		27		27		499,630		(6,250)	(6,250)	6,431	03/01/2026	1.G FE
212168-AA-6	CONTINENTAL WIND LLC SECURED CORP_BND 14		08/31/2022	VARIOUS		597,575	597,575	597,575	597,575						597,575				34,607	02/28/2033	2.B FE
22541Q-7L-0	CS FIRST BOSTON MORTGAGE SECUR SUB WHOLE		09/01/2022	PAYDOWN		65,979	65,979	54,103	61,404		4,575		4,575		65,979				1,117	03/25/2034	1.A FM
22541S-G3-6	CS FIRST BOSTON MORTGAGE SECUR ABS_ABS _		07/14/2022	3RDPARTY		203,798	202,640	164,487	201,534		635		635		202,170		1,628	1,628	1,891	02/25/2035	1.A FM
225458-2N-7	CS FIRST BOSTON MORTGAGE SECUR WHOLE_CMO		09/01/2022	PAYDOWN		66,250	79,360	69,639	67,906		(1,656)		(1,656)		66,250				3,208	09/25/2035	2.B FM
225458-XX-1	CS FIRST BOSTON MORTGAGE SECUR SUPSEN WH		09/01/2022	PAYDOWN		246,106	246,336	158,591	147,954		98,152		98,152		246,106				9,900	07/25/2035	1.D FM
225458-YA-0	CS FIRST BOSTON MORTGAGE SECUR WHOLE_CMO		09/01/2022	PAYDOWN		484	484	464	459		25		25		484				16	12/25/2038	1.A FM
22550L-2H-3	CREDIT SUISSE AG NEW YORK BRA SENIOR CO		08/08/2022	3RDPARTY		2,920,890	3,000,000	2,996,280			344		344		2,996,624		(75,734)	(75,734)	37,925	02/21/2025	1.F FE
22615M-AS-1	CRESTLINE DENALI CLO XIV LTD D SENIOR AB		08/23/2022	3RDPARTY		1,203,200	1,280,000	1,215,834	1,280,000			64,166	(64,166)		1,215,834		(12,634)	(12,634)	25,533	10/23/2031	1.G FE
228027-AB-4	CROWLEY BLUE WATER PARTNERS LL SENIOR CO		07/16/2022	CALL 100.0000		159,000	159,000	163,849	162,738		(98)		(98)		162,639		(3,639)	(3,639)	5,528	01/16/2037	1.A
228027-AB-4	CROWLEY BLUE WATER PARTNERS LL SENIOR CO		07/16/2022	REDEMPTION 100.0000																01/16/2037	1.A
22845X-AJ-9	CROWN POINT CLO LTD CRNPT_18-4 ABS PT_4A		09/29/2022	3RDPARTY		1,809,756	2,000,000	1,854,832			6,617		6,617		1,861,449		(51,693)	(51,693)	33,161	04/20/2031	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
				REDEMPTION 100.0000																	
22976#-AA-8	CTL 2016 - 05 TR DOW CHEMICAL SECURED C		09/15/2022			40,116	40,116	40,116	40,116						40,116				1,071	10/15/2036	2.B
				REDEMPTION 100.0000																	
22977@-AA-9	PENNSYLVANIA MANUFACTURERS CORP_BND 3.		09/15/2022			53,069	53,069	53,069	53,069						53,069				1,539	12/15/2038	1.E
				REDEMPTION 100.0000																	
22977@-AA-9	PENNSYLVANIA MANUFACTURERS CORP_BND 3.		08/15/2022			105,626	105,626	105,626	105,626						105,626				2,552	12/15/2038	1.F
233046-AS-0	DB MASTER FINANCE LLC ABS_ABS 144A 2.		08/20/2022	PAYDOWN		10,000	10,000	10,000	10,000						10,000				232	11/20/2051	2.B FE
23332U-CM-4	DSLA MORTGAGE LOAN TRUST DSLA SUPSEN WHO		09/19/2022	PAYDOWN		44,609	44,609	43,122	43,251		1,358		1,358		44,609				288	03/19/2045	2.B FM
233851-BW-3	MERCEDES-BENZ FINANCE NORTH AM SENIOR CO		07/26/2022	3RDPARTY		1,079,100	1,100,000	1,097,767	1,099,231		66		66		1,099,298		(20,198)	(20,198)	25,108	05/19/2025	1.G FE
233851-CB-8	MERCEDES-BENZ FINANCE NORTH AM SENIOR CO		07/26/2022	3RDPARTY		738,795	750,000	746,558	748,731		101		101		748,832		(10,037)	(10,037)	12,760	08/03/2025	1.G FE
				REDEMPTION 100.0000																	
24736X-AA-6	DELTA AIR LINES 2015-1 PASS TH SECURED C		07/30/2022			109,578	109,578	109,578	109,578						109,578				3,972	01/30/2029	1.F FE
				REDEMPTION 100.0000																	
24736Y-AA-4	DELTA AIR LINES 2015-1 PASS TH SENIOR CO		07/30/2022			109,579	109,579	109,579	109,579						109,579				4,246	01/30/2029	2.A FE
254687-DP-8	WALT DISNEY CO SENIOR CORP_BND 7.300%		09/13/2022	3RDPARTY		11,173,500	10,000,000	10,767,760	10,670,003		(116,054)		(116,054)		10,553,949		619,551	619,551	638,750	04/30/2028	2.A FE
254687-EK-8	WALT DISNEY CO SENIOR CORP_BND 6.750%		09/16/2022	3RDPARTY		7,100,189	6,350,000	6,883,421	6,847,234		(14,712)		(14,712)		6,832,522		267,667	267,667	513,159	01/09/2038	2.A FE
25755T-AH-3	DOMINOS PIZZA MASTER ISSUER LL SENIOR AB		07/25/2022	PAYDOWN		7,500	7,500	7,500	7,500						7,500				232	07/25/2047	2.A FE
26208L-AE-8	DRIVEN BRANDS FUNDING LLC HONK SENIOR AB		07/20/2022	PAYDOWN		2,500	2,500	2,517	2,514		(14)		(14)		2,500				75	10/20/2049	2.C FE
26441Y-AZ-0	DUKE REALTY PARTNERSHIP LTD SENIOR CORP_		07/26/2022	3RDPARTY		728,408	750,000	743,025	746,793		198		198		746,992		(18,584)	(18,584)	14,083	06/30/2026	2.A FE
26441Y-BB-2	DUKE REALTY PARTNERSHIP LTD SENIOR CORP_		09/14/2022	TAX FREE EXCHANGE		744,783	750,000	741,945	744,475		308		308		744,783				14,917	09/15/2028	2.A FE
26441Y-BD-8	DUKE REALTY PARTNERSHIP LTD SENIOR CORP_		09/14/2022	TAX FREE EXCHANGE		50,812	50,000	50,827	50,826		(14)		(14)		50,812				1,665	03/01/2050	2.A FE
26884A-BD-4	ERP OPERATING LP SENIOR CORP_BND 3.375		07/26/2022	3RDPARTY		2,012,547	2,050,000	2,038,725	2,046,089		332		332		2,046,421		(33,874)	(33,874)	45,548	06/01/2025	1.G FE
276480-AA-8	EASTERN GAS TRANSMISSION AND S SENIOR CO		08/24/2022	TAX FREE EXCHANGE		12,111,707	11,000,000	12,133,550	12,128,752		(17,045)		(17,045)		12,111,707				339,625	11/15/2049	1.G FE
277432-AN-0	EASTMAN CHEMICAL COMPANY SENIOR CORP_BND		07/06/2022	VARIOUS		2,134,000	2,134,000	2,124,728	2,133,581		289		289		2,133,869		131	131	54,101	08/15/2022	2.C FE
27830T-AJ-4	EATON VANCE CDO LTD EATON_14-1 MEZZANIN		08/17/2022	3RDPARTY		421,362	450,000	414,765	450,000			35,235	(35,235)		414,765		6,597	6,597	7,091	07/15/2030	2.C FE
27831B-AJ-2	EATON VANCE CDO LTD 18-1A MEZZANIN ABS_A		08/17/2022	3RDPARTY		938,800	1,000,000	908,763	1,000,000			91,237	(91,237)		908,763		30,037	30,037	16,282	10/15/2030	2.C FE
278642-AL-7	EBAY INC SENIOR CORP_BND 3.450% 08/01/		07/26/2022	3RDPARTY		5,075,367	5,100,000	5,020,491	5,079,045		2,447		2,447		5,081,492		(6,125)	(6,125)	86,509	08/01/2024	2.A FE
283677-AY-8	EL PASO ELECTRIC COMPANY SENIOR CORP_BND		09/15/2022	CALL 100.0000		2,000,000	2,000,000	1,995,760	1,999,678		199		199		1,999,877		123	123	49,500	12/15/2022	2.B FE
28932M-AG-0	ELM ROAD GENERATING STATION SU SENIOR CO		07/19/2022	VARIOUS		263,268	263,268	298,491	281,361		(18,093)		(18,093)		263,268				11,687	01/19/2031	1.F FE
291641-BE-7	EMPIRE DISTRICT ELECTRIC CO SECURED CORP		08/04/2022	3RDPARTY		1,025,220	1,000,000	996,970	997,630		46		46		997,677		27,543	27,543	48,678	09/01/2040	1.G FE
30161M-AG-8	CONSTELLATION ENERGY GENERATIO SENIOR CO		09/08/2022	3RDPARTY		12,533,280	12,000,000	12,273,290	12,216,332		(4,858)		(4,858)		12,211,474		321,806	321,806	710,417	10/01/2039	2.C FE
30212P-AR-6	EXPEDIA GROUP INC SENIOR CORP_BND 3.25		08/09/2022	3RDPARTY		2,585,880	3,000,000	2,977,679	2,981,806		635		635		2,982,441		(396,561)	(396,561)	47,396	02/15/2030	2.C FE
				REDEMPTION 100.0000																	
30452@-AA-6	FAIRFIELD LANCASTER 2017 LSE-B SENIOR CO		09/05/2022			9,844	9,844	9,845	9,832						9,844				328	01/05/2044	3.B
30605Y-AB-7	FALCON AEROSPACE LTD FLCON_17 SENIOR ABS		09/15/2022	PAYDOWN		72,289	72,289	72,289	72,352		(63)		(63)		72,289				2,323	02/15/2042	1.G FE
				REDEMPTION 100.0000																	
314353-AA-1	FEDEX 2020-1 CLASS AA SECURED CORP_BND		08/20/2022			155,071	155,071	152,921	152,925		2,146		2,146		155,071				2,908	08/20/2035	1.D FE
31620R-AF-2	FIDELITY NATIONAL FINANCIAL IN SENIOR CO		09/01/2022	VARIOUS		10,000,000	10,000,000	9,951,300	9,996,878		3,122		3,122		10,000,000				398,750	09/01/2022	2.B FE
31738K-AA-7	FINANCE OF AMERICA STRUCTURED WHOLE_CMO		09/25/2022	PAYDOWN		(32,283)	12,005	11,808	11,815		(44,098)		(44,098)		(32,283)				226	10/25/2050	1.A PL
31745#-AA-9	FCI2018-1 NOTE ABS_ABS 5.500% 11/15/30		09/01/2022	PAYDOWN		13,631	34,202	34,202	34,022		(20,391)		(20,391)		13,631				2,636	11/15/2030	1.E PL
318685-AA-2	FIRST BANCSHARES INC INDIANA SENIOR COR		07/01/2022	MATURITY		16,000,000	16,000,000	16,000,000	16,000,000						16,000,000				680,000	07/01/2022	2.B
32051G-T2-1	FIRST HORIZON ALTERNATIVE MORT WHOLE_CMO		09/01/2022	PAYDOWN		8,657	8,495	5,522	4,489		4,168		4,168		8,657				351	04/25/2036	1.D FM
337738-AM-0	FISERV INC SENIOR CORP_BND 3.500% 10/0		07/01/2022	CALL 100.0000		15,000,000	15,000,000	14,930,850	14,993,951		4,021		4,021		14,997,972		2,028	2,028	393,750	10/01/2022	2.B FE
				REDEMPTION 100.0000																	
33972P-AA-7	FLNG LIQUEFACTION 2 LLC SECURED CORP_BND		09/30/2022			192,000	192,000	192,000	192,000						192,000				3,960	03/31/2038	2.B FE
34417Q-AA-6	FOCUS BRANDS FUNDING LLC FOCUS SENIOR AB		07/30/2022	PAYDOWN		2,500	2,500	2,500	2,500						2,500				97	10/30/2048	2.B FE
34706C-AE-9	FCRE_22-FL3 SENIOR CMBS -FL3-B 144A 3.		07/21/2022	3RDPARTY		3,826,496	4,000,000	3,998,467			133		133		3,998,600		(172,104)	(172,104)	52,435	02/23/2039	1.D FE
34706C-AG-4	FCRE_22-FL3 SENIOR CMBS -FL3-C 144A 4.		07/21/2022	3RDPARTY		4,823,562	5,000,000	4,998,216			123		123		4,998,339		(174,777)	(174,777)	76,030	02/23/2039	1.G FE
				REDEMPTION 100.0000																	
347508-AB-9	FORT KNOX MILITARY HOUSING PRI SENIOR MU		09/15/2022			21,483	21,483	13,212	17,538		3,945		3,945		21,483				154	02/15/2052	1.F FE
35042P-AA-8	FOUNDATIONFINANCETRUSTFFIN_ ABS_ABS _21-		09/15/2022	PAYDOWN		2,145,770	2,145,770	2,145,717	2,145,721		49		49		2,145,770				33,646	01/15/2042	1.D FE
360271-AL-4	FULTON FINANCIAL CORPORATION SUB CORP_BN		07/18/2022	3RDPARTY		918,750	1,000,000	1,000,000	1,000,000						1,000,000		(81,250)	(81,250)	27,535	03/15/2030	2.A FE
36185M-BJ-0	GMAC MORTGAGE CORPORATION LOAN SUPSEN WH		09/01/2022	PAYDOWN		4,814	5,091	4,684	4,706		109		109		4,814				105	11/19/2035	1.D FM
361863-AA-1	GMAC COMMERCIAL MORTGAGE ASSET PRELCF MU		09/10/2022	PAYDOWN		89,230	89,230	91,921	91,672		(2,442)		(2,442)		89,230				3,590	08/10/2042	1.G

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
				REDEMPTION 100.0000																	
36186V-AA-9	GMAC COMMERCIAL MORTGAGE ASSET LCF MUNI_		09/10/2022			181,437	181,437	207,816	204,238		(22,801)		(22,801)		181,437				7,314	12/10/2043	1.C FE
36186X-AD-9	GMAC COMMERCIAL MORTGAGE ASSET SENIOR MU		09/10/2022	PAYDOWN		133,855	133,855	133,837	133,840		15		15		133,855				4,619	07/10/2050	2.A FE
36186X-AE-7	GMAC COMMERCIAL MORTGAGE ASSET MUNITAX_B		09/10/2022	PAYDOWN				22,729	18,766		(18,766)		(18,766)						1,131	07/10/2050	2.A FE
361920-AA-2	GS MORTGAGE SECURITIES CORPORA SENIOR SE		09/01/2022	PAYDOWN		15,520,000	15,520,000	14,336,475	15,386,780		133,220		133,220		15,520,000				325,959	12/10/2030	1.A FM
361920-AG-9	GS MORTGAGE SECURITIES TRUST G SUB SUB_C		07/26/2022	3RDPARTY		598,594	600,000	588,328	598,263		590		590		598,854		(260)	(260)	6,648	12/12/2030	1.A FM
361920-AG-9	GS MORTGAGE SECURITIES TRUST G SUB SUB_C		09/01/2022	PAYDOWN		3,400,000	3,400,000	3,333,859	3,387,300		12,700		12,700		3,400,000				77,593	12/12/2030	1.A FM
361920-AJ-3	GS MORTGAGE SECURITIES TRUST G SUB SUB_C		09/01/2022	PAYDOWN		4,100,000	4,100,000	4,035,281	4,087,272		12,728		12,728		4,100,000				96,488	12/10/2030	1.A FM
361920-AL-8	GS MORTGAGE SECURITIES TRUST G SUB SUB_C		09/01/2022	PAYDOWN		6,000,000	6,000,000	5,802,656	5,845,588		154,412		154,412		6,000,000				157,915	12/12/2030	1.A FM
3622E8-AC-9	GSAA HOME EQUITY TRUST GSAA_06 SENIOR AB		09/01/2022	PAYDOWN		28,593	28,593	18,228	12,442		16,152		16,152		28,593				356	09/25/2036	1.D FM
362334-JV-7	GSR MORTGAGE LOAN TRUST GSR_06 WHOLE_CMO		09/01/2022	PAYDOWN		69,131	72,752	66,465	69,131		1		1		69,131				2,794	03/25/2036	3.B FM
362334-NB-6	GSAA HOME EQUITY TRUST GSAA_06 SENIOR AB		09/01/2022	PAYDOWN		5,329	5,329	4,017	2,828		2,501		2,501		5,329				79	03/25/2046	1.D FM
36242D-5W-9	GSR MORTGAGE LOAN TRUST GSR_05 WHOLE_CMO		09/01/2022	PAYDOWN		3,768	3,768	3,780	3,774		(6)		(6)		3,768				135	06/25/2035	1.A FM
36248G-AL-4	GS MORTGAGE SECURITIES TRUST G SUB SUB_C		08/11/2022	3RDPARTY		1,964,844	2,000,000	2,197,813	2,043,521		(7,910)		(7,910)		2,035,611		(70,767)	(70,767)	40,264	11/10/2046	1.A
36250H-AK-9	GS MORTGAGE SECURITIES TRUST G SUB SUB_C		08/11/2022	3RDPARTY		2,070,803	2,150,000	2,214,420	2,170,139		(2,302)		(2,302)		2,167,837		(97,034)	(97,034)	33,732	11/10/2047	1.A
36251E-AH-2	GSMSC RESECURITIZATION TRUST G SUB WHOLE		09/01/2022	PAYDOWN		158,193	158,488	103,116	72,154		86,039		86,039		158,193				3,310	01/26/2036	1.D FM
36253B-AZ-6	GS MORTGAGE SECURITIES TRUST G SUB SUB_C		08/16/2022	VARIOUS		21,382,258	22,140,000	22,835,423	22,335,581		(52,261)		(52,261)		22,283,320		(901,062)	(901,062)	644,255	06/10/2047	1.A
36253G-AJ-1	GS MORTGAGE SECURITIES TRUST G AM SUB_CM		08/17/2022	3RDPARTY		1,218,359	1,250,000	1,287,466	1,259,403		(1,445)		(1,445)		1,257,958		(39,598)	(39,598)	19,943	09/10/2047	1.A
36258F-AA-7	GS MORTGAGE_BACKED SECURITIES WHOLE_CMO		09/01/2022	PAYDOWN		21,715	21,715	22,234	22,143		(428)		(428)		21,715				549	05/25/2050	1.A
36262D-AA-6	GS MORTGAGE_BACKED SECURITIES WHOLE_CMO		08/01/2022	PAYDOWN		348,113	348,113	356,163	354,514		(6,401)		(6,401)		348,113				7,328	07/25/2050	1.A
36262P-AB-7	GS MORTGAGEBACKED SECURITIES T WHOLE_CMO		09/25/2022	PAYDOWN		133,080	133,080	133,620	133,618		(538)		(538)		133,080				2,192	03/25/2052	1.A
36297T-AG-7	GSR MORTGAGE LOAN TRUST GSR_06 SUPSEN WH		09/01/2022	PAYDOWN		6,459	5,206	4,635	4,074		2,385		2,385		6,459				153	04/25/2036	1.D FM
36320U-AJ-9	GALAXY CLO LTD GALXY_18-27A SUB ABS_ABS		08/17/2022	3RDPARTY		8,484,930	9,000,000	9,000,000	9,000,000						9,000,000		(515,070)	(515,070)	238,169	05/16/2031	2.C FE
375558-AX-1	GILEAD SCIENCES INC SENIOR CORP_BND 4.		08/15/2022	3RDPARTY		3,293,063	3,250,000	3,174,958			622		622		3,175,580		117,483	117,483	58,933	04/01/2044	2.A FE
377372-AE-7	GLAXOSMITHKLINE CAPITAL INC SENIOR CORP_		09/28/2022	3RDPARTY		2,637,033	2,450,000	2,572,500	2,541,685		(1,559)		(1,559)		2,540,127		96,906	96,906	136,664	05/15/2038	1.F FE
38012L-AA-7	GMAC COMMERCIAL MORTGAGE ASSET LCF MUNIT		09/10/2022	PAYDOWN		15,994	15,994	15,994	15,994						15,994				572	05/10/2051	1.E
38013A-AB-8	GMAC COMMERCIAL MORTGAGE ASSET LCF MUNIT		09/10/2022	PAYDOWN		66,448	66,448	66,443	66,444		4		4		66,448				2,476	05/10/2050	2.A FE
				REDEMPTION 0.0000																	
38013A-AC-6	GMAC COMMERCIAL MORTGAGE ASSET MUNITAX_B		09/10/2022					32,496	25,050		(25,050)		(25,050)						1,654	05/10/2050	2.A FE
38081E-AA-9	GOLDEN BEAR GLDN_16-1A SENIOR ABS_ABS _1		09/20/2022	PAYDOWN		322,899	322,899	322,899	322,899						322,899				12,075	09/20/2047	1.A FE
38141G-WQ-3	GOLDMAN SACHS GROUP INC/THE SENIOR CORP		07/14/2022	3RDPARTY		340,127	350,000	345,701			254		254		345,955		(5,829)	(5,829)	3,340	09/29/2025	2.A FE
39121J-AE-0	GREAT RIVER ENERGY SECURED CORP_BND 144A		07/01/2022	VARIOUS		2,597,754	2,597,754	2,709,613	2,708,684		(110,930)		(110,930)		2,597,754				141,311	07/01/2038	1.G FE
39538W-EE-4	GREENPOINT MORTGAGE PASS-THROU WHOLE_CMO		09/26/2022	PAYDOWN		86,186	86,187	22,651	8,811		77,375		77,375		86,186				830	11/25/2045	1.D FM
39538W-FH-6	GREENPOINT MORTGAGE FUNDING TR SENIOR WH		09/26/2022	PAYDOWN		5,599	5,599	4,128	2,856		2,743		2,743		5,599				55	02/25/2036	1.A FM
				REDEMPTION 100.0000																	
39951#-AA-1	GROUND LEASE TRUST A - 2018A SECURED COR		09/15/2022			928	928	928	928						928				28	02/15/2051	2.A PL
40437H-AJ-0	HIGHBRIDGE LOAN MANAGEMENT LTD MEZZANIN		08/16/2022	3RDPARTY		735,040	800,000	724,121	800,000				75,879	(75,879)	724,121		10,919	10,919	17,937	07/20/2030	2.C FE
40437L-AL-6	HIGHBRIDGE LOAN MANAGEMENT LTD MEZZANIN		08/11/2022	3RDPARTY		932,500	1,000,000	915,211	1,000,000				84,789	(84,789)	915,211		17,289	17,289	14,970	10/15/2030	2.C FE
40490A-AJ-9	HLA_18-2A SENIOR ABS_ABS _18-2A 144A 6		09/15/2022	3RDPARTY		872,200	1,000,000	1,000,000	1,000,000						1,000,000		(127,800)	(127,800)	30,505	01/22/2031	2.C FE
406216-BD-2	HALLIBURTON COMPANY SENIOR CORP_BND 3.		09/25/2022	CALL 100.0000		25,000,000	25,000,000	24,941,500	24,989,301		4,886		4,886		24,994,187		5,813	5,813	1,006,250	08/01/2023	2.A FE
				REDEMPTION 100.0000																	
40867#-AD-6	HAMPAC LLC YUBA CNTY CA SECURED CORP_BN		09/10/2022			39,437	39,437	39,437	39,437						39,437				1,121	08/10/2042	1.E
41161P-VJ-9	HARBORVIEW MORTGAGE LOAN TRUST SUPSEN WH		09/01/2022	PAYDOWN		7,933	7,933	5,268	6,422		2,586	1,075	1,511		7,933				135	10/19/2035	1.D FM
41161U-AE-2	HARBORVIEW MORTGAGE LOAN TRUST SUPSEN WH		08/01/2022	PAYDOWN		99,500	99,500	79,195	82,362		17,138		17,138		99,500				2,009	08/19/2036	1.D FM
				REDEMPTION 100.0000																	
42208#-AA-8	HD SALEM OR LANDLORD LLC CORP_BND 6.25		09/30/2022			61,659	61,659	61,659	61,659						61,659				2,462	11/30/2030	1.A
42770Q-AA-0	HERO FUNDING TRUST HERO_14-2A ABS_ABS _1		09/20/2022	PAYDOWN		283,749	283,749	283,556	283,598		151		151		283,749				11,322	09/21/2040	1.A FE
42770W-AA-7	HERO FUNDING TRUST HERO_16-2A SENIOR ABS		09/20/2022	PAYDOWN		135,883	135,883	135,839	137,251		(1,368)		(1,368)		135,883				2,965	09/20/2041	1.A FE
428236-BX-0	HP INC SENIOR CORP_BND 4.050% 09/15/22		09/15/2022	MATURITY		5,000,000	5,000,000	5,020,750	5,001,001		(1,001)		(1,001)		5,000,000				101,250	09/15/2022	2.B FE
437076-AS-1	HOME DEPOT INC SENIOR CORP_BND 5.875%		09/27/2022	3RDPARTY		2,561,750	2,500,000	2,442,725	2,458,341		807		807		2,459,148		102,602	102,602	115,460	12/16/2036	1.F FE
445658-CE-5	JB HUNT TRANSPORT SERVICES INC SENIOR CO		08/15/2022	VARIOUS		15,000,000	15,000,000	14,962,650	14,996,635		3,365		3,365		15,000,000				453,750	08/15/2022	2.A FE
				REDEMPTION 100.0000																	
44919*-AC-2	I-595 EXPRESS LLC CORP_BND 3.310% 12/3		09/30/2022			98,786	98,786	98,786	98,786						98,786				2,452	12/31/2031	1.F PL
45660L-4E-6	RESIDENTIAL ASSET SECURITIZATI WHOLE_CMO		09/01/2022	PAYDOWN		43,636	43,636	36,617	39,855		6,653	2,873	3,780		43,636				1,795	02/25/2036	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
45660L-4E-6	RESIDENTIAL ASSET SECURITIZATI WHOLE_CMO		07/01/2022	PAYDOWN		10,913	15,243	12,791	13,922		(2,006)	1,003	(3,009)		10,913				511	02/25/2036	3.B FM
45660L-KE-8	RESIDENTIAL ASSET SECURITIZATI SUPSEN WH		09/01/2022	PAYDOWN		335,339	335,339	309,087	298,284		37,055		37,055		335,339				11,287	05/25/2035	3.B FM
45660L-LR-8	INDYMAC INDX MORTGAGE LOAN TRU WHOLE_CMO		09/01/2022	PAYDOWN		189,378	147,218	114,388	107,544		81,834		81,834		189,378				3,319	06/25/2035	1.D FM
45660L-S7-5	INDYMAC INDX MORTGAGE LOAN TRU SENIOR WH		09/01/2022	PAYDOWN		10,483	10,483	8,548	9,115		1,368		1,368		10,483				191	12/25/2035	1.D FM
45660L-WE-5	INDYMAC INDX MORTGAGE LOAN TRU SUPSEN WH		07/21/2022	3RDPARTY		1,304,429	2,187,653	1,528,622	1,236,008		(55,658)		(55,658)		1,180,350		124,079	124,079	26,691	10/25/2036	1.D FM
45661E-CM-4	INDYMAC INDX MORTGAGE LOAN TRU SUPSEN WH		07/21/2022	3RDPARTY		2,533,985	2,732,864	2,491,552	2,494,460		6,761		6,761		2,501,220		32,764	32,764	55,121	05/25/2036	1.D FM
45661E-CM-4	INDYMAC INDX MORTGAGE LOAN TRU SUPSEN WH		07/01/2022	PAYDOWN		166,654	165,216	150,628	150,803		15,850		15,850		166,654				3,092	05/25/2036	1.D FM
45661E-GH-1	INDYMAC INDX MORTGAGE LOAN TRU SUPSEN WH		09/26/2022	PAYDOWN		7,914	7,914	6,755	7,484		431		431		7,914				95	06/25/2036	1.A FM
45661L-AG-3	RTGAGE LOAN TRUST INDX_06-AR27 SUPSEN WH		09/26/2022	PAYDOWN		109,551	109,551	91,715	94,978		14,573		14,573		109,551				777	10/25/2036	1.A FM
456681-AE-5	INDYMAC INDX MORTGAGE LOAN TRU SUPSEN WH		07/21/2022	3RDPARTY		4,423,344	6,324,404	4,319,890	4,199,686		(66,091)		(66,091)		4,133,595		289,749	289,749	117,589	07/25/2037	1.D FM
456681-AE-5	INDYMAC INDX MORTGAGE LOAN TRU SUPSEN WH		07/01/2022	PAYDOWN		6,706	6,706	4,581	4,453		2,253		2,253		6,706				113	07/25/2037	1.D FM
459506-AC-5	INTERNATIONAL FLAVORS & FRAGRA SENIOR CO		08/09/2022	3RDPARTY		4,967,900	5,000,000	4,995,600	4,999,493		151		151		4,999,644		(31,744)	(31,744)	124,000	05/01/2023	2.C FE
				REDEMPTION 100.0000																	
46033#-AA-8	DOVER INTERNATIONAL SPEEDWAY I CORP_BND		09/01/2022			111,992	111,992	111,992	111,992						111,992				4,657	10/01/2034	2.B
460690-BP-4	INTERPUBLIC GROUP OF COMPANIES SENIOR CO		08/09/2022	3RDPARTY		2,284,107	2,300,000	2,298,689	2,299,113		37		37		2,299,150		(15,043)	(15,043)	38,324	10/01/2028	2.B FE
				REDEMPTION 100.0000																	
46433@-AA-6	ISKANDAR VENTURES LLC CORP_BND 3.410%		09/15/2022			99,011	99,011	99,011	99,011						99,011				2,249	07/15/2040	1.E PL
46591F-AC-8	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		09/01/2022	PAYDOWN		97,954	97,954	100,158	99,580		(1,626)		(1,626)		97,954				2,562	11/25/2049	1.A
46591K-AC-7	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		09/01/2022	PAYDOWN		122,595	122,595	124,185	123,873		(1,278)		(1,278)		122,595				3,120	03/25/2050	1.A
46591T-AC-8	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		09/01/2022	PAYDOWN		453,429	453,429	464,127	462,146		(8,717)		(8,717)		453,429				9,779	07/25/2050	1.A
46592X-AC-8	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		09/01/2022	PAYDOWN		128,763	128,763	129,387	129,384		(620)		(620)		128,763				2,045	04/25/2052	1.A
466247-B2-8	JPM_05-S3 SENIOR WHOLE_CMO _05-S3 5.50		09/01/2022	PAYDOWN		4,359	4,359	3,773	2,871		1,488		1,488		4,359				147	01/25/2036	1.D FM
466247-B6-9	JP MORGAN MORTGAGE TRUST JPMMT SENIOR WH		09/01/2022	PAYDOWN		641	641	624	473		168		168		641				23	04/25/2055	1.A FM
466247-WS-8	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		09/01/2022	PAYDOWN		9,465	9,465	8,732	8,678		787		787		9,465				206	10/25/2035	1.A FM
46627M-AV-9	J.P. MORGAN ALTERNATIVE LOAN T WHOLE_CMO		09/01/2022	PAYDOWN		8,026	9,073	7,583	7,515		511		511		8,026				360	12/25/2035	1.D FM
46627M-EJ-2	J.P. MORGAN ALTERNATIVE LOAN T SUPSEN WH		09/01/2022	PAYDOWN		12,797	12,813	10,178	7,065		5,732		5,732		12,797				450	03/25/2036	1.D FM
46627M-FU-6	J.P. MORGAN ALTERNATIVE LOAN T WHOLE_CMO		09/01/2022	PAYDOWN		67,999	68,738	62,294	62,839		5,160		5,160		67,999				2,166	03/25/2036	1.D FM
46627M-FV-4	J.P. MORGAN ALTERNATIVE LOAN T WHOLE_CMO		09/01/2022	PAYDOWN			4,543	2,916	3,516		(3,516)		(3,516)						179	03/25/2036	1.D FM
46628K-AA-8	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		09/01/2022	PAYDOWN		34,593	34,829	31,307	29,650		4,944		4,944		34,593				625	05/25/2036	1.D FM
46628S-AG-8	JP MORGAN MORTGAGE ACQUISITION SENIOR AB		09/01/2022	PAYDOWN		7,452	7,452	4,117	2,720		4,731		4,731		7,452				104	07/25/2036	1.D FM
46628S-AH-6	JP MORGAN MORTGAGE ACQUISITION SENIOR AB		09/01/2022	PAYDOWN		12,854	12,854	7,231	4,790		8,064		8,064		12,854				179	07/25/2036	1.D FM
46629A-AK-7	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		09/01/2022	PAYDOWN		3,333	3,357	1,952	1,759		1,574		1,574		3,333				104	08/25/2036	1.D FM
46629A-AL-5	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		09/01/2022	PAYDOWN		9,677	9,749	8,106	4,734		4,943		4,943		9,677				302	08/25/2036	1.D FM
46629Q-AE-6	JP MORGAN MORTGAGE ACQUISITION ABS_ABS		09/01/2022	PAYDOWN		116,415	116,415	88,767	68,199		48,216		48,216		116,415				2,451	10/25/2036	1.D FM
46630G-AW-5	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		09/01/2022	PAYDOWN		25,028	25,028	22,143	24,514		514		514		25,028				398	07/25/2035	1.A FM
46630M-AE-2	JP MORGAN MORTGAGE ACQUISITION SENIOR AB		09/01/2022	PAYDOWN		28,102	28,102	19,496	14,536		13,566		13,566		28,102				462	01/25/2037	1.D FM
46635B-AN-1	JP MORGAN REREMIC JPMRR_10-7 WHOLE_CMO		09/01/2022	PAYDOWN		20,971	23,563	17,587	17,543		3,428		3,428		20,971				1,635	06/26/2040	1.D FM
46648C-AH-7	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		09/01/2022	PAYDOWN		314,957	314,957	320,432	317,954		(2,998)		(2,998)		314,957				6,984	01/25/2047	1.A
46648H-AG-8	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		09/01/2022	PAYDOWN		290,253	290,253	287,602	290,741		(489)		(489)		290,253				6,762	05/25/2047	1.A
46649C-AG-8	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		09/01/2022	PAYDOWN		649,698	649,698	609,755	643,246		6,451		6,451		649,698				14,683	10/25/2048	1.A
46649K-AA-3	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		09/01/2022	PAYDOWN		8,663	8,663	8,745	8,732		(69)		(69)		8,663				198	10/25/2048	1.A
46649T-AG-1	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		09/01/2022	PAYDOWN		692,459	692,459	703,921	694,518		(2,059)		(2,059)		692,459				16,486	09/25/2048	1.A
46649Y-AG-0	JP MORGAN MORTGAGE TRUST JPMMT SUPSEN WH		09/01/2022	PAYDOWN		123,529	123,529	119,768	122,535		994		994		123,529				3,110	02/25/2049	1.A
46650H-AC-2	JP MORGAN MORTGAGE TRUST JPMMT SUPSEN WH		09/01/2022	PAYDOWN		25,744	25,744	26,432	26,137		(392)		(392)		25,744				709	05/25/2049	1.A
46650J-AG-9	JP MORGAN MORTGAGE TRUST JPMMT SUPSEN WH		09/01/2022	PAYDOWN		445,009	445,016	453,757	450,977		(5,967)		(5,967)		445,009				10,532	12/25/2048	1.A
46650M-AG-2	JP MORGAN MORTGAGE TRUST JPMMT SUPSEN WH		09/01/2022	PAYDOWN		161,649	161,649	156,276	158,917		2,732		2,732		161,649				4,310	01/25/2049	1.A
46651A-AT-9	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		09/01/2022	PAYDOWN		250,398	250,398	256,032	251,798		(1,400)		(1,400)		250,398				6,068	12/25/2049	1.A
46651B-AC-4	JP MORGAN MORTGAGE TRUST JPMMT SUPSEN WH		09/01/2022	PAYDOWN		59,153	59,153	60,078	59,744		(591)		(591)		59,153				1,261	12/25/2049	1.A
46651G-AC-3	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		09/01/2022	PAYDOWN		84,562	84,562	85,619	85,665		(1,104)		(1,104)		84,562				1,951	02/25/2050	1.A
46651G-AE-9	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		09/01/2022	PAYDOWN		144,962	144,962	147,744	146,206		(1,244)		(1,244)		144,962				3,345	02/25/2050	1.A
46651X-AQ-5	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		09/01/2022	PAYDOWN		273,814	273,814	286,425	279,806		(5,992)		(5,992)		273,814				5,945	06/25/2050	1.A
46651Y-AC-4	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		09/01/2022	PAYDOWN		253,597	253,597	259,030	257,669		(4,072)		(4,072)		253,597				5,470	05/25/2050	1.A
46651Y-AH-3	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		09/01/2022	PAYDOWN		267,826	267,826	275,209	270,169		(2,343)		(2,343)		267,826				5,777	05/25/2050	1.A
46654C-AE-5	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		09/01/2022	PAYDOWN		144,183	144,183	145,287	145,282		(1,099)		(1,099)		144,183				2,363	02/26/2052	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 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
46654T-AC-2	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		09/25/2022	PAYDOWN		383,333	383,334	382,974	382,974		359		359		383,333				6,106	06/25/2052	1.A FE
				REDEMPTION 100.0000																	
46658#-AA-2	JLL CTL PT TR CITY OF DALLAS SECURED CO		07/15/2022			8,726	8,726	8,955	8,931		(205)		(205)		8,726				205	12/15/2045	1.C
				REDEMPTION 100.0000																	
46658#-AA-2	JLL CTL PT TR CITY OF DALLAS SECURED CO		09/15/2022			17,548	17,548	18,009	17,961		(412)		(412)		17,548				510	12/15/2045	1.E
46817M-AM-9	JACKSON FINANCIAL INC SENIOR CORP_BND 14		09/22/2022	TAX FREE EXCHANGE		19,799,359	20,000,000	19,796,400	19,796,773		2,586		2,586		19,799,359				664,444	11/23/2051	2.B FE
47232X-AA-6	JEFFRIES MILITARY HOUSING TRUS LCF MUNIT		09/10/2022	PAYDOWN		35,393	35,393	37,573	37,397		(2,004)		(2,004)		35,393				1,223	06/10/2055	1.G FE
478045-AA-5	JOHN SEVIER COMBINED CYCLE GEN SECURED C		07/15/2022	VARIOUS		400,220	400,220	410,280	407,550		(7,330)		(7,330)		400,220				17,302	01/15/2042	1.C FE
478160-AL-8	JOHNSON & JOHNSON SENIOR CORP_BND 4.95		09/26/2022	3RDPARTY		4,098,360	4,000,000	3,909,960	3,943,059		1,726		1,726		3,944,785		153,575	153,575	172,150	05/15/2033	1.A FE
478160-BV-5	JOHNSON & JOHNSON SENIOR CORP_BND 3.70		07/26/2022	3RDPARTY		1,835,172	1,900,000	1,887,384	1,888,963		80		80		1,889,043		(53,871)	(53,871)	28,706	03/01/2046	1.A FE
478165-AB-9	SC JOHNSON & SON INC SENIOR CORP_BND 144		09/09/2022	3RDPARTY		22,018,400	20,000,000	20,990,000	20,451,103		(43,324)		(43,324)		20,407,780		1,610,620	1,610,620	1,455,000	02/15/2028	1.G FE
				REDEMPTION 100.0000																	
48239@-AE-0	KBCM CTL PASS-THRU TR CORP_BND 6.320%		09/15/2022			69,932	69,932	69,932	69,932						69,932				2,943	10/15/2032	1.F
				REDEMPTION 100.0000																	
48239@-AG-5	KBCM CTL PASS-THRU TR CORP_BND 6.970%		09/15/2022			24,741	24,741	24,741	24,741						24,741				1,219	06/15/2034	1.F
				REDEMPTION 100.0000																	
48239@-AK-6	KBCM CTL PASS-THRU TR CORP_BND 8.250%		09/10/2022			38,581	38,581	38,581	38,581						38,581				2,121	03/10/2034	1.F
482480-AE-0	KLA CORP SENIOR CORP_BND 4.650% 11/01/		07/05/2022	VARIOUS		11,002,749	10,651,000	10,680,708	10,659,996		(1,824)		(1,824)		10,658,172		(7,172)	(7,172)	599,385	11/01/2024	1.G FE
500255-AN-4	KOHLS CORP SENIOR CORP_BND 6.000% 01/1		08/23/2022	VARIOUS		2,632,525	3,045,000	2,671,988	3,076,006		(1,021)	402,998	(404,019)		2,671,988		(39,463)	(39,463)	199,283	01/15/2033	2.C FE
50155Q-AG-5	KYNDRYL HOLDINGS INC SENIOR CORP_BND 144		09/19/2022	TAX FREE EXCHANGE		12,014,002	12,000,000	12,014,400	12,014,330		(329)		(329)		12,014,002				467,400	10/15/2041	2.B FE
				REDEMPTION 100.0000																	
50987*-AA-0	LAKE HEALTH 2016 CTL PT TR CORP_BND 3.		09/15/2022			47,960	47,960	47,960	47,960						47,960				1,197	11/15/2035	1.G
524901-AR-6	LEGG MASON INC SENIOR CORP_BND 5.625%		09/26/2022	3RDPARTY		4,818,000	5,000,000	5,007,750	5,006,850		(73)		(73)		5,006,777		(188,777)	(188,777)	197,656	01/15/2044	1.F FE
52521R-AD-3	LEHMAN MORTGAGE TRUST LMT_07-5 SENIOR WH		09/01/2022	PAYDOWN		185,294	186,900	145,068	151,609		33,685		33,685		185,294				7,963	06/25/2037	1.D FM
532457-BC-1	ELI LILLY AND COMPANY SENIOR CORP_BND		09/26/2022	3RDPARTY		2,661,300	2,500,000	2,475,475	2,481,722		322		322		2,482,044		179,256	179,256	129,330	11/15/2037	1.F FE
539830-AR-0	LOCKHEED MARTIN CORPORATION SENIOR CORP_		09/28/2022	3RDPARTY		2,259,005	2,150,000	2,171,672	2,165,721		(315)		(315)		2,165,406		93,599	93,599	76,764	09/01/2036	1.G FE
539830-AW-9	LOCKHEED MARTIN CORPORATION SENIOR CORP_		08/15/2022	VARIOUS		12,765,353	11,167,000	12,387,917	12,128,027		(20,428)		(20,428)		12,107,599		657,753	657,753	454,224	06/01/2040	1.G FE
539830-BK-4	LOCKHEED MARTIN CORPORATION SENIOR CORP_		08/15/2022	3RDPARTY		8,183,390	7,850,000	7,702,734	7,733,212		3,657		3,657		7,736,869		446,521	446,521	266,900	05/15/2036	1.G FE
				REDEMPTION 100.0000																	
54336#-AA-6	LONGWOOD PARTNERS LTD CORP_BND 4.490%		06/30/2022			3,874	3,874	3,874	3,874						3,874				87	06/30/2051	2.C PL
				REDEMPTION 100.0000																	
54336@-AA-8	LONGWOOD ENERGY PARTNERS HOLDI CORP_BND		07/15/2022			164,200	164,200	164,200	164,200						164,200				2,114	06/30/2034	3.B PL
548661-CJ-4	LOWES COMPANIES INC SENIOR CORP_BND 5.		08/15/2022	3RDPARTY		5,661,862	5,235,000	5,526,802	5,439,400		(6,547)		(6,547)		5,432,852		229,009	229,009	241,537	10/15/2035	2.A FE
55026C-AB-3	LUMINACE ABS-2022 ISSUER LLC B ABS_ABS_		07/30/2022	PAYDOWN		94,867	94,867	94,361			506		506		94,867				997	07/31/2062	2.C FE
55282G-AA-5	MASSAGE ENVY FRANCHISING LLC M SENIOR AB		08/01/2022	PAYDOWN		80,000	80,000	80,000	80,000						80,000				3,854	07/30/2049	2.B FE
55283L-AA-3	MAPS LTD MAPSL_19-1A SENIOR ABS_ABS _19-		08/15/2022	PAYDOWN		16,261	16,261	12,846	13,602		2,659		2,659		16,261				448	03/15/2044	1.F
55283L-AA-3	MAPS LTD MAPSL_19-1A SENIOR ABS_ABS _19-		09/15/2022	PAYDOWN		2,626	2,626	2,075	2,197		429		429		2,626				88	03/15/2044	2.C
55820E-AA-9	MDPK_18-29A MEZZANIN ABS_ABS _18-29A 144		08/18/2022	3RDPARTY		5,595,600	6,000,000	6,000,000	6,000,000						6,000,000		(404,400)	(404,400)	329,917	10/18/2030	3.C FE
576434-V9-2	MASTR ALTERNATIVE LOANS TRUST SUPSEN WHO		09/01/2022	PAYDOWN		47,952	47,988	41,281	37,246		10,707		10,707		47,952				1,700	12/25/2035	1.D FM
58013M-EF-7	MCDONALDS CORPORATION SENIOR CORP_BND		08/15/2022	3RDPARTY		19,379,353	16,273,000	19,185,968	15,704,220		2,687,528		2,687,528		18,391,748		987,605	987,605	985,330	03/01/2038	2.A FE
58013M-EK-6	MCDONALDS CORPORATION SENIOR CORP_BND		08/16/2022	3RDPARTY		19,110,237	18,610,000	18,492,130	18,527,131		1,319		1,319		18,528,449		581,787	581,787	990,401	07/15/2040	2.A FE
590214-AC-6	MERRILL LYNCH MORTGAGE INVESTO WHOLE_CMO		09/01/2022	PAYDOWN		19,588	19,588	17,042	16,176		3,413		3,413		19,588				341	07/25/2036	1.D FM
594918-AD-6	MICROSOFT CORPORATION SENIOR CORP_BND		09/23/2022	3RDPARTY		1,397,682	1,300,000	1,337,856	1,328,614		(475)		(475)		1,328,139		69,543	69,543	55,582	06/01/2039	1.A FE
594918-BC-7	MICROSOFT CORPORATION SENIOR CORP_BND		07/26/2022	3RDPARTY		1,291,446	1,300,000	1,285,050	1,289,251		184		184		1,289,435		2,011	2,011	20,981	02/12/2035	1.A FE
59524E-AB-8	MID-ATLANTIC FAMILY MILITARY C SENIOR MU		08/01/2022	VARIOUS		125,352	125,352	117,373	119,234		6,118		6,118		125,352				6,147	08/01/2050	1.E FE
				REDEMPTION 100.0000																	
59748T-AA-7	MIDLAND COGENERATION VENTURE L SECURED C		09/15/2022			520,000	520,000	520,000	520,000						520,000				31,200	03/15/2025	3.B FE
59802M-AG-2	MIDOCEAN CREDIT CLO MIDO_18-9A SUB ABS_A		08/17/2022	3RDPARTY		8,369,458	8,920,000	8,920,000	8,920,000						8,920,000		(550,542)	(550,542)	202,920	07/20/2031	1.F FE
59802M-AJ-6	MIDOCEAN CREDIT CLO MIDO_18-9A SUB ABS_A		09/15/2022	3RDPARTY		875,900	1,000,000	1,000,000	1,000,000						1,000,000		(124,100)	(124,100)	30,096	07/20/2031	2.C FE
608190-AJ-3	MOHAWK INDUSTRIES INC SENIOR CORP_BND		08/03/2022	3RDPARTY		11,006,160	11,000,000	10,996,370	10,999,538		251		251		10,999,789		6,371	6,371	428,206	02/01/2023	2.A FE
615369-AE-5	MOODYS CORPORATION SENIOR CORP_BND 5.2		07/07/2022	3RDPARTY		3,038,610	3,000,000	3,049,890	3,044,226		(247)		(247)		3,043,979		(5,369)	(5,369)	77,000	07/15/2044	2.A FE
61690F-AQ-6	MORGAN STANLEY BAML TRUST MSBA SUB SUB_C		08/24/2022	3RDPARTY		2,891,900	3,050,000	3,141,247	3,080,773		(3,495)		(3,495)		3,077,278		(185,378)	(185,378)	47,702	04/17/2048	1.D
61690K-AK-8	MORGAN STANLEY BAML TRUST MSBA SUB SUB_C		09/29/2022	3RDPARTY		10,881,788	11,820,000	11,786,537	11,793,954		1,378		1,378		11,795,333		(913,545)	(913,545)	371,009	02/15/2046	4.B
61691G-AX-8	MORGAN STANLEY BAML TRUST MSBA SUB SUB_C		09/29/2022	3RDPARTY		9,385,527	11,500,000	11,267,540	11,347,569		16,093		16,093		11,363,662		(1,978,135)	(1,978,135)	377,119	12/15/2049	1.D

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
61744Y-AQ-1	MORGAN STANLEY SENIOR CORP BND 3.737%		07/12/2022	3RDPARTY		997,112	1,000,000	1,003,720			(523)		(523)		1,003,197		(6,085)	(6,085)	8,097	04/24/2024	1.G FE
61748J-AE-7	MORGAN STANLEY MORTGAGE LOAN T WHOLE_CMO		09/26/2022	PAYDOWN		49,717	49,717	26,505	15,972		33,745		33,745		49,717				290	08/25/2036	1.D FM
61749W-AH-0	MORGAN STANLEY MORTGAGE LOAN T SENIOR WH		09/01/2022	PAYDOWN		96,598	96,599	25,087	26,024		70,520	(55)	70,575		96,598				748	08/25/2036	1.D FM
61752R-AH-5	MORGAN STANLEY MORTGAGE LOAN T ABS_ABS _		09/01/2022	PAYDOWN		46,222	46,222	28,224	19,916		26,305		26,305		46,222				576	01/25/2047	1.D FM
61752R-AJ-1	MORGAN STANLEY MORTGAGE LOAN T SENIOR AB		07/21/2022	3RDPARTY		1,464,222	3,445,095	1,990,335	1,520,337		(93,485)		(93,485)		1,426,852		37,370	37,370	51,493	01/25/2047	1.D FM
61752R-AJ-1	MORGAN STANLEY MORTGAGE LOAN T SENIOR AB		07/01/2022	PAYDOWN		44,086	44,086	25,470	19,455		24,631		24,631		44,086				515	01/25/2047	1.D FM
61754H-AD-4	MORGAN STANLEY MORTGAGE LOAN T SENIOR WH		09/26/2022	PAYDOWN		81,106	81,106	41,456	27,446		53,661		53,661		81,106				499	04/25/2037	1.D FM
61755G-AS-2	MORGAN STANLEY MORTGAGE LOAN T SUPSEN WH		09/01/2022	PAYDOWN		73,591	72,603	45,384	39,790		33,801		33,801		73,591				2,799	08/25/2037	1.D FM
61758V-AR-8	MORGAN STANLEY REREMIC TRUST M SUB WHOLE		09/25/2022	PAYDOWN		35,125	36,992	28,276	26,587		8,538		8,538		35,125				328	05/26/2036	1.D FM
61759F-AJ-0	MORGAN STANLEY REREMIC TRUST M WHOLE_CMO		09/25/2022	PAYDOWN		34,272	53,736	37,548	41,960		(7,688)		(7,688)		34,272				1,076	07/26/2036	1.A FM
61759H-BA-4	MORGAN STANLEY REREMIC TRUST M WHOLE_CMO		09/25/2022	PAYDOWN		65,028	84,109	61,138	65,412		(384)		(384)		65,028				1,345	06/26/2036	1.D FM
61761D-AH-5	MORGAN STANLEY BAML TRUST MSBA SUB SUB_C		09/29/2022	3RDPARTY		7,612,500	8,000,000	8,450,000	8,070,038		(53,988)		(53,988)		8,016,050		(403,550)	(403,550)	274,176	11/15/2045	1.A FM
61762D-AG-6	MORGAN STANLEY BAML TRUST MSBA SUB SUB_C		09/29/2022	3RDPARTY		1,124,241	1,275,000	1,221,809	1,259,308		6,144		6,144		1,265,452		(141,211)	(141,211)	40,144	05/15/2046	2.B
61762M-BX-8	MORGAN STANLEY BAML TRUST MSBA SENIOR SE		09/01/2022	PAYDOWN				1,183,781	67,276		(67,276)		(67,276)						56,058	07/15/2046	1.A FE
61764W-AD-9	MORGAN STANLEY REREMIC TRUST M WHOLE_CMO		09/01/2022	PAYDOWN		30,519	30,519	23,423	25,391		5,127		5,127		30,519				538	11/20/2036	1.A FM
61767C-BA-5	MORGAN STANLEY BAML TRUST MSBA SUB SUB_C		09/29/2022	3RDPARTY		5,393,675	6,272,000	6,414,493	6,355,872		(11,024)		(11,024)		6,344,848		(951,173)	(951,173)	215,997	05/15/2050	2.B
62432L-AG-6	MOUNTAIN VIEW CLO LLC MVEW_17 MEZZANIN A		08/23/2022	3RDPARTY		891,500	1,000,000	893,132	1,000,000			106,869	(106,869)		893,132		(1,632)	(1,632)	16,641	01/16/2031	2.C FE
62979#-AA-1	EAST 76 ST GARAGE LLC CORP_BND 3.170%		09/15/2022	REDEMPTION 100.0000		228,345	228,345	229,408	229,297		(952)		(952)		228,345				4,822	10/15/2038	1.B
64034Y-AB-7	NELNET STUDENT LOAN TRUST NSLT ABS_ABS _		09/20/2022	PAYDOWN		1,638,672	1,638,672	1,638,548	1,638,550		122		122		1,638,672				17,652	04/20/2062	1.A FE
65535V-EW-4	NOMURA ASSET ACCEPTANCE CORPOR WHOLE_CMO		09/26/2022	PAYDOWN		33,875	33,875	31,842	32,832		1,043		1,043		33,875				424	10/25/2034	1.A FM
65539C-AK-2	NOMURA RESECURITIZATION TRUST WHOLE_CMO		09/01/2022	PAYDOWN		97,344	87,255	68,222	71,116		26,228		26,228		97,344				2,004	12/26/2036	1.D FM
664397-AM-8	EVERSOURCE ENERGY SENIOR CORP_BND 3.15		07/26/2022	3RDPARTY		1,865,344	1,900,000	1,875,148	1,892,147		762		762		1,892,910		(27,566)	(27,566)	32,086	01/15/2025	2.A FE
666807-BD-3	NORTHROP GRUMMAN CORP SENIOR CORP_BND		08/15/2022	3RDPARTY		16,682,720	16,000,000	15,964,940	15,972,480		557		557		15,973,037		709,683	709,683	610,489	11/15/2040	2.A FE
66934#-AA-6	LARVIKSFJORDEN LTD CORP_BND 4.750% 01/		09/22/2022	REDEMPTION 100.0000		248,833	248,833	195,573	195,573		53,260		53,260		248,833				15,643	01/22/2029	4.C PL
67021C-AK-3	NSTAR ELECTRIC CO SENIOR CORP_BND 3.25		07/26/2022	3RDPARTY		1,386,784	1,400,000	1,393,266	1,397,333		197		197		1,397,529		(10,745)	(10,745)	31,976	11/15/2025	1.F FE
670346-AL-9	NUCOR CORPORATION SENIOR CORP_BND 4.12		08/15/2022	VARIOUS		6,835,000	6,835,000	7,199,089	6,855,212		(20,212)		(20,212)		6,835,000				246,073	09/15/2022	1.G FE
67085K-AA-0	OFFUTT AFB AMER FIRST CMNTYS L MUNITAX_B		09/01/2022	VARIOUS		187,743	187,743	193,886	166,363		21,380		21,380		187,743				9,578	09/01/2050	1.G FE
67103H-AE-7	OREILLY AUTOMOTIVE INC SENIOR CORP_BND		07/26/2022	3RDPARTY		1,136,223	1,150,000	1,148,068	1,149,167		56		56		1,149,223		(13,000)	(13,000)	15,083	03/15/2026	2.A FE
674599-DF-9	OCCIDENTAL PETROLEUM CORPORATI SENIOR CO		08/08/2022	3RDPARTY		11,105,000	10,000,000	11,532,058	11,393,765		(39,479)		(39,479)		11,354,286		(249,286)	(249,286)	581,933	09/15/2036	3.A FE
677050-AG-1	OGLETHORPE POWER CORPORATION SECURED COR		09/14/2022	3RDPARTY		4,353,563	4,375,000	5,836,644	5,829,564		(42,427)		(42,427)		5,787,137		(1,433,575)	(1,433,575)	227,773	11/01/2039	2.A FE
68233J-AS-3	ONCOR ELECTRIC DELIVERY COMPAN SECURED C		09/26/2022	3RDPARTY		545,474	550,000	578,251	572,961		(313)		(313)		572,648		(27,174)	(27,174)	24,049	06/01/2042	1.F FE
68233J-AT-1	ONCOR ELECTRIC DELIVERY COMPAN SECURED C		09/26/2022	3RDPARTY		364,188	400,000	374,472	379,316		282		282		379,598		(15,410)	(15,410)	15,015	12/01/2041	1.F FE
68267D-AD-8	ONEMAIN FINANCIAL ISSUANCE TRU ABS_ABS _		08/15/2022	PAYDOWN		5,000,000	5,000,000	4,998,445	4,999,563		437		437		5,000,000				140,667	02/14/2031	1.F FE
68268H-AA-4	ONEMAIN FINANCIAL ISSUANCE TRU SENIOR AB		07/18/2022	PAYDOWN		396,127	396,127	394,160	395,885		242		242		396,127				8,871	06/18/2031	1.A FE
693684-AM-4	PSMC TRUST PSMC_20-1 WHOLE_CMO _20-1 144		09/01/2022	PAYDOWN		179,155	179,155	186,865	181,243		(2,088)		(2,088)		179,155				4,418	01/25/2050	1.A
69374X-AM-2	PSMC TRUST PSMC_19-2 SUPSEN WHOLE_CMO _1		09/01/2022	PAYDOWN		287,032	287,032	298,076	288,816		(1,784)		(1,784)		287,032				7,483	10/25/2049	1.A
69375B-AM-9	PSMC_19-3 WHOLE_CMO _19-3 144A 3.500%		09/01/2022	PAYDOWN		39,016	39,016	39,895	39,148		(131)		(131)		39,016				907	11/25/2049	1.A
695156-AR-0	PACKAGING CORP OF AMERICA SENIOR CORP_BN		07/27/2022	3RDPARTY		3,477,880	3,500,000	3,569,335	3,521,222		(2,741)		(2,741)		3,518,481		(40,601)	(40,601)	47,551	09/15/2024	2.B FE
70213B-AB-7	PARTNERRE FINANCE B LLC SENIOR CORP_BND		08/10/2022	VARIOUS		24,008,884	25,000,000	24,945,750	24,958,051		2,777		2,777		24,960,828		(951,944)	(951,944)	956,442	07/02/2029	1.G FE
71680#-AL-0	PETROS PACE FINANCE LLC SECURED CORP_BND		06/30/2022	PAYDOWN		173,494	173,494	179,916	128,996		(6,380)		(6,380)		173,494				4,856	09/30/2052	1.F Z
71680#-AV-8	PETROS PACE FINANCE LLC SECURED CORP_BND		09/30/2022	PAYDOWN		391	391	406	405		(14)		(14)		391				11	03/31/2048	1.F Z
71680#-BA-3	PETROS PACE FINANCE LLC SECURED SENIOR A		08/25/2022	REDEMPTION 100.0000		4,415	4,415	4,616	4,615		(200)		(200)		4,415				85	03/31/2048	1.F FE
717081-CY-7	PFIZER INC SENIOR CORP_BND 7.200% 03/1		09/12/2022	3RDPARTY		6,316,150	5,000,000	7,987,450	7,958,936		(94,755)		(94,755)		7,864,181		(1,548,031)	(1,548,031)	359,000	03/15/2039	1.F FE
723787-AK-3	PIONEER NATURAL RESOURCES COMP SENIOR CO		07/15/2022	MATURITY		20,000,000	20,000,000	21,037,700	20,037,271		(37,271)		(37,271)		20,000,000				790,000	07/15/2022	2.A FE
724060-AA-6	PIPELINE FUNDING COMPANY LLC SECURED COR		07/15/2022	VARIOUS		90,750	90,750	101,356	96,404		(5,654)		(5,654)		90,750				6,262	01/15/2030	2.B FE
72650R-BB-7	PLAINS ALL AMERICAN PIPELINE L SENIOR CO		08/03/2022	3RDPARTY		4,974,100	5,000,000	4,886,000	4,985,843		7,744		7,744		4,993,587		(19,487)	(19,487)	144,479	01/31/2023	2.C FE
737415-AL-3	MID-AMERICA APARTMENTS LP SENIOR CORP_BN		09/01/2022	VARIOUS		5,000,000	5,000,000	4,998,600	4,999,871		92		92		4,999,962		38	38	126,563	12/01/2022	1.G FE
74042M-AE-6	PREFERRED TERM XXII MEZZANIN ABS_ABS _22		07/14/2022	3RDPARTY		1,113,121	1,406,788	1,041,022	1,073,649		1,738		1,738		1,075,387		37,734	37,734	10,277	09/22/2036	1.E FE
74042M-AG-1	PREFERRED TERM XXII ABS_ABS _22 144A 3		07/14/2022	3RDPARTY		667,873	844,073	624,614	644,190		1,118		1,118		645,308		22,565	22,565	6,318	09/22/2036	1.E FE
74042M-AQ-9	PREFERRED TERM XXII MEZZANIN ABS_ABS _22		07/14/2022	3RDPARTY		630,769	797,180	589,913	608,401		1,056		1,056		609,457		21,311	21,311	5,967	09/22/2036	1.E FE
741503-AW-6	BOOKING HOLDINGS INC SENIOR CORP_BND 3		07/26/2022	3RDPARTY		5,131,467	5,100,000	5,086,842	5,095,673		394		394		5,096,067		35,400	35,400	68,772	03/15/2025	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
74162J-AB-3	PRIME MORTGAGE TRUST PRIME_07 WHOLE_CMO		09/01/2022	PAYDOWN			38,487	29,231	29,805		(29,805)		(29,805)						1,533	04/25/2037	1.D FM
74166Y-AA-8	PRIMROSE SCHOOLS PROSE_19-1A SENIOR ABS_		07/30/2022	PAYDOWN		40,000	40,000	40,000	40,000						40,000				1,343	07/30/2049	2.B FE
744538-AA-7	PUBLIC SERVICE COMPANY OF NEW SECURED CO		09/28/2022	3RDPARTY		1,244,035	1,300,000	1,126,307	1,177,441		2,593		2,593		1,180,034		64,001	64,001	36,198	10/05/2035	1.E FE
746245-AA-7	PUREWEST FUNDING LLC PUREW_21 ABS_ABS 1		09/20/2022	PAYDOWN		1,061,593	1,061,593	1,061,593	1,061,593						1,061,593				32,289	12/22/2036	2.A FE
74834L-AQ-3	QUEST DIAGNOSTICS INCORPORATED SENIOR CO		08/16/2022	VARIOUS		8,062,378	7,715,000	8,170,677	8,076,922		(7,788)		(7,788)		8,069,134		(6,756)	(6,756)	465,793	01/30/2040	2.B FE
74834L-AV-2	QUEST DIAGNOSTICS INCORPORATED SENIOR CO		07/26/2022	3RDPARTY		3,018,000	3,000,000	3,131,520	3,029,282		(4,690)		(4,690)		3,024,592		(6,592)	(6,592)	41,438	04/01/2024	2.B FE
74922G-AF-1	RESIDENTIAL ACCREDIT LOANS INC SUPSEN WH		09/01/2022	PAYDOWN		80,798	100,742	72,397	53,201		27,597		27,597		80,798				4,447	11/25/2036	1.D FM
74922G-AM-6	RESIDENTIAL ACCREDIT LOANS INC SUPSEN WH		09/01/2022	PAYDOWN		116,621	145,407	102,376	74,775		41,846		41,846		116,621				6,172	11/25/2036	1.D FM
74924D-AA-7	RESIDENTIAL ACCREDIT LOANS INC WHOLE_CMO		09/01/2022	PAYDOWN		286,403	404,293	284,687	206,719		79,685		79,685		286,403				17,467	09/25/2037	1.D FM
74925G-AA-9	RESIDENTIAL ACCREDIT LOANS INC WHOLE_CMO		09/01/2022	PAYDOWN		76,473	108,355	78,172	76,843		(371)		(371)		76,473				5,069	10/25/2037	1.D FM
74927X-AE-2	RBSGC MORTGAGE PASS THROUGH CE WHOLE_CMO		09/01/2022	PAYDOWN		72,112	66,804	57,744	50,093		22,019		22,019		72,112				2,980	01/25/2037	1.D FM
74928U-BT-3	RBSSP RESECURITIZATION TRUST R WHOLE_CMO		08/18/2022	3RDPARTY		16,364,493	17,396,859	14,850,681	15,820,875		76,660		76,660		15,897,535		466,958	466,958	246,357	10/26/2035	1.A FM
74928U-BT-3	RBSSP RESECURITIZATION TRUST R WHOLE_CMO		07/25/2022	PAYDOWN		598,936	598,936	511,277	544,679		54,258		54,258		598,936				7,612	10/26/2035	1.A FM
74928X-BB-6	RBSSP RESECURITIZATION TRUST R WHOLE_CMO		09/25/2022	PAYDOWN		136,879	136,886	116,717	118,012		18,867		18,867		136,879				2,275	01/26/2036	1.D FM
74929X-BZ-2	RBSSP RESECURITIZATION TRUST R SENIOR WH		09/01/2022	PAYDOWN		18,831	27,319	20,267	16,242		2,589		2,589		18,831				1,128	07/26/2036	1.D FM
749580-AG-1	RESIDENTIAL FUNDING MORTGAGE S SUPSEN WH		09/01/2022	PAYDOWN		64,775	71,005	62,143	57,902		6,872		6,872		64,775				2,912	05/25/2037	1.D FM
749583-AE-0	RESIDENTIAL FUNDING MORTGAGE S SENIOR WH		09/01/2022	PAYDOWN		14,992	17,817	15,840	15,460		(468)		(468)		14,992				652	02/25/2037	1.D FM
				REDEMPTION 100.0000																	
750731-AA-9	RAIDERS FOOTBALL CLUB LLC CORP_BND 3.7		09/10/2022			18,253	18,253	18,253	18,253						18,253				456	02/10/2049	2.A
75114H-AD-9	RESIDENTIAL ACCREDIT LOANS INC SUPSEN WH		09/26/2022	PAYDOWN		18,822	18,822	16,410	16,349		2,472		2,472		18,822				158	05/25/2046	1.D FM
75114T-AJ-0	RESIDENTIAL ACCREDIT LOANS INC SENIOR WH		09/01/2022	PAYDOWN		23,023	25,325	21,147	21,901		1,122		1,122		23,023				1,008	05/25/2036	1.D FM
751151-AD-3	RESIDENTIAL ACCREDIT LOANS INC SENIOR WH		09/01/2022	PAYDOWN		2,325	2,917	1,710	1,245		1,079		1,079		2,325				124	09/25/2036	1.D FM
75115G-AA-6	RESIDENTIAL ACCREDIT LOANS INC ABS QH1-A		09/26/2022	PAYDOWN		215,461	215,461	203,356			12,105		12,105		215,461				1,286	12/25/2036	1.A FM
75513E-BT-7	RAYTHEON TECHNOLOGIES CORPORAT SENIOR CO		08/15/2022	3RDPARTY		4,698,720	4,000,000	4,653,716	4,624,221		(18,468)		(18,468)		4,605,753		92,967	92,967	306,756	07/01/2036	2.A FE
75513E-CA-7	RAYTHEON TECHNOLOGIES CORPORAT SENIOR CO		08/15/2022	3RDPARTY		20,426,600	20,000,000	19,688,868	19,700,132		6,175		6,175		19,706,307		720,293	720,293	817,917	10/15/2040	2.A FE
75524R-AA-7	CITIZENS FINANCIAL GROUP INC SUB CORP_BN		09/28/2022	VARIOUS		20,000,000	20,000,000	19,923,800	19,994,019		5,981		5,981		20,000,000				705,500	09/28/2022	2.B FE
75972Y-AA-9	RENAISSANCERE FINANCE INC SENIOR CORP_BN		08/18/2022	VARIOUS		32,549,884	33,000,000	32,934,000	32,976,221		4,148		4,148		32,980,369		(430,485)	(430,485)	992,443	04/01/2025	1.G FE
				REDEMPTION 100.0000																	
759748-AA-0	RENEWABLE POWER GENERATION LLC SENIOR CO		09/30/2022			395,571	395,571	395,571	395,571						395,571				16,258	03/31/2035	2.B PL
760759-AQ-3	REPUBLIC SERVICES INC SENIOR CORP_BND		07/26/2022	3RDPARTY		887,130	900,000	896,256	898,786		111		111		898,898		(11,768)	(11,768)	10,640	03/15/2025	2.B FE
76110H-T7-4	RESIDENTIAL ACCREDIT LOANS INC WHOLE_CMO		09/01/2022	PAYDOWN		28,570	32,125	27,507	28,533		37		37		28,570				460	02/25/2035	1.D FM
761118-MC-9	RESIDENTIAL ACCREDIT LOANS INC WHOLE_CMO		09/01/2022	PAYDOWN		79,591	80,714	70,675	71,875		7,716		7,716		79,591				3,326	11/25/2035	1.D FM
76111X-N8-2	RESIDENTIAL FUNDING MTG SEC I WHOLE_CMO		09/01/2022	PAYDOWN		13,117	16,618	13,040	12,451		666		666		13,117				573	03/25/2036	1.D FM
76111X-VG-5	RESIDENTIAL FUNDING MORTGAGE S SENIOR WH		09/01/2022	PAYDOWN		8,561	16,953	13,336	14,511		(5,951)		(5,951)		8,561				349	06/25/2035	1.D FM
761120-AE-4	RESIDENTIAL ASSET SECURITIZATI SUPSEN WH		09/01/2022	PAYDOWN		17,495	11,186	9,049	8,439		9,056		9,056		17,495				2,428	04/25/2037	2.B FM
761120-AH-7	RESIDENTIAL ASSET SECURITIZATI SUPSEN WH		09/01/2022	PAYDOWN		17,012	14,244	11,523	10,746		6,266		6,266		17,012				750	04/25/2037	2.B FM
76112H-AC-1	RESIDENTIAL ASSET SECURITIZATI WHOLE_CMO		09/26/2022	PAYDOWN			1													09/25/2036	6. FE
76112H-AL-1	RESIDENTIAL ASSET SECURITIZATI WHOLE_CMO		09/26/2022	PAYDOWN			(82)	(28)	(19)		19		19							09/25/2036	4.B FM
76113N-AC-7	RESIDENTIAL ASSET SECURITIZATI WHOLE_CMO		09/01/2022	PAYDOWN		13,050	13,050	11,354	12,273		1,624	847	777		13,050				544	07/25/2036	1.D FM
76113N-AC-7	RESIDENTIAL ASSET SECURITIZATI WHOLE_CMO		07/01/2022	PAYDOWN		652	652	567	613		81	42	39		652				24	07/25/2036	3.B FM
76114H-AM-7	RESIDENTIAL ASSET SECURITIZATI WHOLE_CMO		08/01/2022	PAYDOWN		38,824	28,485	18,278	20,348		19,740	1,264	18,476		38,824				1,724	05/25/2037	1.D FM
76114H-AM-7	RESIDENTIAL ASSET SECURITIZATI WHOLE_CMO		07/01/2022	PAYDOWN			(2,081)	(1,335)	(1,487)		1,394	(92)	1,486						55	05/25/2037	2.B FM
771196-BN-1	ROCHE HOLDINGS INC SENIOR CORP_BND 144A		07/12/2022	3RDPARTY		3,006,403	3,000,000	2,998,620	2,999,503		151		151		2,999,654		6,749	6,749	79,896	09/17/2023	1.C FE
776696-AE-6	ROPER TECHNOLOGIES INC SENIOR CORP_BND		08/15/2022	CALL 100.0000		4,000,000	4,000,000	3,996,960	3,999,797		114		114		3,999,912		88	88	93,750	11/15/2022	2.A FE
778296-AA-1	ROSS STORES INC SENIOR CORP_BND 3.375%		07/26/2022	3RDPARTY		4,938,350	5,000,000	4,924,350	4,977,587		2,491		2,491		4,980,078		(41,728)	(41,728)	62,344	09/15/2024	2.A FE
78443C-CV-4	SLM PRIVATE CREDIT STUDENT LOA SUB ABS_A		09/15/2022	PAYDOWN		302,550	302,550	219,349	228,794		73,756		73,756		302,550				2,874	12/15/2039	1.B FE
78450M-AA-0	SMB PRIVATE EDUCATION LOAN TRU ABS_ABS _		09/15/2022	PAYDOWN		3,831,900	3,831,900	3,831,741	3,831,740		160		160		3,831,900				49,685	02/15/2051	1.A FE
				REDEMPTION 100.0000																	
78512*-AA-5	S&E REPLACEMENT POWER LLC SENIOR CORP_BN		09/30/2022			322,936	322,936	322,936	322,936						322,936				8,862	05/31/2029	1.D PL
				REDEMPTION 100.0000																	
78616#-AC-2	SACRAMENTO DOWNTOWN ARENA LLC SECURED CO		07/01/2022			412,800	412,800	412,800	412,800						412,800				14,448	07/01/2041	2.B PL
78662M-AB-2	SAGANAW RECEIVABLES LLC SAG_19 SENIOR AB		09/01/2022	PAYDOWN		261,622	261,622	261,622	261,622						261,622				8,890	12/01/2023	1.F PL
797426-AG-8	SAN DIEGO FAMILY HOUSING LLC SENIOR MUNI		07/01/2022	VARIOUS																07/01/2048	1.C FE
806605-AH-4	MERCK & CO INC SENIOR CORP_BND 6.550%		09/27/2022	3RDPARTY		2,608,923	2,350,000	2,397,184	2,385,431		(617)		(617)		2,384,814		224,109	224,109	82,948	09/15/2037	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
81746F-AG-0	SEQUOIA MORTGAGE TRUST SEMT_17 SUPSEN WH		09/01/2022	PAYDOWN		272,594	272,594	278,908	274,764		(2,170)		(2,170)		272,594				9,748	09/25/2047	1.A
81746V-AG-5	SEQUOIA MORTGAGE TRUST SEMT_18 SUPSEN WH		09/01/2022	PAYDOWN		1,081,426	1,081,426	1,034,557	1,066,807		14,619		14,619		1,081,426				25,417	03/25/2048	1.A
81747G-AG-7	SEQUOIA MORTGAGE TRUST SEMT_18 SUPSEN WH		09/01/2022	PAYDOWN		474,464	396,906	375,190	390,349		84,115		84,115		474,464				16,419	05/26/2048	1.A
81748A-AA-2	SEQUOIA MORTGAGE TRUST SEMT_20 SUPSEN WH		09/01/2022	PAYDOWN		581,647	581,647	593,643	590,144		(8,497)		(8,497)		581,647				11,667	04/25/2050	1.A
81748K-AA-0	SEQUOIA MORTGAGE TRUST SEMT_20 WHOLE_CMO		09/01/2022	PAYDOWN		246,818	246,818	252,911	251,552		(4,734)		(4,734)		246,818				5,915	03/25/2050	1.A
817743-AA-5	SERVPRO MASTER ISSUER LLC SPRO SENIOR AB		07/25/2022	PAYDOWN		65,000	65,000	65,000	65,000						65,000				1,892	10/25/2049	2.C FE
82281E-AA-5	SHELLPOINT CO-ORIGINATOR TRUST WHOLE_CMO		09/01/2022	PAYDOWN		102,905	102,905	100,091	101,361		1,543		1,543		102,905				2,288	11/25/2046	1.A
83413U-AB-6	SLR INVESTMENT CORP SENIOR CORP_BND 4.		07/12/2022	3RDPARTY		996,719	1,000,000	981,841	983,394		8,281		8,281		991,675		5,044	5,044	44,000	01/20/2023	2.C FE
83611J-AG-0	SOUND POINT CLO LTD SNDPT_18-2 MEZZANIN		08/17/2022	3RDPARTY		1,263,419	1,425,000	1,260,319	1,425,000			164,681	(164,681)		1,260,319		3,101	3,101	32,295	07/28/2031	2.C FE
				REDEMPTION 100.0000																	
84055*-AE-8	SOUTH TEXAS ELECTRIC COOP INC CORP_BND		08/12/2022			33,333	33,333	33,333	33,333						33,333				693	08/15/2048	1.F
841215-AA-4	SOUTHAVEN COMBINED CYCLE GENER SECURED C		08/15/2022	VARIOUS		520,916	520,916	520,916	520,916						520,916				18,657	08/15/2033	1.C FE
841504-AB-9	SOUTHEAST SUPPLY HEADER LLC SENIOR CORP_		08/11/2022	3RDPARTY		10,195,000	12,000,000	11,985,480	11,995,859		957		957		11,996,816		(1,801,816)	(1,801,816)	323,472	06/15/2024	4.B FE
				REDEMPTION 100.0000																	
85045@-AA-4	SPRINGFIELD CLINIC LLP CORP_BND 6.090%		09/21/2022			66,219	66,219	66,219	66,219						66,219				2,680	12/21/2026	2.B
85208N-AD-2	SPRINT SPECTRUM CO I II III SECURED CO		09/16/2022	3RDPARTY		4,790,844	4,812,500	5,045,906	5,028,495		(19,462)		(19,462)		5,009,033		(218,189)	(218,189)	171,012	09/20/2029	2.A FE
				REDEMPTION 100.0000																	
85236#-AA-1	SUNNOVA RAYS 1 SENIOR CORP_BND 4.950%		07/30/2022			70,269	70,269	70,269	70,269						70,269				2,643	04/30/2044	1.G PL
863579-RT-7	STRUCTURED ADJUSTABLE RATE MOR SENIOR WH		09/01/2022	PAYDOWN		23,803	23,893	21,984	21,438		2,365		2,365		23,803				430	05/25/2035	1.D FM
86361W-AA-9	STRUCTURED ASSET MORTGAGE INVE SUPSEN WH		09/26/2022	PAYDOWN		86,731	86,732	71,554	65,124		21,607		21,607		86,731				575	10/25/2036	1.A FM
86364C-AF-9	STRUCTURED ADJUSTABLE RATE MOR WHOLE_CMO		09/01/2022	PAYDOWN		199,290	181,020	132,889	106,565		92,725		92,725		199,290				4,609	07/25/2037	1.D FM
86772R-AA-3	SUNJI_22-1SUNRUN JUPITER ISSUE ABS 22-1-		08/01/2022	PAYDOWN		40,089	40,089	39,762			326		326		40,089				455	07/30/2057	1.G FE
86789M-AQ-0	SUNTRUST ALTERNATIVE LOAN TRUS WHOLE_CMO		09/01/2022	PAYDOWN		25,816	26,520	20,270	21,795		4,021		4,021		25,816				990	12/25/2035	1.D FM
86789M-AQ-0	SUNTRUST ALTERNATIVE LOAN TRUS WHOLE_CMO		09/01/2022	PAYDOWN		38,604	39,657	38,853	39,164		(559)		(559)		38,604				1,481	12/25/2035	3.B FM
87162W-AC-4	TD SYNNEX CORP SENIOR CORP_BND 144A 1.		07/14/2022	TAX FREE EXCHANGE		3,273,748	3,300,000	3,266,175	3,266,770		6,978		6,978		3,273,748				39,188	08/09/2024	2.C FE
87162W-AJ-9	TD SYNNEX CORP SENIOR CORP_BND 144A 2.		07/14/2022	TAX FREE EXCHANGE		48,546	50,000	48,461	48,471		75		75		48,546				1,237	08/09/2031	2.C FE
871829-AF-4	SYSCO CORPORATION SENIOR CORP_BND 6.50		07/15/2022	3RDPARTY		2,716,075	2,500,000	2,887,150	2,687,135		(13,341)		(13,341)		2,673,794		42,281	42,281	157,083	08/01/2028	2.B FE
871829-AN-7	SYSCO CORPORATION SENIOR CORP_BND 6.62		07/08/2022	VARIOUS		10,893,510	10,000,000	12,215,900	11,692,858		(33,138)		(33,138)		11,659,720		(766,210)	(766,210)	542,882	03/17/2039	2.B FE
87232B-AE-2	TCI-SYMPHONY CLO TSYMP_17-1A ABS_ABS _17		08/17/2022	3RDPARTY		2,343,548	2,450,000	2,312,401	2,450,000			137,599	(137,599)		2,312,401		31,147	31,147	41,606	07/15/2030	2.C FE
87267T-AA-9	VENTURE CDO LTD VENTR_14-18A SENIOR WHOL		09/25/2022	PAYDOWN		166,781	166,781	166,260	164,498		2,282		2,282		166,781				2,188	11/25/2056	1.A FE
87268R-AA-2	TRUPS FINANCIALS NOTE SECUR LT ABS_ABS _		07/14/2022	3RDPARTY		879,517	902,069	902,069	902,069						902,069		(22,552)	(22,552)	16,396	02/28/2039	1.B FE
87342R-AC-8	TACO BELL FUNDING BELL_16-1A SENIOR ABS_		08/11/2022	3RDPARTY		8,116,171	8,151,000	8,151,000	8,151,000						8,151,000		(34,829)	(34,829)	288,074	05/25/2046	2.B FE
874054-AF-6	TAKE-TWO INTERACTIVE SOFTWARE SENIOR COR		09/16/2022	3RDPARTY		2,911,920	3,000,000	2,998,740			170		170		2,998,910		(86,990)	(86,990)	44,967	04/14/2025	2.B FE
875127-BB-7	TAMPA ELECTRIC COMPANY SENIOR CORP_BND		09/15/2022	VARIOUS		3,000,000	3,000,000	2,840,970	2,986,597		13,403		13,403		3,000,000				74,750	09/15/2022	1.G FE
87612E-AU-0	TARGET CORPORATION SENIOR CORP_BND 7.0		09/27/2022	3RDPARTY		3,432,600	3,000,000	3,057,000	3,042,945		(696)		(696)		3,042,249		390,351	390,351	148,167	01/15/2038	1.F FE
				REDEMPTION 100.0000																	
88031V-AA-7	TENASKA GATEWAY PARTNERS LTD SECURED COR		09/30/2022			112,542	112,542	118,732	115,922		(3,380)		(3,380)		112,542				5,108	12/30/2023	2.B FE
88432U-AJ-5	WIND RIVER CLO LTD WINDR_18-3A ABS_ABS _		08/11/2022	3RDPARTY		5,641,800	6,000,000	6,000,000	6,000,000						6,000,000		(358,200)	(358,200)	180,695	01/20/2031	2.C FE
88432V-AJ-3	WIND RIVER CLO LTD WINDR_18-1A MEZZANIN		08/11/2022	3RDPARTY		7,014,000	7,500,000	7,500,000	7,500,000						7,500,000		(486,000)	(486,000)	226,511	07/15/2030	2.C FE
88434H-AL-7	WIND RIVER CLO LTD WINDR_18-2A MEZZANIN		08/15/2022	3RDPARTY		8,283,150	9,000,000	9,000,000	9,000,000						9,000,000		(716,850)	(716,850)	280,638	07/15/2030	2.C FE
88606W-AA-0	THUNDERBOLT AIRCRAFT LEASE LTD SENIOR AB		09/15/2022	PAYDOWN		20,834	20,834	20,833	20,951		(118)		(118)		20,834				586	05/17/2032	2.B FE
88708L-AA-1	TIMBR-A TIMBR-A 3.403% 06/30/36		07/12/2022	3RDPARTY		2,231,942	2,324,100	2,236,144			(2,306)		(2,306)		2,233,838		(1,896)	(1,896)	6,537	06/30/2036	3.B FE
891027-AQ-7	GLOBE LIFE INC SENIOR CORP_BND 3.800%		09/15/2022	VARIOUS		27,500,000	27,500,000	27,556,535	27,505,054		(5,054)		(5,054)		27,500,000				978,500	09/15/2022	2.A FE
891906-AE-9	GLOBAL PAYMENTS INC SENIOR CORP_BND 4.		07/12/2022	3RDPARTY		499,791	500,000	504,873			(974)		(974)		503,900		(4,109)	(4,109)	12,278	06/01/2023	2.C FE
89255#-AA-9	VANDERBILT UNIVERSITY TRADEMAR ABS_ABS _		09/01/2022	PAYDOWN		1,922	1,922	1,922	1,922						1,922				71	07/01/2048	1.F PL
89413G-AG-3	TRAPEZA CDO LLC TRAP_07-12A ABS P_12-B 1		07/12/2022	3RDPARTY		6,280,000	8,000,000	6,190,000			7,713		7,713		6,197,713		82,287	82,287	50,244	04/06/2042	2.C FE
902494-BJ-1	TYSON FOODS INC SENIOR CORP_BND 4.000%		07/29/2022	3RDPARTY		3,032,950	3,000,000	3,051,957			(4,053)		(4,053)		3,047,904		(14,954)	(14,954)	49,333	03/01/2026	2.B FE
902691-AE-4	UGI UTILITIES INC SENIOR CORP_BND 6.20		08/15/2022	3RDPARTY		1,097,360	1,000,000	1,027,160	1,019,973		(542)		(542)		1,019,431		77,929	77,929	54,647	09/30/2036	1.F FE
90270R-AA-2	UBS-BARCLAYS COMMERCIAL MORTGA AM SUB_CM		09/01/2022	PAYDOWN		3,417,327	3,417,327	3,219,496	3,391,397		25,930		25,930		3,417,327				79,335	12/10/2045	1.A FM
90276G-AX-0	UBS COMMERCIAL MORTGAGE TRUST SUB SUB_CM		08/24/2022	3RDPARTY		479,875	550,000	536,014	537,082		110		110		537,192		(57,317)	(57,317)	9,065	08/15/2050	1.D
90349D-AJ-1	UBS-BARCLAYS COMMERCIAL MORTGA SENIOR_CM		07/01/2022	PAYDOWN				469,043	21,967		(21,967)		(21,967)						33,563	08/10/2049	1.A FE
90349D-AN-2	UBS-BARCLAYS COMMERCIAL MORTGA SUB SUB_C		07/01/2022	PAYDOWN		34,250,000	34,250,000	34,911,996	29,016,165		5,233,835		5,233,835		34,250,000				795,703	08/10/2049	1.A FM
				REDEMPTION 100.0000																	
909318-AA-5	UNITED AIRLINES 2018-1 AA PASS SECURED C		09/01/2022			99,130	99,130	99,130	99,130						99,130				3,470	09/01/2031	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
90931C-AA-6	UNITED AIRLINES 2019-1 PASS TH SECURED C		08/25/2022	REDEMPTION 100.0000		23,125	23,125	25,280	24,975		(1,850)		(1,850)		23,125				960	08/25/2031	1.F FE
90931E-AA-2	UNITED AIRLINES 2019-1 PASS TH SECURED C		08/25/2022	REDEMPTION 100.0000		69,210	69,210	69,210	69,210						69,210				3,149	08/25/2031	2.B FE
90931G-AA-7	UNITED AIRLINES 2020-1 CLASS A SECURED C		07/15/2022	REDEMPTION 100.0000		141,146	141,146	141,146	141,146						141,146				6,219	10/15/2027	1.G FE
90931V-AA-4	UNITED AIRLINES 2018 1A PASS T SECURED C		09/01/2022			371,739	371,739	371,739	371,739						371,739				13,754	09/01/2031	2.B FE
90983V-AA-1	UNITED COMMUNITIES LLC SECURED MUNITAX_B		09/15/2022	VARIOUS		242,624	242,624	230,154	232,184		10,440		10,440		242,624				13,078	09/15/2051	2.B FE
910637-N#-0	UNITED ILLUMINATING CO CORP_BND 6.260%		09/05/2022	MATURITY		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				251,096	09/05/2022	1.G
91159H-HM-5	US BANCORP SUB CORP_BND 3.100% 04/27/2		07/26/2022	3RDPARTY		1,753,380	1,800,000	1,798,614	1,799,391		40		40		1,799,431		(46,051)	(46,051)	14,105	04/27/2026	1.F FE
913017-BP-3	RAYTHEON TECHNOLOGIES CORPORAT SENIOR CO		08/15/2022	3RDPARTY		16,522,875	14,250,000	16,746,683	16,161,069		(48,036)		(48,036)		16,113,033		409,842	409,842	950,396	07/15/2038	2.A FE
91324P-AR-3	UNITEDHEALTH GROUP INC SENIOR CORP_BND		09/28/2022	3RDPARTY		1,815,462	1,800,000	1,675,872	1,710,891		1,834		1,834		1,712,725		102,737	102,737	56,550	03/15/2036	1.F FE
91324P-BK-7	UNITEDHEALTH GROUP INC SENIOR CORP_BND		09/28/2022	3RDPARTY		3,295,650	3,000,000	2,955,300	2,966,145		540		540		2,966,685		328,965	328,965	128,906	02/15/2038	1.F FE
91679R-AA-7	UPSTART PASS-THROUGH TRUST UPS ABS_ABS _		09/20/2022	PAYDOWN		49,010	49,010	49,010	49,010						49,010				1,094	04/20/2028	2.B FE
917435-AA-7	UTAH HSG CORP MILITARY HSG MUNITAX_BND R		07/01/2022	VARIOUS		41,351	41,351	41,200	41,228		123		123		41,351				1,972	07/01/2050	1.D FE
917435-AB-5	UTAH HSG CORP MILITARY HSG MUNITAX_BND R		07/01/2022	VARIOUS		(176,635)	(176,635)	(168,136)	(172,655)		(7,044)		(7,044)		(176,635)				5,813	07/01/2050	1.E FE
91830C-AL-2	VNO MORTGAGE TRUST VNDO_12-6AV SUB SUB_C		08/01/2022	PAYDOWN		5,450,000	5,450,000	5,197,250	5,429,190		20,810		20,810		5,450,000				122,767	11/15/2030	1.A FM
91927#-AA-3	VALLEY 2016 LEASE-BACKED PT TR CORP_BND		09/21/2022	REDEMPTION 100.0000		37,402	37,402	37,402	37,402						37,402				1,003	01/15/2043	1.E
920253-AF-8	VALMONT INDUSTRIES INC SENIOR CORP_BND		08/02/2022	VARIOUS		24,931,933	26,150,000	26,123,314	22,271,289		3,855,953		3,855,953		26,127,242		(1,195,309)	(1,195,309)	1,100,479	10/01/2044	2.C FE
92211M-AE-3	VANTAGE DATA CENTERS ISSUER LL SENIOR AB		09/15/2022	PAYDOWN		26,875	26,875	26,875	26,875						26,875				752	11/16/2043	1.G FE
92212K-AA-4	VANTAGE DATA CENTERS ISSUER LL SENIOR AB		09/15/2022	PAYDOWN		8,750	8,750	8,750	8,750						8,750				186	07/15/2044	1.G FE
92328G-AY-2	VENTURE CDO LTD VENTR_13-14A ABS_ABS _13		09/15/2022	3RDPARTY		762,764	875,000	792,822	875,000			82,178	(82,178)		792,822		(30,059)	(30,059)	25,920	08/28/2029	2.B FE
92332C-AD-1	VENTURE CDO LTD VENTR_18-34A MEZZANIN AB		09/28/2022	VARIOUS		6,186,382	6,950,000	6,950,000	6,950,000						6,950,000		(763,619)	(763,619)	226,623	10/15/2031	2.C FE
92558K-AG-3	VIBRANT CLO LTD VIBR_18-10A MEZZANIN ABS		08/11/2022	3RDPARTY		911,900	1,000,000	883,435	1,000,000			116,565	(116,565)		883,435		28,465	28,465	23,966	10/20/2031	2.C FE
92783#-AA-4	VIRGINIA INTERNATIONAL GATEWAY CORP_BND		09/30/2022	REDEMPTION 100.0000		41,413	41,413	41,413	41,413						41,413				1,221	06/30/2030	1.F PL
928668-AR-3	VOLKSWAGEN GROUP OF AMERICA FI SENIOR CO		08/11/2022	3RDPARTY		5,011,004	5,000,000	4,970,450	4,988,219		3,756		3,756		4,991,975		19,029	19,029	158,194	11/13/2023	2.A FE
92890F-AY-2	WF-RBS COMMERCIAL MORTGAGE TRU SUB SUB_C		09/14/2022	3RDPARTY		8,100,000	9,000,000	9,277,562	9,060,101		(15,088)		(15,088)		9,045,013		(945,013)	(945,013)	180,593	05/15/2047	1.D
92916X-AQ-0	ING INVESTMENT MANAGEMENT CLO SUB ABS_AB		08/11/2022	3RDPARTY		888,500	1,000,000	916,814	1,000,000			83,186	(83,186)		916,814		(28,314)	(28,314)	15,514	10/18/2031	2.C FE
92917K-AE-4	VOYA CLO LTD VOYA_18-3A MEZZANIN ABS_ABS		09/28/2022	DIRECT		246,000	300,000	300,000	300,000						300,000		(54,000)	(54,000)	6,604	10/15/2031	2.C FE
92917R-AJ-8	VOYA CLO LTD VOYA_19-2 ABS_ABS _19-2A 14		09/15/2022	3RDPARTY		1,030,050	1,125,000	1,125,000	1,125,000						1,125,000		(94,950)	(94,950)	36,883	07/20/2032	2.C FE
929227-2G-0	WAMU MORTGAGE PASS-THROUGH CER SUPSEN WH		09/01/2022	PAYDOWN		5,273	5,273	4,409	4,705		568		568		5,273				193	06/25/2033	1.A FM
92922F-4D-7	WAMU MORTGAGE PASS-THROUGH CER SUPSEN WH		09/01/2022	PAYDOWN		4,215	4,215	3,867	4,054		161		161		4,215				76	12/25/2035	1.D FM
92922F-TJ-7	WAMU MORTGAGE PASS-THROUGH CER SENIOR WH		09/25/2022	PAYDOWN		8,097	8,097	7,510	7,672		425		425		8,097				90	06/25/2044	1.A FM
92930R-AD-4	COMMERCIAL MORTGAGE PASS-THROU SUB SUB_C		07/26/2022	3RDPARTY		1,542,250	1,550,000	1,588,629	1,549,775		(1,349)		(1,349)		1,548,427		(6,177)	(6,177)	19,344	11/15/2045	1.A FM
92930R-AD-4	COMMERCIAL MORTGAGE PASS-THROU SUB SUB_C		09/01/2022	PAYDOWN		1,086,054	1,086,054	1,113,121	1,087,088		(1,034)		(1,034)		1,086,054				31,278	11/15/2045	1.A FM
92930R-AF-9	WF-RBS COMMERCIAL MORTGAGE TRU SENIOR_CM		09/01/2022	PAYDOWN				3,737,474	211,073		(211,073)		(211,073)						309,642	11/17/2045	1.A FE
92936J-AN-4	WF-RBS COMMERCIAL MORTGAGE TRU SUB SUB_C		09/01/2022	PAYDOWN		71,653	71,653	78,071	71,811		(159)		(159)		71,653				2,663	11/15/2044	1.A FM
92936Y-AG-6	WF-RBS COMMERCIAL MORTGAGE TRU SUB SUB_C		07/01/2022	PAYDOWN		6,000,000	6,000,000	6,434,766	6,032,653		(32,653)		(32,653)		6,000,000				171,927	08/15/2045	1.A FM
92936Y-AK-7	WF-RBS COMMERCIAL MORTGAGE TRU SENIOR SE		07/01/2022	PAYDOWN				2,138,106	78,080		(78,080)		(78,080)						163,790	08/15/2045	1.A FE
92936Y-AM-3	WF-RBS COMMERCIAL MORTGAGE TRU SENIOR SE		07/01/2022	PAYDOWN				3,359,745	115,461		(115,461)		(115,461)						233,821	08/15/2045	1.A FE
92936Y-AR-2	WF-RBS COMMERCIAL MORTGAGE TRU SUB SUB_C		08/01/2022	PAYDOWN		2,500,000	2,500,000	2,391,797	2,478,581		21,419		21,419		2,500,000				75,897	08/15/2045	1.A FM
92937E-AJ-3	WF-RBS COMMERCIAL MORTGAGE TRU SUB SUB_C		07/01/2022	3RDPARTY															133,151	03/15/2045	1.D
92938C-AG-2	WF-RBS COMMERCIAL MORTGAGE TRU SENIOR_CM		09/01/2022	PAYDOWN				100,429	11,584		(11,584)		(11,584)						7,405	08/15/2046	1.A FE
92939F-AX-7	WF-RBS COMMERCIAL MORTGAGE TRU SUB SUB_C		08/16/2022	3RDPARTY		6,255,488	6,500,000	6,694,519	6,549,447		(14,385)		(14,385)		6,535,062		(279,574)	(279,574)	195,495	08/15/2047	1.A
931142-CB-7	WALMART INC SENIOR CORP_BND 5.250% 09/		09/26/2022	3RDPARTY		4,452,822	4,300,000	4,336,765	4,325,879		(606)		(606)		4,325,273		127,549	127,549	129,806	09/01/2035	1.C FE
931142-CM-3	WALMART INC SENIOR CORP_BND 6.200% 04/		09/26/2022	3RDPARTY		1,781,973	1,550,000	1,575,823	1,569,325		(325)		(325)		1,569,000		212,973	212,973	43,512	04/15/2038	1.C FE
933634-AJ-6	WAMU MORTGAGE PASS-THROUGH CER SUPSEN WH		09/01/2022	PAYDOWN		12,180	11,141	8,681	9,398		2,782		2,782		12,180				243	08/25/2036	1.D FM
933635-AA-2	WAMU MORTGAGE PASS-THROUGH CER SUPSEN WH		09/01/2022	PAYDOWN		25,728	22,115	10,655	11,843		13,885		13,885		25,728				167	03/25/2047	1.D FM
93363C-AB-5	WAMU MORTGAGE PASS-THROUGH CER SUPSEN WH		09/01/2022	PAYDOWN		23,458	23,964	20,160	21,211		2,247		2,247		23,458				175	07/25/2046	1.D FM
939336-T2-9	WASHINGTON MUTUAL MSC MORTGAGE SENIOR WH		09/01/2022	PAYDOWN		24,214	24,215	22,656	23,078		1,136		1,136		24,214				943	08/25/2038	1.A FM
93934F-BC-5	WASHINGTON MUTUAL ALTERNATIVE WHOLE_CMO		09/01/2022	PAYDOWN		61,639	64,635	58,488	55,680		5,960		5,960		61,639				2,620	09/25/2035	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
93934F-HC-9	WMALT_05-AR1 WHOLE CMO AR1-A1A 3.604%		09/25/2022	PAYDOWN		34,435	34,435	33,016			1,419		1,419		34,435				284	12/25/2035	1.D FM
93934F-JQ-6	WASHINGTON MUTUAL MORTGAGE PAS SUPSEN WH		09/25/2022	PAYDOWN		12,983	13,435	11,546	11,480		1,503		1,503		12,983				108	02/25/2036	1.D FM
93934F-MN-9	WASHINGTON MUTUAL MORTGAGE PAS WHOLE_CMO		09/01/2022	PAYDOWN		65,905	60,682	51,276	51,227		14,678		14,678		65,905				531	04/25/2046	1.D FM
93935L-AB-4	WMALT MORTGAGE PASS-THROUGH CE SENIOR WH		09/01/2022	PAYDOWN		27,417	25,857	22,561	22,520		4,897		4,897		27,417				197	10/25/2046	2.B FM
				REDEMPTION 100.0000																	
94684@-AA-2	WELLS DAIRY INC CORP_BND 6.420% 01/18/		09/30/2022			166,979	166,979	166,979	166,979						166,979				6,841	01/18/2027	4.A
94973V-AN-7	ELEVANCE HEALTH INC SENIOR CORP_BND 6.		09/28/2022	3RDPARTY		2,854,060	2,750,000	2,737,928	2,741,291		157		157		2,741,447		112,613	112,613	138,789	06/15/2037	2.B FE
949831-AA-9	WELLS FARGO MORTGAGE BACKED SE WHOLE_CMO		09/01/2022	PAYDOWN		113,507	113,508	115,104	115,959		(2,452)		(2,452)		113,507				2,686	07/26/2049	1.A
949831-AF-8	WELLS FARGO MORTGAGE BACKED SE WHOLE_CMO		09/01/2022	PAYDOWN		104,204	104,204	103,679	104,067		137		137		104,204				2,114	07/26/2049	1.A
94985J-BQ-2	WELLS FARGO MORTGAGE BACKED SE WHOLE_CMO		09/01/2022	PAYDOWN		40,469	42,547	37,759	40,184		285		285		40,469				1,664	06/25/2037	1.D FM
94987F-AJ-5	WELLS FARGO MORTGAGE LOAN TRUS WHOLE_CMO		09/01/2022	PAYDOWN		55,295	55,295	54,886	55,082		213		213		55,295				909	08/27/2035	1.A FM
94988H-AF-8	COMMERCIAL MORTGAGE PASS-THROU SUB SUB_C		07/01/2022	PAYDOWN		13,000,000	13,000,000	13,324,948	13,006,226		(6,226)		(6,226)		13,000,000				286,488	10/15/2045	1.A FM
94988H-AG-6	WELLS FARGO COMMERCIAL MORTGAG SUB SUB_C		07/01/2022	PAYDOWN		18,958,000	18,958,000	19,211,758	18,948,089		9,911		9,911		18,958,000				518,991	10/15/2045	1.A FM
94988H-AM-3	WELLS FARGO COMMERCIAL MORTGAG SENIOR SE		07/01/2022	PAYDOWN				4,564,498	303,355		(303,355)		(303,355)						306,521	10/17/2045	1.E FE
94988H-AP-6	WELLS FARGO COMMERCIAL MORTGAG SUB SUB_C		08/01/2022	PAYDOWN		3,421,000	3,421,000	3,418,060	3,414,457		6,543		6,543		3,421,000				108,308	10/15/2045	1.D FM
94989T-BE-3	WELLS FARGO COMMERCIAL MORTGAG SUB SUB_C		07/01/2022	3RDPARTY															129,255	09/15/2058	1.A
95000F-AV-8	WELLS FARGO COMMERCIAL MORTGAG AM SUB_CM		08/17/2022	3RDPARTY		1,303,750	1,400,000	1,441,985	1,418,864		(1,478)		(1,478)		1,417,386		(113,636)	(113,636)	17,087	07/15/2048	1.A
95000L-BE-2	WELLS FARGO COMMERCIAL MORTGAG SUB SUB_C		09/08/2022	3RDPARTY		2,212,402	2,300,000	2,368,853	2,330,230		(2,962)		(2,962)		2,327,268		(114,866)	(114,866)	46,349	03/15/2059	1.A
95001R-AY-5	WELLS FARGO COMMERCIAL MORTGAG SENIOR SE		09/01/2022	PAYDOWN				113,514	100,420		(100,420)		(100,420)						9,251	01/15/2052	1.A FE
95001T-AA-3	WELLS FARGO MORTGAGE BACKED SE SUPSEN WH		09/01/2022	PAYDOWN		32,951	32,951	33,745	33,487		(536)		(536)		32,951				920	11/25/2048	1.A
95002F-AE-4	WELLS FARGO MORTGAGE BACKED SE WHOLE_CMO		09/01/2022	PAYDOWN		611,859	611,859	627,495	620,964		(9,105)		(9,105)		611,859				14,921	09/25/2049	1.A
95002M-AY-5	WELLS FARGO COMMERCIAL MORTGAG SENIOR SE		09/01/2022	PAYDOWN				14,481	22,299		(22,299)		(22,299)						1,344	08/15/2052	1.A FE
95002M-BC-2	WELLS FARGO COMMERCIAL MORTGAG SUB SUB_C		09/29/2022	3RDPARTY		4,934,668	6,500,000	6,499,922	6,498,185		(562)		(562)		6,497,623		(1,562,955)	(1,562,955)	174,885	08/15/2052	2.B
95040Q-AC-8	WELLTOWER INC SENIOR CORP_BND 4.250% 0		07/27/2022	3RDPARTY		1,301,456	1,300,000	1,289,951	1,295,561		292		292		1,295,853		5,603	5,603	18,110	04/01/2026	2.A FE
95058X-AE-8	WENDYS FUNDING LLC WEN_18-1A SENIOR ABS_		09/15/2022	PAYDOWN		2,500	2,500	2,500	2,500						2,500				73	03/15/2048	2.B FE
95058X-AH-1	WENDYS FUNDING LLC WEN_19-1A SENIOR ABS_		09/15/2022	PAYDOWN		3,750	3,750	3,750	3,750						3,750				115	06/15/2049	2.B FE
959802-AM-1	WESTERN UNION CO/THE SENIOR CORP_BND 6		08/09/2022	3RDPARTY		4,830,201	4,900,000	4,700,507	4,731,882		1,510		1,510		4,733,391		96,810	96,810	193,251	06/21/2040	2.B FE
959802-AX-7	WESTERN UNION CO/THE SENIOR CORP_BND 4		08/09/2022	3RDPARTY		350,151	350,000	349,720	349,931		19		19		349,949		201	201	9,958	06/09/2023	2.B FE
				REDEMPTION 100.0000																	
96928*-FV-4	WILLIAM BLAIR & COMPANY LLC CORP_BND 4		09/15/2022			90,780	90,780	90,780	90,780						90,780				2,473	09/15/2044	1.E
96950F-AF-1	WILLIAMS COMPANIES INC SENIOR CORP_BND		08/15/2022	VARIOUS		13,648,045	12,250,000	13,446,708	10,206,078		2,972,555		2,972,555		13,178,633		469,412	469,412	647,413	04/15/2040	2.B FE
97651L-AC-5	WINWATER MORTGAGE LOAN TRUST W WHOLE_CMO		09/01/2022	PAYDOWN		54,829	54,830	53,441	54,161		668		668		54,829				1,280	06/20/2045	1.A
97654D-AG-1	WINWATER MORTGAGE LOAN TRUST W WHOLE_CMO		09/01/2022	PAYDOWN		49,840	49,840	47,897	49,338		501		501		49,840				1,163	08/20/2045	1.A
98389B-AR-1	XCEL ENERGY INC SENIOR CORP_BND 3.300%		07/26/2022	3RDPARTY		640,874	650,000	654,453	651,475		(151)		(151)		651,324		(10,450)	(10,450)	14,121	06/01/2025	2.A FE
				REDEMPTION 100.0000																	
BANOVU-VQ-0	TIDEWATER AUTO RECEIVABLES TRU ABS_ABS _		09/12/2022			218,845	218,845	218,845	116,668						218,845				4,374	01/01/2025	1.G Z
				REDEMPTION 100.0000																	
BANOVU-VR-8	TIDEWATER AUTO RECEIVABLES TRU ABS_ABS _		09/12/2022			39,715	39,715	39,715	20,924						39,715				881	01/01/2025	2.C Z
				REDEMPTION 100.0000																	
BANOVU-VS-6	TIDEWATER AUTO RECEIVABLES TRU ABS_ABS _		09/12/2022			21,178	21,178	21,178	11,278						21,178				438	01/01/2025	3.C Z
BAN10G-X4-0	SKYMILES IP LTD CORP_BND 4.750% 10/20/		08/01/2022	VARIOUS		18,163,469	18,469,000	18,108,946	2,000,000		11,735		11,735		18,120,682		42,788	42,788	293,625	10/20/2028	2.B FE
BMS1AQ-RA-9	HEALTHCARE REALTY TRUST INC SENIOR CORP		07/25/2022	TAX FREE EXCHANGE		48,383	50,000	48,381			2		2		48,383				370	03/15/2031	2.B FE
G2950*-AA-7	AA INFRASTRUCTURE DEBT FUND 1 ABS_ABS		08/01/2022	PAYDOWN															33,239	11/01/2034	1.G PL
G4301U-AF-1	HARBOUR AIRCRAFT INVESTMENTS L ABS_ABS _		09/15/2022	PAYDOWN		102,668	102,668	105,119	103,539		(870)		(870)		102,668				3,035	11/15/2037	3.C FE
				REDEMPTION 100.0000																	
G5814#-AA-2	MARI BOYLE LTD CORP_BND 5.580% 06/30/3		09/30/2022			167,280	167,280	167,280	167,280						167,280				7,001	06/30/2031	2.C PL
				REDEMPTION 100.0000																	
G5814#-AB-0	MARI BOYLE LTD CORP_BND 5.580% 06/30/3		09/30/2022			167,280	167,280	167,280	167,280						167,280				7,001	06/30/2031	2.C PL
				REDEMPTION 100.0000																	
P0606*-AA-9	AES MEXICO GENERATION HOLDINGS CORP_BND		09/30/2022			29,318	29,318	29,318	29,318						29,318				1,648	11/26/2027	2.C PL
				REDEMPTION 100.0000																	
R9836#-AA-6	WELCO ECO SHIP AS SENIOR CORP_BND 5.30		09/30/2022			79,462	79,462	78,671	78,909		552		552		79,462				2,816	04/30/2031	1.G PL
				REDEMPTION 100.0000																	
R9836#-AB-4	WELCO ECO SHIP AS SENIOR CORP_BND 5.36		09/30/2022			79,462	79,462	78,667	78,900		562		562		79,462				2,819	04/30/2031	1.G 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
008474-B*-8	AGNICO EAGLE MINES LTD CORP_BND 4.870%	A	07/24/2022	MATURITY		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				389,600	07/24/2022	2.B
				REDEMPTION 100.0000																	
009090-AA-9	AIR CANADA 2015-1 PASS THROUGH SECURED C	A	09/15/2022			241,245	241,245	241,245	241,245						241,245				8,685	03/15/2027	1.F FE
06417X-AH-4	BANK OF NOVA SCOTIA SENIOR CORP BND MTN	A	09/16/2022	3RDPARTY		3,007,589	3,100,000	3,096,497			477		477		3,096,974		(89,385)	(89,385)	45,751	04/11/2025	1.F FE
12532H-AD-6	CGI INC SENIOR CORP_BND 144A 2.300% 09	A	07/01/2022	TAX FREE EXCHANGE		8,158									8,158				575	09/14/2031	2.A FE
136375-BQ-4	CANADIAN NATIONAL RAILWAY COMP SENIOR CO	A	09/12/2022	3RDPARTY		4,781,930	4,250,000	5,093,753	4,872,888		(18,458)		(18,458)		4,854,431		(72,501)	(72,501)	225,029	11/15/2037	1.F FE
136385-AE-1	CANADIAN NATURAL RESOURCES LTD SENIOR CO	A	08/09/2022	VARIOUS		4,663,384	4,277,000	4,475,985	4,407,533		(3,629)		(3,629)		4,403,905		259,480	259,480	169,351	06/30/2033	2.A FE
136385-AG-6	CANADIAN NATURAL RESOURCES LTD SENIOR CO	A	08/09/2022	3RDPARTY		2,198,379	2,140,000	2,056,454	2,081,379		1,826		1,826		2,083,205		115,174	115,174	128,668	02/01/2035	2.A FE
13645R-AS-3	CANADIAN PACIFIC RAILWAY COMPA SENIOR CO	A	07/26/2022	3RDPARTY		488,365	500,000	472,025	490,791		875		875		491,666		(3,301)	(3,301)	7,129	02/01/2025	2.B FE
15135U-AF-6	CENOVUS ENERGY INC SENIOR CORP_BND 6.7	A	08/09/2022	VARIOUS		9,848,694	8,958,000	10,690,236	10,174,215		102,359		102,359		10,276,573		(427,879)	(427,879)	446,780	11/15/2039	2.C FE
29250N-AF-2	ENBRIDGE INC SENIOR CORP_BND 4.000% 10	A	08/18/2022	3RDPARTY		2,997,999	3,000,000	2,685,810	2,916,509		29,150		29,150		2,945,659		52,340	52,340	105,667	10/01/2023	2.A FE
56501R-AD-8	MANULIFE FINANCIAL CORP SENIOR CORP_BND	A	09/26/2022	3RDPARTY		4,545,674	4,600,000	4,583,670	4,585,267		137		137		4,585,404		(39,730)	(39,730)	140,108	03/04/2046	1.G FE
67077M-AF-5	NUTRIEN LTD SENIOR CORP_BND 5.875% 12/	A	08/15/2022	3RDPARTY		1,121,130	1,000,000	1,018,779	1,016,491		(451)		(451)		1,016,040		105,090	105,090	41,778	12/01/2036	2.B FE
725906-AN-1	BARRICK GOLD CORP SENIOR CORP_BND 6.45	A	08/15/2022	3RDPARTY		2,907,209	2,525,000	2,908,649	2,795,010		(8,499)		(8,499)		2,786,511		120,698	120,698	136,624	10/15/2035	2.A FE
78013X-W2-0	ROYAL BANK OF CANADA SENIOR CORP BND MT	A	07/12/2022	3RDPARTY		4,023,277	4,000,000	4,058,525			(10,283)		(10,283)		4,048,241		(24,965)	(24,965)	39,878	10/05/2023	1.E FE
867229-AE-6	SUNCOR ENERGY INC SENIOR CORP_BND 6.50	A	08/15/2022	3RDPARTY		240,279	215,512	162,037	171,421		779		779		172,200		68,078	68,078	9,417	06/15/2038	2.A FE
893526-DM-2	TRANSCANADA PIPELINES LTD SENIOR CORP_BN	A	08/01/2022	MATURITY		1,500,000	1,500,000	1,421,865	1,497,207		2,793		2,793		1,500,000				18,750	08/01/2022	2.A FE
941053-AH-3	WASTE CONNECTIONS INC SENIOR CORP_BND	A	08/11/2022	3RDPARTY		20,121,299	20,050,000	20,020,326	20,028,546		1,626		1,626		20,030,172		91,127	91,127	582,722	12/01/2028	2.A FE
94106B-AA-9	WASTE CONNECTIONS INC SENIOR CORP_BND	A	08/02/2022	3RDPARTY		7,651,955	8,500,000	8,499,235	8,499,395		40		40		8,499,435		(847,480)	(847,480)	222,842	02/01/2030	2.A FE
00217G-AA-1	APTIV PLC SENIOR CORP_BND 2.396% 02/18	D	07/07/2022	3RDPARTY		1,432,230	1,500,000	1,500,000							1,500,000		(67,770)	(67,770)	14,276	02/18/2025	2.B FE
01609W-AT-9	ALIBABA GROUP HOLDING LTD SENIOR CORP_BN	D	08/05/2022	3RDPARTY		14,419,500	15,000,000	15,226,750	15,165,000		(16,167)		(16,167)		15,148,833		(729,333)	(729,333)	344,250	12/06/2027	1.E FE
01609W-AU-6	ALIBABA GROUP HOLDING LTD SENIOR CORP_BN	D	08/17/2022	3RDPARTY		2,746,304	3,200,000	3,046,976	3,069,361		1,983		1,983		3,071,344		(325,040)	(325,040)	89,956	12/06/2037	1.E FE
01959E-AC-2	ALLIED WORLD ASSURANCE COMPANY SENIOR CO	D	07/18/2022	3RDPARTY		1,953,320	2,000,000	1,999,040	1,999,583		56		56		1,999,639		(46,319)	(46,319)	63,075	10/29/2025	2.B FE
03330A-AA-0	ANCHORAGE CAPITAL CLO LTD ANCH SENIOR AB	D	07/28/2022	PAYDOWN		1,149	1,149	1,149	1,149						1,149				14	01/28/2031	1.A FE
03331J-AN-2	ANCHORAGE CAPITAL CLO LTD ANCH MEZZANIN	D	08/16/2022	3RDPARTY		606,938	650,000	601,569	650,000		894	48,431	(47,537)		602,463		4,475	4,475	10,367	10/15/2031	2.C FE
034863-AG-5	ANGLO AMERICAN CAPITAL PLC SENIOR CORP_B	D	09/27/2022	VARIOUS		27,000,000	27,000,000	26,716,460	26,973,576		26,424		26,424		27,000,000				1,066,313	09/27/2022	2.B FE
04016Q-AD-8	ARES CLO LTD ARES_17-45A MEZZANIN ABS_AB	D	08/17/2022	3RDPARTY		614,484	650,000	596,287	650,000			53,713	(53,713)		596,287		18,197	18,197	10,242	10/15/2030	2.C FE
04016V-AG-0	ARES CLO LTD ARES_18-47A MEZZANIN ABS_AB	D	08/10/2022	3RDPARTY		7,137,000	7,500,000	7,500,000	7,500,000						7,500,000		(363,000)	(363,000)	151,014	04/15/2030	1.F FE
04016W-AA-1	ARES CLO LTD ARES_18-47A MEZZANIN ABS_AB	D	08/18/2022	3RDPARTY		4,458,050	5,000,000	5,000,000	5,000,000						5,000,000		(541,950)	(541,950)	268,574	04/15/2030	3.C FE
04941Y-AN-9	ATLAS SENIOR LOAN FUND LTD ATC MEZZANIN	D	08/11/2022	3RDPARTY		1,312,308	1,475,000	1,228,441	1,475,000			246,559	(246,559)		1,228,441		83,866	83,866	32,895	07/26/2031	2.C FE
05682V-AJ-4	BAIN CAPITAL CREDIT CLO LTD BC ABS_ABS _	D	08/17/2022	3RDPARTY		1,005,663	1,075,000	973,216	1,075,000			101,784	(101,784)		973,216		32,447	32,447	24,080	07/19/2031	2.C FE
06675D-CD-2	BANQUE FEDERATIVE DU CREDIT MU SRP CORP	D	09/16/2022	3RDPARTY		2,954,640	3,000,000	3,000,000							3,000,000		(45,360)	(45,360)	23,751	07/13/2025	1.D FE
06738E-AP-0	BARCLAYS PLC SUB CORP_BND 5.200% 05/12	D	08/09/2022	3RDPARTY		1,500,225	1,500,000	1,682,830	1,681,183		(24,304)		(24,304)		1,656,879		(156,654)	(156,654)	58,283	05/12/2026	2.B FE
06738E-BB-0	BARCLAYS PLC SENIOR CORP BND 4.338% 05	D	07/12/2022	3RDPARTY		499,562	500,000	505,004			(964)		(964)		504,040		(4,479)	(4,479)	14,219	05/16/2024	2.B FE
08181J-AE-2	BENEFIT STREET PARTNERS CLO LT MEZZANIN	D	08/10/2022	3RDPARTY		5,662,560	6,000,000	5,970,000	6,008,323		(1,009)		(1,009)		6,007,314		(344,754)	(344,754)	175,858	04/20/2031	2.C FE
				REDEMPTION 100.0000																	
08523A-AA-6	BERMUDA SKYPORT CORPORATION LI CORP_BND	D	08/15/2022			27,621	27,621	27,621	27,621						27,621				1,760	02/15/2042	2.A PL
09626Q-BE-6	BLUEMOUNTAIN CLO LTD BLUEM_14 ABS_ABS 1	D	09/15/2022	3RDPARTY		2,984,800	3,200,000	3,200,000	3,200,000						3,200,000		(215,200)	(215,200)	72,646	10/20/2030	1.F FE
09629P-AJ-5	BLUEMOUNTAIN CLO LTD BLUEM_18 SENIOR ABS	D	08/18/2022	3RDPARTY		930,000	1,000,000	935,983	1,000,000			64,017	(64,017)		935,983		(5,983)	(5,983)	15,504	07/15/2031	2.C FE
09629T-AJ-7	BLUEMOUNTAIN CLO LTD BLUEM_18 SENIOR ABS	D	09/15/2022	3RDPARTY		2,961,600	3,200,000	3,200,000	3,200,000						3,200,000		(238,400)	(238,400)	67,033	07/30/2030	1.F FE
10949Y-AB-4	BRIGHTWOOD CAPITAL FUND III HO ABS_ABS _	D	07/15/2022	PAYDOWN		452,175	1,515,571	1,515,571	1,515,571		(1,063,396)		(1,063,396)		452,175				23,396	04/15/2028	1.C FE
11043H-AA-6	BRITISH AIRWAYS PASS THRU TRUS SECURED C	D	09/20/2022	VARIOUS		188,275	188,275	188,275	188,275						188,275				5,553	03/20/2033	2.B FE
111021-AL-5	BRITISH TELECOMMUNICATIONS PLC SENIOR CO	D	08/09/2022	3RDPARTY		5,104,641	5,100,000	5,079,090	5,084,988		597		597		5,085,585		19,056	19,056	178,606	12/04/2028	2.B FE
12571K-AC-3	CIFCFUNDINGLTDCIFC_22-3A ABS22-3144A 3	C	08/03/2022	3RDPARTY		714,375	750,000	706,875			202		202		707,077		7,298	7,298	5,398	04/21/2035	1.C FE
15137E-BJ-1	CENT CLO LP CECLO_14-21A SUB ABS_ABS _14	D	08/17/2022	3RDPARTY		922,500	1,000,000	944,307	999,047		58	54,798	(54,740)		944,307		(21,807)	(21,807)	23,668	07/27/2030	2.C FE
225401-AY-4	CREDIT SUISSE GROUP AG SENIOR CORP BND 1	D	09/09/2022	3RDPARTY		2,982,360	3,000,000	3,000,000							3,000,000		(17,640)	(17,640)	16,464	07/15/2026	2.B FE
24824T-AU-4	DENALI CAPITAL CLO XII LTD DEN SENIOR AB	D	08/23/2022	3RDPARTY		1,185,280	1,280,000	1,193,300	1,280,000			86,700	(86,700)		1,193,300		(8,020)	(8,020)	15,489	04/15/2031	1.G FE
26252A-AA-5	DRYDEN SENIOR LOAN FUND DRSLF SUB ABS_AB	D	08/18/2022	3RDPARTY		4,559,400	5,000,000	5,000,000	5,000,000						5,000,000		(440,600)	(440,600)	277,070	07/18/2030	3.C FE
28622Q-AF-8	ELEVATION CLO LTD AWPT_14-2A SUB ABS_ABS	D	08/17/2022	3RDPARTY		919,125	950,000	916,949	950,000			33,051	(33,051)		916,949		2,176	2,176	15,539	10/15/2029	2.C FE
33883G-AG-2	FLATIRON CLO LTD FLAT_18-1A MEZZANIN ABS	D	08/01/2022	3RDPARTY															205,128	04/17/2031	2.C FE
34955Y-AE-9	FCBSL_18-1A ABS -1A-B1R 144A 4.553% 07	D	09/29/2022	3RDPARTY		966,089	1,000,000	973,020			1,193		1,193		974,213		(8,124)	(8,124)	15,814	07/23/2031	1.C FE
38137R-AJ-5	GOLDENTREE LOAN OPPORTUNITIES SUB ABS_AB	D	08/18/2022	3RDPARTY		4,189,050	4,500,000	4,500,000	4,500,000						4,500,000		(310,950)	(310,950)	243,749	07/20/2031	3.C FE
38138B-AN-0	GOLDENTREE LOAN MANAGEMENT US MEZZANIN A	D	08/17/2022	3RDPARTY		9,041,625	9,500,000	9,500,000	9,500,000						9,500,000		(458,375)	(458,375)	284,079	04/20/2030	2.C FE
39862E-AD-6	GRIPPEN PARK CLO LTD GRIPP_17 MEZZANIN A	D	08/17/2022	3RDPARTY		191,760	200,000	189,225	198,472		59	9,305	(9,246)		189,225		2,535	2,535	4,984	01/20/2030	2.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
40049J-BA-4	GRUPO TELEVISA SAB SENIOR CORP_BND 5.0	D	08/09/2022	CALL 96.8691		9,686,911	10,000,000	12,035,300	12,023,636		(34,702)		(34,702)		11,988,934				(2,052,023)	05/13/2045	2.A FE
404280-AH-2	HSBC HOLDINGS PLC SUB CORP_BND 6.500%	D	08/29/2022	VARIOUS		24,569,801	25,000,000	24,422,000	24,560,411		9,390		9,390		24,569,801				1,481,639	09/15/2037	2.A FE
				REDEMPTION 100.0000																	
45082#-AA-0	IBERIA LINEAS AEREAS DE ESPANA CORP_BND	D	09/20/2022			112,662	112,662	112,662	112,662						112,662				3,270	05/20/2033	1.F PL
453140-AB-1	IMPERIAL BRANDS FINANCE PLC SENIOR CORP_	D	07/26/2022	CALL 100.0500		2,501,250	2,500,000	2,497,500	2,499,763		79		79		2,499,841		159	159	41,597	02/11/2023	2.C FE
478375-AG-3	JOHNSON CONTROLS INTERNATIONAL SENIOR CO	D	07/26/2022	3RDPARTY		347,568	350,000	348,725	349,589		50		50		349,639		(2,072)	(2,072)	7,260	07/02/2024	2.B FE
50188G-AV-5	LCM LTD PARTNERSHIP LCM_18A MEZZANIN ABS	D	08/17/2022	3RDPARTY		7,084,325	7,560,000	7,560,000	7,560,000						7,560,000		(475,675)	(475,675)	162,437	04/20/2031	1.F FE
50200W-AE-2	LCM LTD PARTNERSHIP LCM_28A MEZZANIN ABS	D	08/23/2022	3RDPARTY		754,460	850,000	770,844	850,000			79,156	(79,156)		770,844		(16,384)	(16,384)	20,241	10/20/2030	2.C FE
				REDEMPTION 100.0000																	
53566T-AA-9	LINE ONE PERU METRO EXPANSION SECURED CO	D	07/10/2022			359,099	359,099	359,099	359,099						359,099				12,758	01/10/2033	2.C FE
				REDEMPTION 100.0000																	
53566T-AB-7	LINE ONE PERU METRO EXPANSION SECURED CO	D	07/10/2022			268,291	268,291	268,291	268,291						268,291				9,532	04/10/2033	2.C FE
55818Y-BJ-9	MADISON PARK FUNDING LTD MDPK SUB ABS_AB	D	08/17/2022	3RDPARTY		481,060	500,000	487,923	500,000			12,077	(12,077)		487,923		(6,863)	(6,863)	13,307	07/22/2030	2.C FE
55821A-AJ-7	MADISON PARK FUNDING LTD MDPK ABS_ABS _1	D	08/16/2022	3RDPARTY		4,700,000	5,000,000	5,000,000	5,000,000						5,000,000		(300,000)	(300,000)	144,734	07/15/2030	2.C FE
56576L-AW-9	MARATHON CLO LTD MCLO_15-8A MEZZANIN ABS	D	09/15/2022	3RDPARTY		8,988,000	10,000,000	9,632,255	10,000,000			367,745	(367,745)		9,632,255		(644,255)	(644,255)	181,297	10/18/2031	1.G FE
59801M-AJ-7	MIDOCEANCREDITCLOVIIILLCM ABS_ABS _18-8A	D	09/28/2022	DIRECT		823,300	1,000,000	1,000,000	1,000,000						1,000,000		(176,700)	(176,700)	25,973	02/20/2031	2.C FE
62947Q-BC-1	NXP BV SENIOR CORP BND 5.550% 12/01/28	D	08/24/2022	3RDPARTY		27,346,361	26,500,000	26,537,698			(828)		(828)		26,536,870		809,491	809,491	1,075,544	12/01/2028	2.C FE
64131P-AA-0	NEUBERGER BERMAN CLO LTD NEUB ABS_ABS 1	D	08/18/2022	3RDPARTY		4,666,650	5,000,000	5,000,000	5,000,000						5,000,000		(333,350)	(333,350)	283,487	10/18/2030	3.C FE
67106B-AT-4	OCP CLO LTD OCP_14-6A SENIOR ABS_ABS _14	D	09/14/2022	3RDPARTY		1,592,500	1,750,000	1,609,290	1,750,000			140,710	(140,710)		1,609,290		(16,790)	(16,790)	36,101	10/17/2030	2.C FE
				REDEMPTION 100.3272																	
67502#-AA-6	OCEAN SPRAY CHILE SPA CORP_BND 3.390%	C	09/15/2022			57,752	57,563	57,563	57,563			188			57,752				1,296	08/15/2036	2.C
67591U-AJ-6	OCTAGON INVESTMENT PARTNERS 36 MEZZANIN	D	08/10/2022	3RDPARTY		7,114,575	7,500,000	7,500,000	7,500,000						7,500,000		(385,425)	(385,425)	147,878	04/15/2031	1.F FE
685218-AB-5	ORANGE SA SENIOR CORP_BND 5.500% 02/06	D	08/15/2022	3RDPARTY		4,829,370	4,350,000	5,125,649	5,014,008		(11,784)		(11,784)		5,002,224		(172,854)	(172,854)	246,560	02/06/2044	2.A FE
714264-AH-1	PERNOD-RICARD SA SENIOR CORP_BND 144A	D	07/15/2022	VARIOUS		14,300,000	14,300,000	15,044,201	14,340,574		(40,574)		(40,574)		14,300,000				490,875	07/15/2022	2.A FE
74042E-AA-2	PRETSL_17 ABS SL_17-A1 144A 3.927% 06/	D	09/23/2022	PAYDOWN		883,572	883,572	812,886			70,686		70,686		883,572				8,459	06/23/2035	1.B FE
74042H-AA-5	PREFERRED TERM SECURITIES XIX SENIOR ABS	D	09/22/2022	PAYDOWN		8,145	8,145	7,346	7,367		778		778		8,145				81	12/22/2035	1.A FE
74977R-DD-3	COOPERATIEVE RABOBANK UA SRBN CORP_BND 1	D	07/12/2022	3RDPARTY		823,103	820,000	821,104	820,611		(175)		(175)		820,436		2,667	2,667	7,017	09/26/2023	1.G FE
75888K-AG-9	REGATTA VIII FUNDING LTD REGT8 MEZZANIN	D	08/17/2022	3RDPARTY		2,221,212	2,325,000	2,189,313	2,325,000			135,687	(135,687)		2,189,313		31,899	31,899	37,221	10/17/2030	2.C FE
77879R-AB-2	ROTOR ENGINES SECURITIZATION L ABS_ABS _	D	09/15/2022	PAYDOWN		12,461	12,461	8,656	11,799		3,804	3,142	662		12,461				449	06/15/2046	5.A FE
80306A-AA-8	SAPPHIRE AVIATION FINANCE I LI SENIOR AB	D	09/15/2022	PAYDOWN		35,174	35,174	35,158	35,282		(107)		(107)		35,174				971	03/15/2040	2.B FE
81883A-AG-4	SHACKLETON CLO LTD SHACK_15-7R MEZZANIN	D	08/17/2022	3RDPARTY		911,000	1,000,000	903,576	1,012,890		(389)	108,926	(109,315)		903,576		7,424	7,424	16,737	07/15/2031	2.C FE
83609Y-AG-1	SOUND POINT CLO LTD SNDPT_13-3 MEZZANIN	D	08/17/2022	3RDPARTY		6,077,500	6,500,000	6,500,000	6,500,000						6,500,000		(422,500)	(422,500)	162,849	04/18/2031	1.F FE
87124V-AF-6	SYDNEY AIRPORT FINANCE COMPANY SECURED C	D	07/26/2022	3RDPARTY		2,366,798	2,450,000	2,448,775	2,449,453		35		35		2,449,488		(82,690)	(82,690)	22,203	04/28/2026	2.A FE
88032W-AG-1	TENCENT HOLDINGS LTD SENIOR CORP_BND 144	D	08/05/2022	3RDPARTY		14,308,950	15,000,000	14,996,250	14,997,574		220		220		14,997,794		(688,844)	(688,844)	569,208	01/19/2028	1.E FE
88032W-AN-6	TENCENT HOLDINGS LTD SENIOR CORP_BND 144	D	08/16/2022	3RDPARTY		1,236,313	1,300,000	1,361,035	1,345,389		(2,017)		(2,017)		1,343,372		(107,059)	(107,059)	18,230	04/11/2029	1.E FE
89822P-AA-1	TFINS_20-1A ABS 0-1A-A1 144A 5.512% 04	D	09/29/2022	3RDPARTY		2,103,968	2,142,752	2,145,430			(73)		(73)		2,145,358		(41,389)	(41,389)	61,160	04/15/2040	1.C FE
902613-AM-0	UBS AG LONDON BRANCH SENIOR CORP BND 14	D	09/16/2022	3RDPARTY		2,947,170	3,000,000	3,000,000							3,000,000		(52,830)	(52,830)	46,376	05/12/2026	1.G FE
92331N-AJ-5	VENTURE CDO LTD VENTR_17-30A MEZZANIN AB	D	08/16/2022	3RDPARTY		8,818,000	10,000,000	10,000,000	10,000,000						10,000,000		(1,182,000)	(1,182,000)	315,052	01/15/2031	2.C FE
92331X-AN-4	VENTURE CDO LTD VENTR_18-35A ABS_ABS _18	D	08/17/2022	3RDPARTY		876,600	1,000,000	900,982	1,000,000			99,018	(99,018)		900,982		(24,382)	(24,382)	25,776	10/22/2031	2.C FE
				REDEMPTION 100.0000																	
92841#-AA-4	VISTAJETMALTAFINANCEPLC CORP_BND 4.500	D	07/15/2022			941,880	941,880	941,880	941,880						941,880				42,385	07/15/2027	1.G PL
BANOLK-TW-3	FINANCIAL CREDIT INVESTMENT II ABS_ABS	C	08/31/2022	PAYDOWN		987,562	987,562	987,562	987,562						987,562				1,069	12/31/2057	1.D Z
G1981*-AA-2	CAYMAN UNIVERSE HOLDINGS LLC SENIOR CORP	D	09/30/2022	VARIOUS		600,516	600,516	593,011	593,343		7,174		7,174		600,516				17,140	09/30/2045	1.D PL
				REDEMPTION 100.0000																	
L8038*-AA-4	SBM BALEIA AZUL SARL SECURED CORP_BND	D	09/15/2022			320,000	320,000	320,000	320,000						320,000				13,200	09/15/2027	3.C
P7003*-AA-3	LA BUFA WIND SAPI DE CV CORP_BND 5.770	D	09/30/2022	VARIOUS		121,336	121,336	121,336	121,336						121,336				6,607	09/30/2037	3.B PL
				REDEMPTION 100.0000																	
00458*-AF-6	AQUASURE FINANCE PTY LTD CORP_BND 4.32	D	07/12/2022			290,578	290,578	290,578	290,578						290,578				12,553	01/12/2034	1.G FE
03946*-AE-3	FOXTEL MANAGEMENT PTY LTD CORP_BND 4.2	D	07/25/2022	MATURITY		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				341,600	07/25/2022	2.C PL
09883#-AB-7	Z ENERGY LTD CORP_BND 4.040% 01/04/28	D	08/16/2022	CALL 100.0000		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				452,256	01/04/2028	2.C PL
Z95CRB-NF-1	AGORA SECURITIES UK 2021 DAC A SUB SUB_C	B	07/01/2022	PAYDOWN		181	181	181	116					64	181					07/22/2031	1.G FE
Z95CRB-NH-7	AGORA SECURITIES UK 2021 DAC A SUB SUB_C	B	07/01/2022	PAYDOWN		90	90	90	58					32	90					07/22/2031	2.A FE
000000-00-0	Basis Adjustment		09/30/2022	Basis Adjustment		122,263,718	122,263,718	122,263,718	122,263,718						122,263,718					09/30/2022	1.A
000000-00-0	Basis Adjustment		09/30/2022	Basis Adjustment		86,285,811	86,285,811	86,285,811	86,285,811						86,285,811					09/30/2022	2.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 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
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						2,172,276,467	2,195,979,573	2,219,618,934	2,065,178,481		22,205,370	3,777,382	18,427,988	96	2,192,155,336		(18,288,336)	(18,288,336)	67,063,279	XXX	XXX
04327#-YY-4	ASCENTIUM EQUIPMENT RECEIVABLE TERM_LOAN		09/12/2022	REDEMPTION 100.0000		57,388	57,388	57,388	57,388						57,388				1,379	03/20/2029	2.B Z
04327#-ZZ-0	ASCENTIUM EQUIPMENT RECEIVABLE TERM_LOAN		08/10/2022	REDEMPTION 100.0000		881,836	881,836	881,836	881,836						881,836				17,127	03/20/2029	1.F Z
35632U-AB-1	DONLEN ALT FLEET LEASING TL SECURED TERM		07/01/2022	3RDPARTY		(80,000)	(80,000)	(58,804)	(58,767)		(18,397)		(18,397)		(77,165)		(2,835)	(2,835)		03/05/2028	2.C FE
35632U-AB-1	DONLEN ALT FLEET LEASING TL SECURED TERM		06/30/2022	REDEMPTION 100.0000		80,000	80,000	58,804	58,767		21,233		21,233		80,000					03/05/2028	2.C FE
35632U-AD-7	DONLEN OPCO TERM LOAN 6.924% 03/30/28		09/30/2022	REDEMPTION 100.0000		54,586	54,586	54,586							54,586				1,269	03/30/2028	2.C FE
46500Q-AA-8	ISQ GLOBAL INFRASTRUCTURE CRED SENIOR RE		08/04/2022	VARIOUS		7,519,701	7,519,701	7,519,701	7,519,701						7,519,701				343,665	09/30/2029	2.C FE
46500Q-AA-8	ISQ GLOBAL INFRASTRUCTURE CRED SENIOR RE		09/30/2022	LCGERTHTI9		40,044,222	40,044,222	40,044,222	2,969,009						40,044,222				752,459	09/30/2029	2.C FE
46500Q-AB-6	ISQ GLOBAL INFRASTRUCTURE CRED SENIOR RE		08/04/2022	VARIOUS		704,972	704,972	704,972	(278,345)						704,972				32,874	09/30/2029	3.B FE
46500Q-AB-6	ISQ GLOBAL INFRASTRUCTURE CRED SENIOR RE		09/30/2022	LCGERTHTI9		10,437,766	10,437,766	10,437,766	10,437,766						10,437,766				389,831	09/30/2029	3.B FE
ASPSUM-MB-1	ASP SUMMA 1 LLC TERM_LOAN 3.203% 03/15		07/19/2022	VARIOUS		795,920	795,920	795,920	777,151						795,920				1,509,084	03/15/2023	2.A Z
ASPSUM-MB-2	ASP SUMMA 2 LLC TERM_LOAN 3.203% 03/15		07/19/2022	VARIOUS		1,586,707	1,586,707	1,586,707	1,406,378						1,586,707				1,453,680	03/15/2023	2.A Z
ASPSUM-MB-3	ASP SUMMA 3 LLC TERM_LOAN 3.203% 03/15		07/19/2022	VARIOUS		1,766,720	1,766,720	1,766,720	1,589,064						1,766,720				1,707,763	03/15/2023	2.A Z
ASPSUM-MB-4	ASP SUMMA 4 LLC TERM_LOAN 3.203% 03/15		07/19/2022	VARIOUS		1,332,277	1,332,277	1,332,277	1,153,313						1,332,277				1,353,225	03/15/2023	2.A Z
BANODS-6G-5	ARPAD SOLAR BORROWER LLC SECURED TERM_LO		07/15/2022	VARIOUS		269,859	269,859	269,859	269,859						269,859				12,832	07/15/2034	2.B Z
BAN118-0F-8	LASER EYE CARE OF CALIFORNIA L TERM_LOAN		09/30/2022	REDEMPTION 100.0000		25,000	25,000	24,875	24,896		104		104		25,000				997	11/12/2026	4.B Z
BAN11G-8E-5	X-CHEM INC TERM_LOAN 5.750% 12/11/27		09/30/2022	REDEMPTION 100.0000		67,500	67,500	66,488	66,614		886		886		67,500				3,854	12/11/2027	4.B Z
BENJLK-QW-7	ASP SUMMA 5 LLC TERM_LOAN 5.300% 03/15		07/19/2022	VARIOUS		327,788	327,788	327,788	234,357						327,788				213,695	03/15/2023	2.A Z
BENJLK-QX-5	ASP SUMMA 6 LLC TERM_LOAN 5.300% 03/15		07/19/2022	VARIOUS		264,795	264,795	264,795	196,312						264,795				260,829	03/15/2023	2.A Z
BENJLK-QY-3	ASP SUMMA 7 LLC TERM_LOAN 5.300% 03/15		07/19/2022	VARIOUS		240,827	240,827	240,827	177,588						240,827				217,762	03/15/2023	2.A Z
BENJLK-QZ-0	ASP SUMMA 8 LLC TERM_LOAN 5.300% 03/15		07/19/2022	VARIOUS		69,431	69,431	69,431	49,540						69,431				219,004	03/15/2023	2.A Z
BMS125-5P-5	RFSASSETSECURITIZATIONIII SECURED REVOLV		06/29/2022	REDEMPTION 100.0000		4,894,559	4,894,559	4,894,559							4,894,559				53,495	03/30/2029	1.F FE
BMS125-6X-7	RFSASSETSECURITIZATIONIII SUB REVOLVE LO		08/03/2022	REDEMPTION 100.0000		554,480	554,480	554,480							554,480				8,907	03/30/2029	2.B FE
BRW0F1-ZT-5	ARM FUNDING 2019-1 LLC CLASS-A SECURED T		09/01/2022	REDEMPTION 100.0000		43,202,115	43,202,115	43,202,115	8,693,573						43,202,115				613,811	02/29/2024	1.F FE
BRW8TS-VQ-4	AVANT WAREHOUSE TRUST III SECURED TERM_L		07/21/2022	REDEMPTION 100.0000		1,000,000	1,000,000	1,000,000	421,179						1,000,000				22,927	09/16/2026	1.D Z
PPFBFE-QX-2	BR ADVISORY & INVESTMENTS LLC SECURED TE		09/30/2022			312,500	312,500	315,625			(3,125)		(3,125)		312,500				8,441	06/23/2025	2.B FE
BL3578-85-5	ADANI HYBRID ENERGY JAISALMER SECURED TE	D	09/19/2022	VARIOUS		3,777	3,777	3,761	3,180		15		15		3,777				10,017	03/05/2025	3.A FE
BL3605-92-2	ADANI HYBRID ENERGY JAISALMER SECURED TE	D	09/19/2022	VARIOUS		3,777	3,777	3,761	3,180		15		15		3,777				10,017	03/05/2025	3.A FE
BL3605-93-0	ADANI HYBRID ENERGY JAISALMER SECURED TE	D	09/19/2022	VARIOUS		6,246	6,246	6,225	4,962		20		20		6,246				15,215	03/05/2025	3.A FE
BL3605-94-8	ADANI HYBRID ENERGY JAISALMER SECURED TE	D	09/19/2022	VARIOUS		6,230	6,230	6,218	3,324		12		12		6,230				14,953	03/05/2025	3.A FE
BL3605-96-3	ADANI HYBRID ENERGY JAISALMER SECURED TE	D	09/19/2022	VARIOUS		23,781	23,781	23,732	12,092		48		48		23,781				48,195	03/05/2025	3.A FE
PPFP5Z-00-3	SVF II FINCO CAYMAN LP SECURED TERM LO	D	09/28/2022	3RDPARTY		126,698	126,698	126,698							126,698				2,007	12/18/2023	1.F FE
PPFP5Z-00-3	SVF II FINCO CAYMAN LP SECURED TERM LO	D	07/08/2022	REDEMPTION 100.0000		172,465	172,465	172,465							172,465				409	12/18/2023	1.F FE
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						116,753,923	116,753,923	116,755,797	36,673,917		811		811		116,756,758		(2,835)	(2,835)	9,299,723	XXX	XXX
2509999997. Total - Bonds - Part 4						2,432,375,309	2,455,168,947	2,473,538,551	2,240,109,151		22,495,920	3,777,382	18,718,538	96	2,447,458,587		(13,608,139)	(13,608,139)	80,763,642	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						2,432,375,309	2,455,168,947	2,473,538,551	2,240,109,151		22,495,920	3,777,382	18,718,538	96	2,447,458,587		(13,608,139)	(13,608,139)	80,763,642	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4							XXX													XXX	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks							XXX													XXX	XXX

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
..BMS11L-T7-5	FEDERAL HOME LOAN BANK OF DESM FHLBDESMO		09/26/2022	DIRECT	14,000,000.000	14,000,000		14,000,000							14,000,000				241,630		
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						14,000,000	XXX	14,000,000							14,000,000				241,630	XXX	XXX
5989999997. Total - Common Stocks - Part 4						14,000,000	XXX	14,000,000							14,000,000				241,630	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						14,000,000	XXX	14,000,000							14,000,000				241,630	XXX	XXX
5999999999. Total - Preferred and Common Stocks						14,000,000	XXX	14,000,000							14,000,000				241,630	XXX	XXX
6009999999 - Totals						2,446,375,309	XXX	2,487,538,551	2,240,109,151		22,495,920	3,777,382	18,718,538	96	2,461,458,587		(13,608,139)	(13,608,139)	81,005,272	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
Dow Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	10/01/2021	10/01/2022	70	2,410,389	34326.46	46,018			1,917					(34,513)				
Dow Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	10/01/2021	10/02/2022	54	1,845,157	34326.46	31,146			1,298					(23,360)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	10/01/2021	10/03/2022	347	1,512,384	4357.04	22,232			926					(16,674)				
Dow Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	10/01/2021	10/03/2022	103	3,518,662	34326.46	59,299			2,471					(44,474)				
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			34,917					(735,481)				
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			21,284					(762,161)				
Dow Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	10/06/2021	10/06/2022	232	8,000,221	34416.99	160,410			3,067					(120,307)				
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			2,300		234,697			(66,750)				
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			3,858					(164,250)				
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			30,436					(1,345,683)				
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			35,794					(800,410)				
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			23,077					(140,186)				
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			17,567					(100,305)				
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			25,724					(855,506)				
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			19,988					(211,452)				
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			20,767					(149,970)				
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			12,166					(129,469)				
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			88,546					(109,762)				
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			48,772					(118,607)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	10/22/2021	10/21/2022	648	2,943,773	4544.9	43,568			130		5			(32,676)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	10/21/2021	10/21/2022	449	2,042,202	4549.78	30,633			13,911		3			(22,975)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	10/22/2021	10/24/2022	428	1,943,336	4544.9	28,761			282		8			(21,571)				
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			7,201		196,355			(65,250)				
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			17,351					(135,000)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	11/03/2021	11/03/2022	3,116	14,520,645	4660.57	281,028			149,054		23			(210,771)				
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			3,296		209,467			(67,500)				
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			24,450		1			(142,500)				
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			108,334		546			(739,634)				
Dow Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	11/04/2021	11/04/2022	116	4,191,634	36124.23	77,684			30,837		24			(58,263)				
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			125,865					(124,851)				
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			43,249					(114,641)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	11/05/2021	11/07/2022	1,421	6,673,495	4697.53	112,093			44,873					(84,070)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	11/10/2021	11/10/2022	445	2,067,083	4646.71	31,006			2,385		41			(23,255)				
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			13,656		248,765			(78,000)				
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			50,351		3			(151,500)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	11/11/2021	11/11/2022	8,056	37,452,716	4649.27	771,939			41,136		812			(578,954)				
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			44,389		1,459			(1,301,041)				
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			136,425		638			(515,305)				
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			48,780		820			(631,021)				
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			41,414					(108,464)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	11/17/2021	11/17/2022	532	2,495,267	4688.67	37,179			3,258		56			(27,885)				
Dow Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	11/17/2021	11/17/2022	250	8,973,151	35931.05	167,129			37,889		126			(125,347)				
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			93,802		2,168			(1,659,931)				
Dow Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	11/18/2021	11/18/2022	149	5,360,761	35870.95	88,882			21,302		86			(66,661)				
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			49,217		841			(593,657)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	11/22/2021	11/22/2022	390	1,826,161	4682.94	27,301			1,217		52			(20,476)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	11/23/2021	11/23/2022	403	1,890,031	4690.7	28,161			1,039		53			(21,121)				
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			3,960		241,835			(80,250)				
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			14,783		114			(159,750)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	11/26/2021	11/25/2022	347	1,592,100	4594.62	23,722			2,768		81			(17,792)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	11/26/2021	11/28/2022	169	777,178	4594.62	11,580			6,222		44			(8,685)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	11/30/2021	11/30/2022	452	2,065,358	4567	30,567			1,963		150			(22,925)				
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			58,558		232,553			(76,500)				
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			43,694		75			(152,250)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	12/07/2021	12/07/2022	383	1,794,261	4686.75	26,914			4,625		90			(20,185)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	12/09/2021	12/09/2022	327	1,527,611	4667.45	22,914			11,875		92			(17,186)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	12/10/2021	12/09/2022	565	2,660,127	4712.02	39,902			15,653		127			(29,926)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	12/10/2021	12/12/2022	369	1,739,545	4712.02	26,093			5,868		93			(19,570)				
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			191,494		2,721			(700,700)				
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			24,585		256,421			(83,250)				
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			32,623		253			(158,250)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	12/16/2021	12/16/2022	511	2,383,818	4668.67	35,519			2,821		184			(26,639)				
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			3,351		261,770			(84,000)				
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			88,740		393			(134,250)				
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			272,644		6,376			(1,547,581)				
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			169,451		2,679			(933,093)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	12/28/2021	12/28/2022	688	3,291,128	4786.35	49,367			7,034		209			(37,025)				
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			296,968		3,268			(871,462)				

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	12/30/2021	12/30/2022	2,459	11,748,930	4778.73	212,680			190,853					(159,510)				
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		217,847		2,225			(529,057)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	01/05/2022	01/05/2023	498	2,340,145	4700.58		34,868		7,644		289			(24,698)				
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		32,578		218,087			(69,417)				
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		197,943		1,725			(113,688)				
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		120,887		10,681			(1,242,851)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	01/06/2022	01/06/2023	6,170	28,974,107	4696.05		635,998		422,453		3,829			(450,499)				
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		95,867		4,041			(452,491)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	01/10/2022	01/10/2023	397	1,852,705	4670.29		27,605		55,659		307			(19,554)				
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		6,901		173,394			(57,375)				
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		25,746		2,172			(101,292)				
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		247,204		21,307			(1,997,667)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	01/14/2022	01/17/2023	5,823	27,149,881	4662.85		658,931		141,865		5,743			(466,743)				
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		112,270		14,300			(730,790)				
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		34,799		4,022			(103,417)				
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		61,735		174,596			(60,917)				
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		64,610		3,877			(102,000)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/02/2022	02/02/2023	296	1,356,839	4589.38		20,217		8,801		579			(12,636)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/04/2022	02/03/2023	561	2,523,739	4500.53		37,351		10,291		1,702			(23,345)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/04/2022	02/06/2023	248	1,116,920	4500.53		16,530		36,838		795			(10,332)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/07/2022	02/07/2023	6,193	27,768,546	4483.87		732,690		307,470		24,116			(457,931)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/08/2022	02/08/2023	307	1,388,227	4521.54		20,685		5,118		925			(12,928)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/09/2022	02/09/2023	302	1,387,307	4587.18		20,671		2,439		685			(12,919)				
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		37,367		148,019			(48,125)				
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		243,471		8,616			(98,125)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/11/2022	02/10/2023	628	2,773,780	4418.64		40,567		114,311		3,113			(25,354)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/11/2022	02/13/2023	286	1,263,937	4418.64		18,485		6,620		1,484			(11,553)				
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		72,375		40,476			(480,938)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/15/2022	02/15/2023	214	954,676	4471.07		14,129		6,932		907			(8,831)				
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		57,901		10,441			(95,625)				
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		151,742		174,507			(1,593,730)				
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		166,651		47,183			(391,684)				
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		571,599		96,664			(638,381)				
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		7,147		155,293			(48,750)				
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		75,574		84,557			(454,576)				
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		521,465		134,584			(1,240,762)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/25/2022	02/27/2023	7,006	30,720,637	4384.65		887,723		136,938		59,604			(554,827)				

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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	03/01/2022	03/01/2023	11,073	47,683,843	4306.26		1,307,417		599,233		132,550			(708,184)				
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		17,329		228,193			(61,750)				
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		71,937		7,205			(85,042)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/04/2022	03/03/2023	500	2,163,437	4328.87		30,937		4,582		4,640			(16,758)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/03/2022	03/03/2023	7,829	34,160,419	4363.49		923,405		266,953		75,910			(500,178)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/04/2022	03/06/2023	344	1,488,835	4328.87		21,290		7,536		3,290			(11,532)				
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		176,977		138,414			(478,448)				
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		269,080		108,386			(464,425)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/11/2022	03/10/2023	503	2,113,658	4204.31		30,225		5,165		7,558			(16,372)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/11/2022	03/13/2023	286	1,200,661	4204.31		17,169		47,568		4,382			(9,300)				
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		23,242		163,708			(51,458)				
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		257,444		16,783			(78,000)				
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		428,552		68,399			(473,970)				
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		162,105		130,388			(1,270,654)				
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		439,224		63,416			(599,767)				
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		983,051		64,843			(569,385)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/22/2022	03/22/2023	337	1,519,825	4511.61		22,493		5,542		1,905			(12,184)				
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		168,391		82,032			(657,937)				
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		13,717		178,847			(56,333)				
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		108,959		28,010			(85,042)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/24/2022	03/24/2023	281	1,269,216	4520.16		18,911		14,326		1,569			(10,244)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/25/2022	03/24/2023	491	2,230,575	4543.06		32,789		7,723		2,505			(17,761)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/25/2022	03/27/2023	208	945,528	4543.06		13,899		4,605		1,098			(7,529)				
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		45,209					(91,196)				
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		12,731		225,939			(66,083)				
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		31,336		26,619			(86,667)				
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		1,295,980		115,291			(1,096,598)				
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		557,602		48,589			(471,817)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	04/04/2022	04/04/2023	403	1,847,413	4582.64		27,526		27,199		1,988			(12,616)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	04/05/2022	04/05/2023	575	2,600,582	4525.12		38,489		424,424		3,576			(17,641)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	04/06/2022	04/06/2023	280	1,254,452	4481.15		18,566		26,608		2,069			(8,509)				
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		507,020		165,339			(1,112,515)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	04/07/2022	04/06/2023	470	2,116,233	4500.21		31,109		19,993		3,242			(14,258)				
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		35,835		196,523			(55,917)				
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		56,367		40,905			(72,875)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	04/08/2022	04/10/2023	6,009	26,970,276	4488.28		781,202		206,963		54,001			(358,051)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	04/11/2022	04/11/2023	371	1,637,207	4412.53		24,067		15,201		3,629			(11,031)				
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		641,537		128,568			(570,925)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	04/13/2022	04/13/2023	379	1,685,063	4446.59		24,939		27,187		3,359			(11,430)				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	04/14/2022	04/14/2023	1,173	5,151,413	4392.59		75,211		8,877		12,515			(34,472)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	04/14/2022	04/17/2023	520	2,285,960	4392.59		33,375		13,726		5,672			(15,297)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	04/19/2022	04/19/2023	7,591	33,874,414	4462.21		990,856		324,424		87,474			(454,142)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	04/20/2022	04/20/2023	335	1,491,814	4459.45		22,079		36,333		3,002			(10,119)				
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		466,417		73,296			(83,417)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	04/22/2022	04/21/2023	497	2,123,816	4271.78		30,795		10,084		7,902			(14,115)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	04/21/2022	04/21/2023	506	2,224,204	4393.66		32,473		17,841		5,651			(14,884)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	04/22/2022	04/24/2023	317	1,353,455	4271.78		19,625		27,470		5,112			(8,995)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	04/27/2022	04/27/2023	373	1,559,485	4183.96		22,457		9,341		7,581			(10,293)				
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		33,840		215,869			(66,000)				
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		62,600		56,384			(73,792)				
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		31,441		165,597			(48,375)				
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		602,197		599,331			(769,979)				
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		337,469		321,836			(431,309)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	05/10/2022	05/10/2023	429	1,718,303	4001.05		24,228		23,665		12,960			(9,086)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	05/13/2022	05/12/2023	888	3,573,724	4023.89		50,032		3,815		25,911			(18,762)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	05/13/2022	05/15/2023	442	1,778,877	4023.89		24,904		17,364		12,974			(9,339)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	05/16/2022	05/16/2023	358	1,435,749	4008.01		20,244		19,764		10,808			(7,592)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	05/18/2022	05/18/2023	381	1,492,984	3923.68		21,051		60,688		13,038			(7,894)				
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		29,011		197,873			(58,875)				
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		50,136		77,414			(59,250)				
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		385,576		1,119,391			(799,686)				
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		583,526		514,511			(381,580)				
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		417,722		48,084			(80,037)				
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		44,489		264,886			(68,625)				
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		104,989		62,955			(57,750)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	06/01/2022	06/01/2023	542	2,223,994	4101.23		31,358		22,212		14,456			(9,146)				
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		45,557		70,466			(41,708)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	06/03/2022	06/02/2023	583	2,393,599	4108.54		33,750		34,297		15,367			(9,844)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	06/02/2022	06/02/2023	495	2,069,171	4176.82		29,382		27,767		11,503			(8,570)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	06/03/2022	06/05/2023	334	1,371,995	4108.54		19,345		15,844		8,868			(5,642)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	06/08/2022	06/08/2023	409	1,682,171	4115.77		23,887		17,640		10,790			(6,967)				
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		51,708		231,423			(53,083)				
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		203,680		91,436			(49,875)				
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		316,312		431,952			(305,856)				
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		217,648		135,304			(52,500)				
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		545,256		844,918			(287,152)				
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		74,260		222,292			(52,208)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	06/24/2022	06/23/2023	978	3,824,904	3911.74		53,549		8,660		35,325			(15,618)				
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		89,457		55,871			(46,125)				

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	06/24/2022	06/25/2023	2,536	9,920,180	3911.74		186,035		276,432		74,395			(54,260)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	06/24/2022	06/26/2023	2,401	9,392,441	3911.74		184,042		230,698		69,957			(53,679)				
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		523,242		69,630			(52,179)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	06/29/2022	06/29/2023	494	1,885,063	3818.83		26,391		3,300		19,646			(7,697)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/06/2022	07/06/2023	551	2,118,865	3845.08		29,664		22,741		21,508			(6,180)				
UST 2.875% 05/15/32 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/06/2022	07/07/2023	104,349	10,226,200	98		140,000		123,521		173,218			(29,167)				
UST 2.875% 05/15/32 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/06/2022	07/07/2023	71,493	7,149,281	100		134,000		424,726		60,990			(27,917)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/07/2022	07/07/2023	365	1,424,814	3902.62		20,232		3,913		13,482			(4,215)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/08/2022	07/08/2023	1,757	6,851,261	3899.38		139,693		229,074		59,203			(29,103)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/08/2022	07/09/2023	1,998	7,792,687	3899.38		132,414		139,310		57,070			(27,586)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/08/2022	07/10/2023	1,522	5,936,370	3899.38		126,218		142,196		53,791			(26,296)				
UST 2.875% 05/15/32 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/13/2022	07/14/2023	147,864	14,490,691	98		178,000		19,463		238,216			(37,083)				
UST 2.875% 05/15/32 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/13/2022	07/14/2023	116,076	11,607,624	100		227,000		100,846		109,923			(47,292)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/15/2022	07/14/2023	631	2,435,775	3863.16		34,588		3,867		24,323			(7,206)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/15/2022	07/15/2023	1,726	6,667,285	3863.16		135,616		539,923		69,479			(28,253)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/15/2022	07/16/2023	1,678	6,480,549	3863.16		138,184		259,121		67,233			(28,788)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/15/2022	07/17/2023	2,057	7,944,934	3863.16		150,420		618,314		79,780			(31,337)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/20/2022	07/20/2023	437	1,730,037	3959.9		24,913		7,056		15,338			(5,190)				
UST 2.875% 05/15/32 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/20/2022	07/21/2023	135,176	13,247,281	98		165,000		31,066		208,229			(34,375)				
UST 2.875% 05/15/32 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/20/2022	07/21/2023	92,020	9,202,043	100		169,000		66,697		85,829			(35,208)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/22/2022	07/21/2023	862	3,416,696	3961.63		48,517		19,722		30,249			(10,108)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/21/2022	07/21/2023	407	1,625,762	3998.95		23,248		8,190		13,653			(4,843)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/22/2022	07/24/2023	394	1,560,127	3961.63		22,154		22,717		13,853			(4,615)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/29/2022	07/28/2023	18,101	74,763,046	4130.29		1,953,068		340,027		792,520			(406,889)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/29/2022	07/31/2023	8,805	36,368,882	4130.29		1,002,742		267,089		401,043			(208,905)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/01/2022	08/01/2023	1,375	5,662,838	4118.63		117,558		102,864		16,117			(14,695)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/02/2022	08/02/2023	8,561	35,023,262	4091.19		1,009,235		244,212		441,604			(126,154)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/03/2022	08/03/2023	502	2,086,411	4155.17		30,044		20,591		13,885			(3,756)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/05/2022	08/04/2023	16,406	68,007,320	4145.19		1,829,049		1,041,202		714,422			(228,631)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/05/2022	08/07/2023	7,619	31,581,322	4145.19		847,544		221,652		324,886			(105,943)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/08/2022	08/08/2023	6,889	28,519,379	4140.06		758,885		837,318		300,693			(94,861)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/09/2022	08/09/2023	9,082	37,440,067	4122.47		1,012,431		444,150		428,678			(126,554)				
UST 2.875% 05/15/32 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/10/2022	08/11/2023	130,264	12,765,878	98		154,000		83,337		221,975			(19,250)				
UST 2.875% 05/15/32 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/10/2022	08/11/2023	88,174	8,817,404	100		176,000		53,771		75,192			(22,000)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/11/2022	08/11/2023	514	2,163,122	4207.27		31,149		27,027		13,294			(3,894)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/12/2022	08/11/2023	15,666	67,053,028	4280.15		1,741,446		234,039		515,530			(217,681)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/12/2022	08/14/2023	6,321	27,055,452	4280.15		681,661		905,855		204,258			(85,208)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/18/2022	08/18/2023	10,165	43,543,902	4283.74		958,780		383,085		307,935			(119,848)				
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			12,341		5			(1,712)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/31/2022	08/31/2023	506	2,002,774	3955		28,640		26,238		18,527			(3,580)				
UST 2.75% 08/15/32 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/31/2022	09/01/2023	128,195	12,563,095	98		148,000		65,819		182,531			(18,500)				
UST 2.75% 08/15/32 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/31/2022	09/01/2023	89,102	8,910,155	100		182,000		506,972		99,627			(22,750)				
UST 2.75% 08/15/32 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	09/07/2022	09/08/2023	124,200	12,171,583	98		155,000		48,436		161,223			(6,458)				
UST 2.75% 08/15/32 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	09/07/2022	09/08/2023	78,715	7,871,463	100		160,000		163,982		96,974			(6,667)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	09/08/2022	09/08/2023	6,889	27,599,130	4006.18		686,115		244,594		394,315			(28,588)				
UST 2.75% 08/15/32 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	09/14/2022	09/15/2023	100,313	10,031,317	100		192,000		62,002		127,076			(8,000)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	09/26/2022	09/26/2023	541	1,977,999	3655.04		18,395		70,397		16,225			(766)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	09/28/2022	09/28/2023	793	2,950,740	3719.04		28,032		36,339		23,114			(1,168)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	09/30/2022	09/29/2023	1,140	4,086,782	3585.62		38,416		29,841		35,065			(1,601)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	09/30/2022	10/02/2023	569	2,041,764	3585.62		19,193		26,446		17,516			(800)				
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			162,754		1,296			(3,549)				
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		3,340		8,277			(7,199)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/23/2022	03/22/2024	87	386,488	4456.24		15,374		7,757		5,254			(4,164)				
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			4,504		4,603			(1,478)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/01/2021	10/01/2022	6,410	27,930,552	4357.04	402,571			16,774					(301,928)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/01/2021	10/02/2022	6,796	29,608,879	4357.04	359,767			14,990					(269,826)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/01/2021	10/03/2022	6,626	28,867,609	4357.04	346,621			14,443					(259,966)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/04/2021	10/04/2022	1,489	339,094	227.78	7,833			76,605					(5,875)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/05/2021	10/05/2022	6,172	1,404,960	227.65	32,455			2,845					(24,341)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/06/2021	10/06/2022	4,392	1,002,563	228.26	23,159			360					(17,369)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/06/2020	10/06/2022	9,546	2,253,189	236.04	73,184			1,525					(27,444)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/08/2021	10/07/2022	7,085	1,610,754	227.36	37,144			15,001					(27,858)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/07/2021	10/07/2022	3,579	816,289	228.05	18,856			108					(14,142)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/10/2020	10/07/2022	1,699	400,000	235.4	10,291			1,635					(4,027)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/08/2020	10/07/2022	3,244	765,665	236.02	24,853			518					(9,320)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/07/2021	10/07/2022	7,175	31,566,740	4399.76	397,672			51,797					(298,254)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/08/2021	10/08/2022	321	1,409,710	4391.34	55,965			271					(41,974)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/11/2021	10/11/2022	4,134	12,724,980	3078.12	183,400			159,259					(137,550)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/12/2021	10/12/2022	6,631	1,505,571	227.05	34,764			474					(26,073)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/12/2020	10/12/2022	5,479	1,296,555	236.63	42,099			877					(15,787)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/13/2021	10/13/2022	3,951	898,808	227.51	20,753			376					(15,565)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/13/2020	10/13/2022	5,409	1,281,713	236.95	41,630			867					(15,611)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/13/2020	10/13/2022	347	590,569	1703.649	20,020			417		14,565			(7,508)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/13/2021	10/13/2022	438	1,910,585	4363.8	69,215			859					(51,911)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/15/2021	10/14/2022	2,622	598,596	228.27	13,804			94					(10,353)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/14/2021	10/14/2022	4,654	1,065,947	229.04	24,613			107					(18,460)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/16/2020	10/14/2022	2,292	542,240	236.61	17,590			366					(6,596)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/15/2020	10/14/2022	1,546	365,927	236.73	11,878			247					(4,454)				

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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	11/10/2020	10/14/2022	6,820	1,616,153	236.97	48,350			3,480					(18,297)				
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			2,821					(62,408)				
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			5,072					(260,177)				
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			28,991		38			(1,177,291)				
Dow Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/18/2021	10/18/2022	183	6,448,376	35258.61	121,611			12,473		1			(91,208)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/19/2021	10/19/2022	6,941	1,582,342	227.97	36,536			1,560					(27,402)				
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			233,380		40			(749,327)				
Dow Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/19/2021	10/19/2022	186	6,593,657	35457.31	117,448			17,022		2			(88,086)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/20/2021	10/20/2022	5,273	1,205,813	228.68	27,842			1,769					(20,882)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/20/2020	10/20/2022	5,572	1,312,611	235.59	42,634			888					(15,988)				
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			8,165					(149,767)				
Dow Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/20/2021	10/20/2022	125	4,448,957	35609.34	77,740			5,554		1			(58,305)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/21/2021	10/21/2022	2,802	639,632	228.24	14,763			935					(11,072)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/22/2021	10/21/2022	4,366	999,502	228.94	23,039			1,563					(17,279)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/23/2020	10/21/2022	3,808	894,188	234.79	28,999			604					(10,874)				
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			21,567		3			(233,531)				
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			139		1			(30,585)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/25/2021	10/25/2022	3,826	876,374	229.05	20,227			876					(15,170)				
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			3,334		3			(95,439)				
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			6,901					(289,280)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/26/2021	10/26/2022	4,586	1,050,881	229.16	24,254			438					(18,191)				
Dow Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/26/2021	10/26/2022	137	4,896,810	35756.88	86,133			6,271		10			(64,600)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/27/2021	10/27/2022	5,294	1,213,889	229.3	28,004			2,160					(21,003)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/27/2020	10/27/2022	2,898	682,883	235.65	22,180			462					(8,318)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/29/2021	10/28/2022	6,290	1,440,311	228.98	33,185			371					(24,889)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/28/2021	10/28/2022	4,660	1,067,430	229.05	24,626			1,435					(18,469)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/29/2020	10/28/2022	2,324	543,119	233.65	17,630			367					(6,611)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/28/2020	10/28/2022	2,655	622,968	234.67	20,234			422					(7,588)				
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			463		27,046			(8,339)				
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			19,535					(84,572)				
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			48,385					(290,309)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/02/2021	11/02/2022	7,611	1,750,204	229.95	40,395			17,855					(30,296)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/02/2020	11/02/2022	3,445	805,500	233.79	26,163			799					(9,811)				

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/03/2021	11/03/2022	6,585	1,512,804	229.73	34,900			2,241					(26,175)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/03/2020	11/03/2022	1,685	393,892	233.71	12,790			1,029					(4,796)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/03/2021	11/03/2022	5,748	18,140,554	3156.11	242,339			81,808		1			(181,755)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/03/2021	11/03/2022	431	2,008,727	4660.57	76,258			15,583					(57,194)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/04/2021	11/04/2022	2,124	489,380	230.36	11,295			7,525					(8,471)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/05/2021	11/04/2022	1,563	361,687	231.4	8,337			35,838					(6,253)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/06/2020	11/04/2022	3,083	726,272	235.54	23,553			1,881					(8,832)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/04/2020	11/04/2022	2,149	507,017	235.88	16,468			3,551					(6,175)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/06/2020	11/04/2022	639	1,085,797	1699.681	38,329			871		29,819			(14,373)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/04/2021	11/04/2022	6,580	30,794,394	4680.06	428,234			23,758					(321,176)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/05/2021	11/05/2022	6,187	29,063,905	4697.53	443,669			26,852					(332,752)				
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			17,673					(341,969)				
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			1,193		23,483			(11,285)				
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			59,722					(309,217)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/08/2021	11/08/2022	2,844	654,806	230.27	15,113			788					(11,335)				
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			224		10,850			(5,224)				
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			154,179		1			(118,755)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/09/2021	11/09/2022	6,035	1,396,171	231.36	32,224			(8,085)					(24,168)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/11/2021	11/10/2022	3,290	754,837	229.44	17,391			1,013					(13,044)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/10/2021	11/10/2022	3,590	827,183	230.4	19,083			846					(14,312)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/10/2020	11/10/2022	4,416	1,026,531	232.44	33,321			2,083					(12,495)				
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			48,770		4			(202,003)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/12/2021	11/11/2022	2,834	652,238	230.18	15,028			1,026					(11,271)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/11/2020	11/11/2022	1,639	381,518	232.75	12,380			774					(4,643)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/12/2020	11/11/2022	2,358	551,000	233.65	17,874			1,117					(6,703)				
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			26,780					(41,118)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/15/2021	11/15/2022	3,432	790,707	230.4	18,242			2,926					(13,681)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/16/2021	11/16/2022	4,573	1,053,074	230.28	24,294			2,036					(18,221)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/17/2021	11/17/2022	3,349	771,951	230.53	17,809			(1,106)					(13,357)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/17/2020	11/17/2022	5,603	1,311,528	234.09	42,572			2,661					(15,965)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/18/2021	11/18/2022	3,672	845,791	230.33	19,512			1,378					(14,634)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/19/2021	11/18/2022	5,821	1,342,276	230.61	30,926			1,067					(23,195)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/19/2020	11/18/2022	7,599	1,777,418	233.91	57,659			3,604					(21,622)				
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			2,622		85			(301,140)				
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			26,496					(321,549)				
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			60,431					(310,520)				

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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	11/19/2021	11/20/2022	6,728	31,606,267	4697.96	461,482			45,835					(346,112)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/19/2021	11/21/2022	1,582	2,922,294	1847.222	80,363			1,940		22			(60,272)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/19/2021	11/21/2022	5,279	24,800,474	4697.96	364,634			36,446					(273,476)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/24/2021	11/23/2022	9,841	2,264,872	230.14	52,195			15,739					(39,146)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/24/2020	11/23/2022	1,971	459,892	233.31	14,919			932					(5,595)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/23/2020	11/23/2022	3,923	916,352	233.59	29,745			1,859					(11,154)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/24/2021	11/24/2022	556	2,615,588	4701.46	109,721			8,175					(82,291)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/26/2021	11/25/2022	3,670	843,792	229.92	19,441			17,107					(14,581)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/25/2020	11/25/2022	4,413	1,029,583	233.33	33,431			2,089					(12,536)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/26/2021	11/26/2022	4,037	18,548,494	4594.62	259,299			19,631					(194,474)				
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			33,101					(240,046)				
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			9,779					(135,142)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/30/2021	11/30/2022	3,067	699,253	228.02	16,132			2,546					(12,099)				
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			81,858					(311,725)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/01/2021	12/01/2022	6,515	1,484,207	227.8	34,226			7,130					(25,669)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/01/2020	12/01/2022	5,872	1,365,753	232.59	44,319			4,617					(16,620)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/02/2021	12/02/2022	2,598	594,745	228.92	13,715			30,473					(10,286)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/03/2021	12/02/2022	4,774	1,100,510	230.52	25,334			3,823					(19,000)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/02/2020	12/02/2022	6,803	1,581,800	232.51	51,345			5,348					(19,254)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/04/2020	12/02/2022	1,803	419,294	232.55	13,589			1,416					(5,096)				
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			87,493					(271,320)				
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			43,689					(298,630)				
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			68,032					(243,763)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/07/2021	12/07/2022	5,172	1,194,814	231.02	27,540			2,216					(20,655)				
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			51,599					(347,725)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/08/2021	12/08/2022	1,567	361,956	230.92	8,339			2,322					(6,255)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/08/2020	12/08/2022	3,590	839,018	233.73	27,226			2,836					(10,210)				
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			25,016					(81,343)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/09/2021	12/09/2022	3,547	819,482	231.03	18,889			5,214					(14,167)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/10/2021	12/09/2022	3,321	769,937	231.82	17,724			8,097					(13,293)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/09/2020	12/09/2022	1,703	396,996	233.09	12,879			1,342					(4,829)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/11/2020	12/09/2022	1,612	377,477	234.12	12,238			1,275					(4,589)				
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			161,214					(344,343)				
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			56,329					(448,702)				
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			22,509					(331,120)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/14/2021	12/14/2022	7,004	1,627,291	232.34	37,509			16,585					(28,132)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/15/2021	12/15/2022	5,039	1,175,293	233.22	27,079			1,343					(20,309)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/15/2020	12/15/2022	3,154	737,200	233.76	23,922			2,492					(8,971)				
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			7,275					(51,943)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/17/2021	12/16/2022	3,697	864,088	233.72	19,883			13,223					(14,912)				

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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	12/17/2020	12/16/2022	2,590	606,390	234.09	19,671			2,049					(7,377)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	12/16/2021	12/16/2022	3,010	706,100	234.62	16,269			2,013					(12,201)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	12/17/2021	12/17/2022	7,810	36,085,794	4620.64	583,025			154,049					(437,269)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	12/17/2021	12/18/2022	8,357	38,612,825	4620.64	558,837			69,146					(419,127)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	12/17/2021	12/19/2022	6,838	31,595,593	4620.64	461,237			25,408					(345,927)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	12/20/2021	12/20/2022	1,769	413,000	233.44	9,516			2,949					(7,137)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	12/21/2021	12/21/2022	7,225	1,682,872	232.93	38,757			14,203					(29,067)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	12/21/2020	12/21/2022	3,150	736,052	233.64	23,885			2,488					(8,957)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	12/22/2021	12/22/2022	5,391	1,259,639	233.67	29,009			13,541					(21,757)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	12/22/2020	12/22/2022	4,336	1,014,658	234.01	32,926			3,430					(12,347)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	12/22/2021	12/22/2022	487	2,285,117	4696.56	97,615			16,987					(73,211)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	12/23/2021	12/23/2022	3,502	818,242	233.66	18,844			3,046					(14,133)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	12/28/2021	12/28/2022	6,393	1,502,449	235.03	34,601			30,339					(25,951)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	12/29/2020	12/29/2022	6,965	1,629,840	234.01	52,888			5,509					(19,833)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	12/29/2021	12/29/2022	3,721	874,478	235.03	20,130			3,387					(15,098)				
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			58,943					(504,371)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	12/31/2020	12/30/2022	1,794	420,846	234.62	13,652			1,422					(5,120)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	12/30/2021	12/30/2022	4,641	1,091,272	235.13	25,121			8,221					(18,841)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	12/31/2021	12/30/2022	4,057	955,162	235.44	21,959			2,572					(16,469)				
SPXDSUN Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	12/31/2021	12/30/2022	6,998	22,226,540	3176.13	307,541			66,238		176			(230,656)				
Dow Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	12/30/2021	12/30/2022	156	5,666,303	36398.08	96,947			14,234		431			(72,710)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	12/31/2021	12/31/2022	96	458,420	4766.18	19,529			11,578					(14,647)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/04/2022	01/04/2023	1,976	461,030	233.3		10,613		1,312					(7,517)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/05/2022	01/05/2023	9,948	2,312,144	232.42		53,226		3,558					(37,701)				
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		60,656					(68,100)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/08/2021	01/06/2023	1,489	344,194	231.21	11,155			1,627					(4,183)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/07/2022	01/06/2023	2,874	666,034	231.73		15,299		41,456					(10,837)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/06/2022	01/06/2023	3,168	735,023	232		16,913		7,172					(11,980)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/06/2021	01/06/2023	10,352	2,408,108	232.62	78,143			11,396					(29,304)				
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		75,396					(270,842)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/07/2022	01/07/2023	171	798,819	4677.03		29,042		11,400					(20,571)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/11/2021	01/11/2023	2,353	542,670	230.63	17,610			2,568					(6,604)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/11/2022	01/11/2023	5,232	1,209,574	231.17		27,820		10,680					(19,706)				
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			4,757		12,427			(12,233)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/12/2021	01/12/2023	3,867	891,127	230.44	28,908			4,216		1			(10,841)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/12/2022	01/12/2023	3,042	704,093	231.47		16,194		22,829					(11,471)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/14/2022	01/13/2023	3,930	904,957	230.27		20,778		4,157		1			(14,718)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/13/2022	01/13/2023	2,145	496,072	231.32		11,410		25,345					(8,082)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/13/2021	01/13/2023	2,416	558,938	231.38	18,138			2,645					(6,802)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/15/2021	01/13/2023	3,102	717,950	231.46	23,276			3,394					(8,728)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/14/2022	01/14/2023	126	589,201	4662.85		30,108		22,800					(21,327)				
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		5,239					(46,914)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/18/2022	01/18/2023	2,948	673,235	228.38		15,471		1,995		2			(10,959)				

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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	01/19/2022	01/19/2023	7,019	1,603,556	228.46		36,850		4,372		6			(26,102)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/19/2021	01/19/2023	3,791	878,528	231.74	28,517			4,159					(10,694)				
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		13,137					(46,676)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/20/2022	01/20/2023	2,822	642,974	227.87		14,769		1,491		3			(10,461)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/21/2022	01/20/2023	5,379	1,227,596	228.23		28,173		33,488		5			(19,956)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/20/2021	01/20/2023	8,343	1,935,755	232.03	62,835			9,163		1			(23,563)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/22/2021	01/20/2023	1,832	425,197	232.05	13,785			2,010					(5,169)				
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		12,325					(39,798)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/24/2022	01/23/2023	1,615	368,555	228.26		8,458		5,064		2			(5,991)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/25/2022	01/24/2023	3,352	761,335	227.15		17,473		1,223		7			(12,376)				
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		31,395					(277,475)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/25/2021	01/25/2023	2,047	476,891	232.99	15,480			2,257					(5,805)				
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			4,044		11,815			(10,399)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/26/2022	01/26/2023	3,901	879,903	225.53		20,211		105,421		22			(14,316)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/26/2021	01/26/2023	3,790	883,067	233.02	28,664			4,180					(10,749)				
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		62,385		7,862			(147,101)				
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		13,442					(67,254)				
Dow Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/26/2022	01/26/2023	228	7,791,614	34168.09		118,550		191,109		4,413			(83,973)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/27/2022	01/27/2023	2,763	623,676	225.71		14,307		14,546		15			(10,134)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/28/2022	01/27/2023	4,407	1,001,823	227.33		22,952		9,121		10			(16,258)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/29/2021	01/27/2023	2,027	469,422	231.55	15,219			2,219					(5,707)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/28/2021	01/27/2023	1,880	436,764	232.31	14,169			2,066					(5,313)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/27/2021	01/27/2023	1,987	463,098	233.01	15,032			2,192					(5,637)				
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		49,682					(238,900)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/28/2022	01/28/2023	122	541,416	4431.85		25,284		5,274					(17,910)				
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		6,564					(45,100)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/01/2022	02/01/2023	4,548	1,034,936	227.57		23,741		8,903		12			(14,838)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/02/2022	02/02/2023	4,026	920,252	228.6		21,111		25,790		6			(13,194)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/02/2021	02/02/2023	4,979	1,152,840	231.54	37,421			7,016		2			(14,033)				
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		12,526		2,453			(72,573)				
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		56,016					(75,659)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/04/2022	02/03/2023	3,132	709,358	226.51		16,230		14,859		15			(10,144)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/03/2022	02/03/2023	2,862	652,006	227.83		14,950		6,036		7			(9,344)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/05/2021	02/03/2023	3,462	799,914	231.05	25,933			4,862		2			(9,725)				
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		47,621					(236,476)				
Dow Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/08/2022	02/07/2023	56	1,975,304	35462.78		41,313		21,506		1,363			(25,821)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/08/2022	02/08/2023	6,327	1,433,234	226.52		32,835		34,196		37			(20,522)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/08/2021	02/08/2023	2,508	579,712	231.19	18,812			3,527		1			(7,054)				
Dow Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/08/2021	02/08/2023	27	944,425	35462.78		14,270		22,874		13			(8,919)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/09/2022	02/09/2023	3,282	745,319	227.11		17,075		25,738		15			(10,672)				

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 B4TYDEB6GKMZO031MB27	02/09/2022	02/09/2023	307	1,408,242	4587.18		63,231		18,922					(39,519)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/10/2022	02/10/2023	2,995	673,836	225.01		15,417		10,027		38			(9,636)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/11/2022	02/10/2023	3,102	698,197	225.1		15,940		(28,011)		38			(9,962)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/11/2021	02/10/2023	1,823	422,059	231.53	13,687			2,566		1			(5,133)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/10/2021	02/10/2023	3,752	869,651	231.78	28,220			5,291		2			(10,583)				
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			8,431		18,238			(16,862)				
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			3,029		6,356			(6,059)				
Dow Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/10/2022	02/10/2023	109	3,849,201	35241.59		64,433		40,205		1,785			(40,270)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/15/2022	02/15/2023	3,827	858,824	224.39		19,633		2,139		74			(12,270)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/16/2022	02/16/2023	3,936	883,367	224.43		20,203		2,829		78			(12,627)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/16/2021	02/16/2023	3,603	824,405	228.82	26,744			5,014		10			(10,029)				
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		314,853					(367,183)				
Dow Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/16/2022	02/16/2023	166	5,815,009	34934.27		99,933		57,410		2,409			(62,458)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/17/2022	02/17/2023	2,596	583,053	224.57		13,340		34,528		50			(8,338)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/18/2021	02/17/2023	2,960	678,046	229.06	21,989			4,123		7			(8,246)				
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			2,338		5,140			(4,676)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/18/2022	02/18/2023	134	582,982	4348.87		28,275		4,527					(17,672)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/18/2022	02/19/2023	163	710,402	4348.87		38,717		12,030					(24,198)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/18/2022	02/20/2023	95	412,293	4348.87		19,996		2,827					(12,498)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/22/2022	02/22/2023	7,895	1,772,247	224.48		40,531		17,312		180			(25,332)				
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		228,402					(295,818)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/23/2022	02/23/2023	4,549	1,017,375	223.64		23,257		9,871		149			(14,536)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/23/2021	02/23/2023	4,994	1,137,566	227.77	36,891			6,917		29			(13,834)				
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		7,499					(24,592)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/26/2021	02/24/2023	1,740	388,600	223.3	12,583			2,359		67			(4,719)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/25/2021	02/24/2023	3,614	807,146	223.31	26,160			4,905		138			(9,810)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/24/2022	02/24/2023	1,998	446,809	223.65		10,223		3,420		67			(6,389)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/25/2022	02/24/2023	3,000	676,104	225.39		15,442		32,862		50			(9,651)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/24/2021	02/24/2023	2,141	486,125	227.1	15,765			2,956		17			(5,912)				
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		9,997					(30,841)				
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		76,178					(263,280)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/01/2022	03/01/2023	7,207	1,631,389	226.37		37,375		17,130		92			(20,245)				
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		187,211					(221,250)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/03/2021	03/02/2023	1,864	417,158	223.76	13,520			3,098		69			(5,070)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/02/2021	03/02/2023	2,523	566,823	224.68	18,382			4,213		65			(6,893)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/02/2022	03/02/2023	5,288	1,196,199	226.21		27,393		5,140		74			(14,838)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/03/2022	03/03/2023	2,858	648,856	227.02		14,846		(8,746)		29			(8,041)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/04/2022	03/03/2023	3,686	842,122	228.45		19,259		12,680		20			(10,432)				

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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	03/05/2021	03/03/2023	1,566	2,739,221	1748.625	99,982			22,912		34,456			(37,493)				
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			4,935		7,500			(8,075)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/07/2022	03/07/2023	1,909	434,814	227.78		9,949		13,495		16			(5,389)				
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			8,241		12,533			(13,486)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/08/2021	03/08/2023	2,178	483,965	222.21	15,690			3,596		160			(5,884)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/08/2022	03/08/2023	4,785	1,083,385	226.42		24,777		8,895		73			(13,421)				
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		400,321					(213,127)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/09/2021	03/09/2023	1,987	442,889	222.91	14,358			3,290		117			(5,384)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/09/2022	03/09/2023	2,155	486,997	226		11,128		17,214		40			(6,028)				
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		22,568					(44,975)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/12/2021	03/10/2023	2,758	613,242	222.33	19,863			23,151		202			(7,449)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/10/2021	03/10/2023	3,977	888,411	223.38	28,802			6,601		201			(10,801)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/11/2022	03/10/2023	4,563	1,027,806	225.23		23,444		8,250		116			(12,699)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/10/2022	03/10/2023	1,983	447,597	225.67		10,223		(12,817)		43			(5,538)				
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			757		10,255			(14,151)				
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		76,999					(237,502)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/15/2022	03/15/2023	10,092	2,269,373	224.87		51,810		7,912		330			(28,064)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/16/2021	03/16/2023	5,021	1,118,385	222.73	36,258			12,233		358			(13,597)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/16/2022	03/16/2023	5,442	1,222,132	224.57		27,889		2,084		203			(15,107)				
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		128,726					(268,885)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/19/2021	03/17/2023	4,608	1,020,753	221.53	33,062			7,814		498			(12,398)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/18/2021	03/17/2023	4,116	911,959	221.57	29,557			2,122		439			(11,084)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/17/2021	03/17/2023	2,689	599,453	222.89	19,428			1,377		185			(7,286)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/17/2022	03/17/2023	2,844	640,764	225.3		14,616		46,509		83			(7,917)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/18/2022	03/17/2023	5,476	1,234,159	225.38		28,114		17,012		155			(15,228)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/18/2022	03/19/2023	158	704,648	4463.12		42,631		11,000					(23,092)				
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		15,630					(32,046)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/21/2022	03/21/2023	1,901	426,954	224.58		9,730		(28,592)		78			(5,271)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/22/2022	03/22/2023	4,831	1,083,467	224.26		24,660		43,847		228			(13,357)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/23/2021	03/23/2023	4,416	983,403	222.71	31,882			953		358			(11,956)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/23/2022	03/23/2023	4,907	1,100,983	224.39		25,058		32,109		225			(13,573)				
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		456,192		20,752			(114,478)				
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		51,942					(99,856)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/26/2021	03/24/2023	2,335	520,291	222.82	16,852			7,086		186			(6,320)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/24/2021	03/24/2023	2,224	495,712	222.91	16,071			7,577		172			(6,027)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/25/2021	03/24/2023	8,886	1,982,499	223.1	64,253			8,649		645			(24,095)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/25/2022	03/24/2023	6,896	1,547,829	224.46		35,151		2,912		315			(19,040)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/24/2022	03/24/2023	4,529	1,018,481	224.89		23,170		4,420		178			(12,551)				

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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.	BOA B4TYDEB6GKMZ0031MB27	03/25/2021	03/24/2023	1,143	2,019,865	1767.614	72,917			32,310		17,792			(27,344)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/25/2022	03/25/2023	307	1,393,926	4543.06		84,389		40,852					(45,711)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/25/2022	03/26/2023	238	1,081,909	4543.06		59,830		215,570					(32,408)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/28/2022	03/28/2023	1,175	2,148,458	1828.37		47,793		17,388		3,370			(25,888)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/29/2022	03/29/2023	3,866	871,849	225.52		19,817		10,620		134			(10,734)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/30/2021	03/30/2023	3,585	795,264	221.84	25,767			4,452		429			(9,662)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/30/2022	03/30/2023	6,470	1,462,978	226.12		33,253		4,904		186			(18,012)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/30/2021	03/30/2023	750	1,333,200	1776.576	48,262			885		9,717			(18,098)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/01/2021	03/31/2023	2,818	626,318	222.29	20,293			5,496		297			(7,610)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/01/2022	03/31/2023	3,944	891,219	225.99		20,213		10,949		121			(9,264)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/01/2021	03/31/2023	2,387	4,242,391	1777.153	154,847			41,938		30,633			(58,068)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/31/2022	03/31/2023	7,064	32,003,593	4530.41		467,008		71,453					(252,963)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/01/2022	04/01/2023	534	2,427,197	4545.86		139,304		75,456					(63,848)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/01/2021	04/03/2023	1,247	2,215,763	1777.153	80,875			21,904		16,238			(30,328)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/04/2022	04/04/2023	3,157	712,266	225.59		16,176		13,930		121			(7,414)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/01/2021	04/04/2023	689	1,224,958	1777.153	44,833			12,142		9,021			(16,813)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/04/2022	04/04/2023	778	1,423,630	1830.4		34,594		9,580		2,305			(15,856)				
Dow Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/04/2022	04/04/2023	104	3,646,995	34921.88		67,902		37,255		4,064			(31,122)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/05/2022	04/05/2023	4,947	1,111,882	224.78		25,240		9,722		253			(11,568)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/05/2022	04/05/2023	11,860	53,669,195	4525.12		1,719,961		240,849		97,118			(788,315)				
Dow Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/05/2022	04/05/2023	132	4,558,892	34641.18		99,406		33,308		8,355			(45,561)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/06/2021	04/06/2023	1,588	354,074	222.99	11,472			3,107		147			(4,302)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/07/2021	04/06/2023	1,832	408,745	223.09	13,247			3,588		165			(4,968)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/09/2021	04/06/2023	4,749	1,059,817	223.16	34,296			9,288		418			(12,861)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/06/2022	04/06/2023	3,916	883,184	225.51		20,039		12,180		160			(9,185)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/08/2022	04/06/2023	4,292	969,078	225.8		21,930		10,292		159			(10,051)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/07/2022	04/06/2023	4,073	919,702	225.83		20,850		19,500		149			(9,556)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/06/2022	04/06/2023	782	3,504,664	4481.15		195,326		91,208					(89,524)				
Dow Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/06/2022	04/06/2023	162	5,593,565	34496.51		102,595		61,378		6,349			(47,023)				

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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.	BOA B4TYDEB6GKMZO031MB27	04/11/2022	04/11/2023	86	2,935,513	34308.08		49,782		105,949		5,353			(22,817)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/12/2021	04/12/2023	8,188	1,827,242	223.15	59,203			16,034		791			(22,201)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/12/2022	04/12/2023	6,578	1,485,769	225.88		33,727		25,373		265			(15,458)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/13/2021	04/13/2023	3,797	850,554	224	27,558			7,464		286			(10,334)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/13/2022	04/13/2023	3,330	753,604	226.33		17,114		4,501		117			(7,844)				
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		84,401					(92,218)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/14/2021	04/14/2023	2,841	635,264	223.57	20,583			5,574		248			(7,718)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/16/2021	04/14/2023	1,947	438,337	225.11	14,193			3,844		105			(5,323)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/15/2021	04/14/2023	3,283	739,747	225.31	23,968			6,491		165			(8,988)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/14/2022	04/14/2023	8,351	1,882,900	225.46		42,723		6,691		400			(19,581)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/16/2021	04/14/2023	1,532	2,746,761	1792.589	101,081			27,376		14,474			(37,905)				
Dow Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/14/2022	04/14/2023	324	11,146,538	34451.23		209,142		142,941		22,858			(95,857)				
Dow Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/14/2022	04/15/2023	79	2,717,777	34451.23		50,005		22,521		103			(22,919)				
Dow Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/14/2022	04/16/2023	36	1,235,523	34451.23		18,609		80,866		37			(8,529)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/16/2021	04/17/2023	1,036	1,856,875	1792.589	68,519			18,557		9,953			(25,695)				
Dow Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/14/2022	04/17/2023	115	3,962,402	34451.23		62,312		209,810		5,255			(28,560)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/16/2021	04/18/2023	495	887,365	1792.589	32,744			8,868		4,783			(12,279)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/19/2021	04/19/2023	4,243	953,685	224.78	30,899			8,369		275			(11,587)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/19/2022	04/19/2023	5,299	1,192,396	225.04		27,032		25,050		316			(12,389)				
Dow Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/19/2022	04/19/2023	123	4,296,415	34911.2		85,125		95,537		6,246			(39,015)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/20/2021	04/20/2023	5,343	1,204,369	225.42	39,022			10,568		287			(14,633)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/20/2022	04/20/2023	6,771	1,531,248	226.15		34,698		13,217		287			(15,903)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/20/2022	04/20/2023	230	1,027,388	4459.45		55,914		12,181					(25,627)				
Dow Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/20/2022	04/20/2023	196	6,882,174	35160.79		116,159		210,781		6,296			(53,239)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/22/2022	04/21/2023	6,002	1,342,093	223.62		30,304		12,150		572			(13,890)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/21/2022	04/21/2023	4,787	1,077,804	225.17		24,401		10,196		283			(11,184)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/23/2021	04/21/2023	2,568	578,621	225.33	18,736			5,074		144			(7,026)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/21/2021	04/21/2023	2,416	545,085	225.58	17,661			4,783		125			(6,623)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/23/2021	04/21/2023	1,325	2,384,799	1799.826	88,261			23,904		10,850			(33,098)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/21/2022	04/21/2023	10,373	45,575,757	4393.66		681,773		194,383		469			(312,479)				
Dow Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/22/2022	04/21/2023	113	3,816,526	33811.4		68,328		37,949		12,801			(31,317)				
Dow Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/22/2022	04/22/2023	12	405,044	33811.4		4,334		20,583		22			(1,986)				
Dow Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/22/2022	04/23/2023	99	3,359,036	33811.4		51,744		383,321		237			(23,716)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/23/2021	04/24/2023	966	1,737,799	1799.826	64,385			17,438		8,051			(24,145)				

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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.	BOA B4TYDEB6GKMZO031MB27	04/22/2022	04/24/2023	129	4,360,288	33811.4		75,849		386,494		10,063			(34,764)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/25/2022	04/25/2023	3,496	781,288	223.49		17,681		648,469		366			(8,104)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/23/2021	04/25/2023	341	614,200	1799.826	22,775			6,168		2,863			(8,540)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/25/2022	04/25/2023	5,802	24,927,769	4296.12		318,094		160,693					(145,793)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/26/2022	04/26/2023	5,712	1,274,140	223.08		28,847		7,566		683			(13,221)				
Dow Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/26/2022	04/26/2023	100	3,336,720	33240.18		69,380		68,582		9,959			(31,799)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/27/2022	04/27/2023	6,775	1,509,369	222.8		34,172		11,802		890			(15,662)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/27/2021	04/27/2023	2,913	653,509	224.37	21,167			5,733		241			(7,938)				
Franklin Global Trends Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/27/2022	04/27/2023	214	53,946	251.69		1,300		4,862		68			(596)				
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			9,869		4,933			(13,665)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/27/2022	04/27/2023	106	283,193	2675.666		6,400		6,460		514			(2,933)				
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		705,728		200			(314,267)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/29/2022	04/28/2023	3,908	864,558	221.22		19,513		29,688		805			(8,943)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/28/2022	04/28/2023	3,278	731,537	223.19		16,547		38,056		390			(7,584)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/28/2021	04/28/2023	2,317	519,757	224.37	16,835			4,559		195			(6,313)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/30/2021	04/28/2023	2,167	486,464	224.53	15,747			4,265		174			(5,905)				
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		20,313		49,088			(124,252)				
Dow Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/28/2022	04/28/2023	136	4,616,001	33916.39		82,967		85,763		9,652			(38,027)				
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		22,751		17,379			(44,357)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/02/2022	05/02/2023	1,696	371,924	219.26		8,405		5,253		603			(3,152)				
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		218,882					(131,329)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/03/2022	05/03/2023	6,108	1,341,428	219.62		30,316		44,200		2,004			(11,369)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/03/2021	05/03/2023	2,751	620,428	225.5	20,102			20,583		177			(7,538)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/04/2022	05/04/2023	5,279	1,166,155	220.92		26,355		19,011		1,254			(9,883)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/04/2021	05/04/2023	2,960	667,793	225.58	21,636			8,127		188			(8,114)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/04/2022	05/04/2023	53	142,210	2698.866		3,200		10,048		171			(1,200)				
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		299,004		7			(46,095)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/06/2022	05/05/2023	5,198	1,141,046	219.51		25,753		3,399		1,784			(9,658)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/05/2022	05/05/2023	3,148	691,190	219.56		15,614		19,111		1,067			(5,855)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/06/2021	05/05/2023	2,583	585,251	226.59	18,962			4,231		122			(7,111)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/07/2021	05/05/2023	1,604	364,150	226.96	11,795			3,686		68			(4,423)				
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			31,177		7,157			(37,412)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/07/2021	05/08/2023	1,197	2,182,544	1823.258	80,558			25,174		5,904			(30,209)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/09/2022	05/09/2023	1,967	431,085	219.14		9,747		9,729		765			(3,655)				
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			3,158		745			(3,789)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/10/2022	05/10/2023	4,211	921,963	218.93		20,846		43,729		1,735			(7,817)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/10/2021	05/10/2023	1,881	426,978	227.05	13,843			4,326		84			(5,191)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/11/2022	05/11/2023	7,967	1,747,265	219.32		39,471		9,314		3,014			(14,802)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/11/2021	05/11/2023	5,449	1,231,297	225.97	39,906			12,471		342			(14,965)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/11/2022	05/11/2023	129	343,044	2661.704		7,753		15,143		911			(2,907)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/13/2022	05/12/2023	4,358	955,509	219.26		21,566		9,799		1,687			(8,087)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/12/2022	05/12/2023	3,333	731,254	219.42		16,534		42,192		1,241			(6,200)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/12/2021	05/12/2023	1,463	327,424	223.86	10,605			3,314		171			(3,977)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/14/2021	05/12/2023	1,667	376,628	225.91	12,195			3,811		108			(4,573)				
Dow Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/13/2022	05/12/2023	179	5,778,533	32196.66		99,138		70,230		36,527			(37,177)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/13/2022	05/13/2023	7,597	30,570,325	4023.89		386,976		609,358					(145,116)				
Dow Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/13/2022	05/13/2023	65	2,079,934	32196.66		32,368		120,404		3,558			(12,138)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/13/2022	05/14/2023	7,906	31,814,827	4023.89		386,513		233,876		1			(144,942)				
Dow Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/13/2022	05/14/2023	68	2,199,194	32196.66		30,886		92,376		3,441			(11,582)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/13/2022	05/15/2023	9,374	37,718,944	4023.89		461,673		806,463					(173,127)				
Dow Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/13/2022	05/15/2023	88	2,848,388	32196.66		50,059		28,264		13,674			(18,772)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/16/2022	05/16/2023	1,714	376,374	219.65		8,506		26,732		624			(3,190)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/16/2022	05/16/2023	171	457,366	2676.655		10,336		54,559		955			(3,876)				
SPXDSUN Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/16/2022	05/16/2023	4,511	13,945,882	3091.75		241,817		228,195		53,972			(90,682)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/17/2022	05/17/2023	4,912	1,078,325	219.51		24,359		22,641		1,865			(9,135)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/17/2022	05/17/2023	213	569,356	2677.011		12,811		27,474		1,190			(4,804)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/18/2022	05/18/2023	4,233	924,046	218.29		20,865		15,038		2,150			(7,824)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/18/2021	05/18/2023	5,080	1,144,829	225.36	37,092			11,591		420			(13,910)				
Franklin Global Trends Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/18/2022	05/18/2023	877	219,108	249.7		5,259		8,914		507			(1,972)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/18/2022	05/18/2023	62	166,904	2675.437		3,755		34,128		362			(1,408)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/18/2022	05/18/2023	4,372	17,152,548	3923.68		473,045		783,970		86,763			(177,392)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/19/2022	05/19/2023	1,924	420,128	218.39		9,491		20,173		962			(3,559)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/20/2022	05/19/2023	4,720	1,032,610	218.76		23,296		38,378		2,169			(8,736)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/20/2021	05/19/2023	3,459	781,560	225.92	25,323			7,913		246			(9,496)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/20/2022	05/19/2023	190	510,005	2681.544		11,475		5,055		994			(4,303)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/19/2022	05/19/2023	9,300	36,277,880	3900.79		439,586		517,795		5			(164,845)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/20/2022	05/21/2023	282	1,098,757	3901.36		68,233		21,152		2,914			(25,587)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/24/2022	05/24/2023	5,889	1,297,119	220.28		29,315		16,706		1,970			(10,993)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/24/2021	05/24/2023	1,726	390,314	226.13	12,650			3,953		124			(4,744)				

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Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/24/2022	05/24/2023	1,028	2,760,404	2685.368		62,385		3,002		5,211			(23,394)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/25/2022	05/25/2023	6,860	1,510,631	220.2		34,140		11,076		2,358			(12,803)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/25/2021	05/25/2023	3,901	883,371	226.42	28,630			8,947		261			(10,736)				
Franklin Global Trends Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/25/2022	05/25/2023	1,107	278,454	251.58		6,711		6,502		458			(2,517)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/25/2022	05/25/2023	300	806,968	2693.571		18,237		10,389		1,314			(6,839)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/25/2022	05/25/2023	2,453	7,556,109	3080.43		150,930		633,210		49,183			(56,599)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/25/2022	05/25/2023	288	1,144,463	3978.73		61,374		33,934		1,049			(23,015)				
Dow Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/25/2022	05/25/2023	197	6,334,592	32120.28		108,779		108,056		30,278			(40,792)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/26/2022	05/26/2023	3,053	672,871	220.42		15,207		6,596		1,004			(5,703)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/27/2022	05/26/2023	4,671	1,032,371	221.04		23,301		55,130		1,323			(8,738)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/28/2021	05/26/2023	3,526	797,313	226.15	25,817			8,068		258			(9,681)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/26/2021	05/26/2023	2,578	583,252	226.23	18,903			5,907		184			(7,089)				
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		91,194		67			(98,907)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/27/2022	05/27/2023	149	619,545	4158.24		36,181		7,919		154			(13,568)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/27/2022	05/29/2023	221	920,094	4158.24		55,114		20,260		79			(20,668)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/31/2022	05/31/2023	2,609	574,307	220.11		12,968		7,136		961			(4,863)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/01/2022	06/01/2023	5,422	1,188,924	219.26		26,834		19,007		2,444			(7,827)				
Franklin Global Trends Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/01/2022	06/01/2023	579	144,298	249.18		3,463		2,453		405			(1,010)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/01/2022	06/01/2023	139	372,942	2680.835		8,391		5,944		814			(2,447)				
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		198,813		76,605			(81,864)				
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		40,318		120			(16,602)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/03/2022	06/02/2023	3,248	711,844	219.16		16,038		14,098		1,508			(4,678)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/02/2022	06/02/2023	4,906	1,078,824	219.89		24,338		31,090		1,930			(7,099)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/02/2021	06/02/2023	4,182	945,673	226.12	30,640			11,287		338			(11,490)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/04/2021	06/02/2023	2,658	603,423	227.05	19,539			6,920		165			(7,327)				
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			24,396		6,007			(25,831)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/02/2022	06/02/2023	211	568,707	2689.673		12,796		9,954		1,064			(3,732)				
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		224,138					(118,156)				
Dow Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/03/2022	06/02/2023	125	4,098,889	32899.7		73,526		755,766		23,506			(21,445)				
Dow Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/03/2022	06/03/2023	21	703,793	32899.7		14,780		3,737		829			(4,311)				
Dow Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/03/2022	06/04/2023	62	2,037,956	32899.7		35,141		40,779		2,111			(10,249)				
Dow Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/03/2022	06/05/2023	113	3,706,994	32899.7		49,498		78,851		11,220			(14,437)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/06/2022	06/06/2023	1,934	422,912	218.68		9,537		13,703		1,025			(2,782)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/07/2022	06/07/2023	11,355	2,492,037	219.46		56,195		59,083		5,105			(16,390)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/07/2021	06/07/2023	1,943	440,226	226.6	14,263			5,052		146			(5,349)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/07/2022	06/07/2023	221	594,439	2685.541		13,375		11,368		1,245			(3,901)				
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		195,589					(96,592)				

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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	06/08/2022	06/08/2023	7,817	1,708,881	218.61		38,518		41,605		4,262			(11,234)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/08/2021	06/08/2023	2,385	540,840	226.8	17,529			6,208		172			(6,573)				
Franklin Global Trends Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/08/2022	06/08/2023	1,023	253,578	247.93		6,086		364,839		934			(1,775)				
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		675,653		95,679			(97,306)				
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		51,157		434			(35,437)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/10/2022	06/09/2023	6,975	1,510,963	216.63		33,951		60,844		5,770			(9,902)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/09/2022	06/09/2023	3,243	706,011	217.67		15,906		13,727		2,171			(4,639)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/09/2021	06/09/2023	1,582	359,444	227.26	11,650			4,126		101			(4,369)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/11/2021	06/09/2023	3,668	836,523	228.03	27,087			9,593		189			(10,157)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/10/2022	06/09/2023	191	504,380	2643.448		11,298		6,785		2,191			(3,295)				
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		205,665		153,486			(119,806)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/10/2022	06/10/2023	270	1,051,586	3900.86		43,956		31,468		67			(12,821)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/10/2022	06/11/2023	211	824,502	3900.86		53,263		101,486		1,292			(15,535)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/10/2022	06/12/2023	4,868	14,908,238	3062.56		265,950		199,043		101,158			(77,569)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/10/2022	06/12/2023	213	830,631	3900.86		53,659		45,122		613			(15,650)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/13/2022	06/13/2023	2,788	597,103	214.15		13,399		19,777		3,759			(3,908)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/14/2022	06/14/2023	3,847	819,072	212.93		18,339		35,135		6,442			(5,349)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/14/2021	06/14/2023	2,919	664,124	227.53	21,511			7,618		185			(8,067)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/14/2021	06/14/2023	829	1,506,992	1818.006	57,100			20,223		5,918			(21,412)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/14/2022	06/14/2023	2,867	8,698,386	3034.02		194,976		136,497		99,515			(56,868)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/15/2022	06/15/2023	3,415	728,980	213.48		16,315		23,247		5,220			(4,758)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/15/2021	06/15/2023	2,058	468,108	227.5	15,162			5,370		133			(5,686)				
Franklin Global Trends Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/15/2022	06/15/2023	876	214,011	244.3		5,093		19,393		1,502			(1,486)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/15/2022	06/15/2023	307	802,713	2610.844		17,900		17,817		5,860			(5,221)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/15/2022	06/15/2023	571	2,164,849	3789.99		115,091		62,940		2,186			(33,568)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/16/2022	06/16/2023	4,139	883,805	213.55		19,788		16,916		6,273			(5,772)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/17/2022	06/16/2023	5,317	1,135,778	213.62		25,396		11,885		7,961			(7,407)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/18/2021	06/16/2023	4,851	1,092,772	225.26	35,329			3,713		581			(13,248)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/16/2021	06/16/2023	3,413	769,328	225.43	24,919			18,493		391			(9,344)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/17/2022	06/16/2023	11,880	35,894,523	3021.49		741,568		24,484		433,141			(216,291)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/17/2022	06/20/2023	3,728	11,262,665	3021.49		246,079		317,960		148,897			(71,773)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/21/2022	06/21/2023	8,439	1,805,523	213.96		40,426		5,991		12,126			(11,791)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/21/2021	06/21/2023	2,373	536,538	226.06	17,336			6,140		243			(6,501)				
Franklin Global Trends Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/21/2022	06/21/2023	1,881	459,587	244.39		10,938		32,060		3,244			(3,190)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/21/2022	06/21/2023	176	459,587	2608.866		20,231		7,845		6,934			(5,901)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/22/2022	06/22/2023	2,596	557,451	214.73		12,492		15,885		3,267			(3,644)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/22/2021	06/22/2023	3,950	893,926	226.31	28,945			10,251		384			(10,854)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/22/2022	06/22/2023	146	382,430	2615.319		8,566		385,815		2,691			(2,499)				

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 B4TYDEB6GKMZO031MB27	06/22/2022	06/22/2023	205	771,349	3759.89		33,631		3,567		951			(9,809)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/23/2022	06/23/2023	3,146	678,113	215.52		15,203		54,500		3,443			(4,434)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/24/2022	06/23/2023	7,149	1,544,038	215.98		34,571		32,884		7,180			(10,083)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/23/2021	06/23/2023	2,258	509,354	225.62	16,493			15,742		265			(6,185)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/24/2021	06/23/2023	3,068	692,884	225.83	22,415			12,229		341			(8,406)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/24/2022	06/23/2023	290	763,265	2627.888		17,097		4,009		4,497			(4,987)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/24/2022	06/24/2023	7,863	30,756,296	3911.74		369,351		205,195		3,427			(107,727)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/24/2022	06/25/2023	8,510	33,290,580	3911.74		425,295		66,596		2,726			(124,044)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/24/2022	06/26/2023	7,093	27,746,403	3911.74		329,262		140,942		3,549			(96,035)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/27/2022	06/27/2023	1,676	361,676	215.74		8,105		46,200		1,792			(2,364)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/28/2022	06/28/2023	3,718	800,782	215.37		17,946		3,840		4,271			(5,234)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/29/2022	06/29/2023	5,973	1,289,492	215.9		28,898		10,152		6,253			(8,428)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/29/2021	06/29/2023	4,263	964,846	226.33	31,222			11,058		444			(11,708)				
Franklin Global Trends Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/29/2022	06/29/2023	876	215,894	246.39		5,138		14,042		1,138			(1,499)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/29/2022	06/29/2023	213	559,272	2627.714		12,528		123,942		3,388			(3,654)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/29/2022	06/29/2023	421	1,607,088	3818.83		87,239		24,654		2,779			(25,445)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/30/2022	06/30/2023	3,558	770,203	216.47		17,268		12,022		3,364			(5,036)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/01/2022	06/30/2023	5,804	1,261,522	217.37		28,296		22,401		4,620			(5,895)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/30/2021	06/30/2023	3,768	854,242	226.73	27,652			9,793		358			(10,369)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/02/2021	06/30/2023	2,083	474,767	227.88	15,344			6,074		146			(5,754)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/02/2021	06/30/2023	2,035	3,690,345	1813.597	140,270			55,524		17,467			(52,601)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/01/2022	06/30/2023	140	370,061	2645.128		8,289		6,562		1,739			(1,727)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/01/2022	07/01/2023	6,336	24,238,786	3825.33		277,186		219,439		12			(57,747)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/01/2022	07/02/2023	6,365	24,348,787	3825.33		295,263		233,749		328			(61,513)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/02/2021	07/03/2023	915	1,659,167	1813.597	63,131			24,989		7,966			(23,674)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/01/2022	07/03/2023	5,443	20,822,545	3825.33		234,591		185,718		179			(48,873)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/02/2021	07/05/2023	386	700,472	1813.597	26,702			10,570		3,395			(10,013)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/06/2021	07/06/2023	3,297	753,946	228.68	24,413			9,663		200			(9,155)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/06/2022	07/06/2023	6,306	19,258,708	3054.26		405,615		261,583		202,947			(84,503)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/08/2022	07/07/2023	4,430	955,157	215.62		21,367		38,058		5,046			(4,451)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/07/2022	07/07/2023	9,948	2,149,532	216.07		48,171		38,670		10,447			(10,036)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/09/2021	07/07/2023	1,639	376,762	229.91	12,184			4,823		72			(4,569)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/07/2021	07/07/2023	1,447	332,629	229.95	10,771			4,263		63			(4,039)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/07/2022	07/07/2023	190	501,629	2634.189		11,236		51,652		2,861			(2,341)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/07/2022	07/07/2023	9,599	37,462,601	3902.62		892,447		451,155		554,557			(185,926)				

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.	BOA B4TYDEB6GKMZO031MB27	07/08/2022	07/07/2023	177	5,535,505	31338.15		88,824		182,693		48,170			(18,505)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/08/2022	07/08/2023	5,801	22,621,331	3899.38		276,173		485,890		2,029			(57,536)				
Dow Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/08/2022	07/08/2023	77	2,409,845	31338.15		37,438		75,816		13,831			(7,800)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/08/2022	07/09/2023	8,320	32,441,471	3899.38		387,076		306,360		3,762			(80,641)				
Dow Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/08/2022	07/09/2023	50	1,557,523	31338.15		15,770		52,621		6,213			(3,285)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/08/2022	07/10/2023	8,215	32,034,145	3899.38		396,956		163,716		1,949			(82,699)				
Dow Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/08/2022	07/10/2023	107	3,368,362	31338.15		59,558		71,921		27,620			(12,408)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/12/2022	07/12/2023	4,515	975,005	215.94		21,860		62,454		4,956			(4,554)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/13/2022	07/13/2023	6,460	1,395,823	216.07		31,239		3,217		6,956			(6,508)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/13/2021	07/13/2023	2,564	586,800	228.89	18,989			7,516		160			(7,121)				
Franklin Global Trends Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/13/2022	07/13/2023	733	181,756	248.05		4,326		3,794		770			(901)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/13/2022	07/13/2023	497	1,309,249	2634.968		29,196		20,947		7,569			(6,083)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/13/2022	07/13/2023	557	2,115,854	3801.78		99,415		33,039		2,483			(20,711)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/14/2022	07/14/2023	5,466	1,177,075	215.34		26,296		12,917		6,725			(5,478)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/15/2022	07/14/2023	9,392	2,025,657	215.69		45,273		24,695		10,865			(9,432)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/14/2021	07/14/2023	3,424	787,685	230.02	25,497			10,093		160			(9,562)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/16/2021	07/14/2023	5,785	1,337,394	231.2	43,238			30,040		195			(16,214)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/15/2022	07/14/2023	223	587,903	2635.231		13,110		29,444		3,400			(2,731)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/19/2022	07/19/2023	6,416	1,381,710	215.34		30,923		105,371		8,044			(6,442)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/19/2022	07/19/2023	372	979,366	2631.595		21,840		80,276		6,082			(4,550)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/20/2022	07/20/2023	6,714	1,442,840	214.91		32,320		9,810		9,091			(6,733)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/20/2021	07/20/2023	3,201	743,133	232.15	24,070			9,528		90			(9,026)				
Franklin Global Trends Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/20/2022	07/20/2023	368	90,682	246.7		2,158		2,905		492			(450)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/20/2022	07/20/2023	301	790,671	2630.29		17,632		5,168		5,020			(3,673)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/21/2022	07/21/2023	4,165	899,343	215.94		20,127		10,718		4,739			(4,193)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/22/2022	07/21/2023	5,908	1,281,629	216.92		28,696		9,675		5,643			(5,978)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/21/2021	07/21/2023	2,416	558,210	231.06	18,080			7,257		93			(6,780)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/22/2021	07/21/2023	1,355	2,456,616	1812.625	94,088			7,157		13,067			(35,283)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/21/2021	07/21/2023	391	709,082	1815.66	27,144			14,293		3,529			(10,179)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/22/2022	07/21/2023	137	362,723	2653.52		8,125		10,237		1,657			(1,693)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/22/2022	07/22/2023	342	1,355,513	3961.63		66,006		61,750		4,327			(13,751)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/25/2022	07/25/2023	243	643,885	2651.232		14,423		41,598		3,096			(3,005)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/26/2022	07/26/2023	4,450	966,130	217.09		21,651		7,183		4,210			(4,511)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/26/2021	07/26/2023	1,946	451,794	232.2	14,634			5,792		58			(5,488)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/26/2022	07/26/2023	169	447,951	2650.471		10,034		7,003		2,187			(2,090)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/26/2022	07/26/2023	7,046	27,626,154	3921.05		317,661		151,879		3,829			(66,179)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/27/2022	07/27/2023	6,723	1,463,197	217.64		32,776		18,008		5,779			(6,828)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/27/2021	07/27/2023	2,725	635,278	233.15	20,577			8,145		64			(7,716)				
Franklin Global Trends Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/27/2022	07/27/2023	502	125,231	249.37		2,980		12,288		452			(621)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/27/2022	07/27/2023	56	149,385	2662.657		3,346		13,328		612			(697)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/27/2022	07/27/2023	12,021	48,367,711	4023.61		1,297,634		433,199		597,047			(270,340)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/28/2022	07/28/2023	4,296	940,674	218.94		21,099		20,842		2,907			(4,396)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/29/2022	07/28/2023	6,088	1,335,215	219.33		29,895		23,011		3,821			(6,228)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/28/2021	07/28/2023	964	223,780	232.19	7,248			2,869		30			(2,718)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/30/2021	07/28/2023	2,312	538,106	232.73	17,408			39,962		61			(6,528)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/29/2021	07/28/2023	1,456	2,658,845	1826.565	100,956			25,085		10,710			(37,859)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/28/2022	07/28/2023	5,468	22,269,211	4072.43		267,377		142,219		2,776			(55,704)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/29/2022	07/29/2023	339	1,398,757	4130.29		65,368		33,361		1,237			(13,618)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/29/2022	07/30/2023	132	546,003	4130.29		30,030		3,521		591			(6,256)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/01/2022	08/01/2023	5,004	20,611,245	4118.63		259,645		227,189		58			(32,456)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/02/2022	08/02/2023	4,591	1,002,895	218.46		22,465		30,061		3,485			(2,808)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/02/2022	08/02/2023	226	602,206	2663.137		13,489		45,397		2,520			(1,686)				
Dow Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/02/2022	08/02/2023	73	2,379,872	32396.17		45,913		41,593		16,614			(5,739)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/03/2022	08/03/2023	4,204	918,364	218.47		20,553		20,826		3,200			(2,569)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/03/2021	08/03/2023	3,049	713,938	234.16	23,139			10,123		59			(8,677)				
Franklin Global Trends Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/03/2022	08/03/2023	417	104,197	250.03		2,480		20,581		347			(310)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/03/2022	08/03/2023	66	175,647	2666.73		3,917		71,161		700			(490)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/03/2022	08/03/2023	268	1,112,984	4155.17		57,898		175,534		867			(7,237)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/05/2022	08/04/2023	8,237	1,795,756	218.01		40,081		4,475		6,856			(5,010)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/04/2022	08/04/2023	4,669	1,023,030	219.11		22,906		300,318		3,167			(2,863)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/06/2021	08/04/2023	1,836	426,722	232.37	13,800			6,038		59			(5,175)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/04/2021	08/04/2023	3,503	816,973	233.21	26,470			11,581		90			(9,926)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/05/2021	08/04/2023	820	1,494,828	1823.267	56,968			24,923		6,697			(21,363)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/08/2022	08/08/2023	303	806,871	2663.726		17,993		10,154		3,440			(2,249)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/08/2022	08/08/2023	1,685	6,977,379	4140.06		156,737		218,472		20,301			(19,592)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/09/2022	08/09/2023	7,117	1,555,165	218.5		34,742		35,720		5,539			(4,343)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/09/2022	08/09/2023	617	1,641,529	2660.044		36,606		29,980		7,416			(4,576)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/09/2022	08/09/2023	6,815	28,094,606	4122.47		367,774		569,340		2,542			(45,972)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/10/2022	08/10/2023	5,992	1,312,138	218.97		29,353		10,674		4,295			(3,669)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/10/2021	08/10/2023	4,270	989,829	231.79	32,041			14,018		172			(12,015)				
Franklin Global Trends Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/10/2022	08/10/2023	1,080	269,144	249.22		6,406		43,041		1,056			(801)				

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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)
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/10/2022	08/10/2023	111	294,891	2667.141		6,576		14,155		1,207			(822)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/10/2022	08/10/2023	437	1,840,684	4210.24		81,448		60,587		780			(10,181)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/11/2022	08/11/2023	6,133	1,339,584	218.43		29,940		65,570		4,878			(3,742)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/12/2022	08/11/2023	8,096	1,773,311	219.03		39,580		11,146		5,766			(4,948)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/11/2021	08/11/2023	1,509	350,306	232.18	11,339			13,058		56			(4,252)				
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			49,465		9,163			(42,398)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/12/2022	08/11/2023	147	392,432	2666.373		8,751		6,746		1,632			(1,094)				
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			18,885		3,549			(16,187)				
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			14,797		2,793			(12,684)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/15/2022	08/15/2023	1,527	6,563,829	4297.14		135,580		340,365		7,839			(16,948)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/16/2022	08/16/2023	9,012	1,976,197	219.29		44,148		39,146		6,261			(5,519)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/16/2022	08/16/2023	242	644,796	2669.494		14,379		12,947		2,620			(1,797)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/17/2022	08/17/2023	6,290	1,375,522	218.7		30,674		30,358		4,892			(3,834)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/17/2021	08/17/2023	3,202	751,139	234.62	24,314			10,638		66			(9,118)				
Franklin Global Trends Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/17/2022	08/17/2023	1,890	469,077	248.25		11,164		46,944		2,207			(1,396)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/17/2022	08/17/2023	222	590,767	2661.539		13,174		18,953		2,704			(1,647)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/19/2022	08/18/2023	8,062	1,757,429	217.99		39,208		26,305		7,153			(4,901)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/18/2022	08/18/2023	5,405	1,182,023	218.71		26,477		33,264		4,215			(3,310)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/18/2021	08/18/2023	5,133	1,197,588	233.32	38,754			16,955		152			(14,533)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/20/2021	08/18/2023	3,647	854,405	234.29	27,623			12,085		83			(10,359)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/19/2022	08/18/2023	228	604,277	2652.776		13,475		16,868		3,141			(1,684)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/22/2022	08/22/2023	3,458	750,772	217.1		16,757		17,674		3,639			(2,095)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/22/2022	08/22/2023	240	633,800	2643.582		14,134		54,304		3,794			(1,767)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/23/2022	08/23/2023	6,532	1,416,597	216.88		31,633		7,875		7,161			(3,954)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/23/2021	08/23/2023	1,542	360,882	234.08	11,682			5,111		40			(4,381)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/24/2022	08/24/2023	10,043	2,175,968	216.67		48,546		47,812		11,448			(6,068)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/24/2021	08/24/2023	3,382	788,752	233.23	25,532			11,170		111			(9,574)				
Franklin Global Trends Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/24/2022	08/24/2023	400	98,568	246.12		2,346		31,478		654			(293)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/24/2022	08/24/2023	361	953,470	2638.059		21,262		395,573		6,187			(2,658)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/24/2022	08/24/2023	554	2,295,665	4140.77		121,520		93,461		4,072			(15,190)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/26/2022	08/25/2023	8,755	1,893,796	216.32		42,175		409,092		10,615			(5,272)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/25/2022	08/25/2023	3,785	822,795	217.36		18,357		10,803		3,854			(2,295)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/26/2021	08/25/2023	2,193	509,628	232.35	16,481			10,030		91			(6,181)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/25/2021	08/25/2023	3,045	708,437	232.68	22,925			14,649		116			(8,597)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/25/2022	08/25/2023	2,776	5,039,835	1815.62		107,503		27,125		27,705			(13,438)				

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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			31,852		3,529			(14,070)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/25/2022	08/25/2023	219	580,410	2647.755		12,943		31,316		3,320			(1,618)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/26/2022	08/26/2023	5,633	22,855,537	4057.66		260,002		128,039		1,516			(32,500)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/26/2022	08/27/2023	7,039	28,561,034	4057.66		340,391		550,501		1,968			(42,549)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/26/2022	08/28/2023	5,652	22,934,001	4057.66		282,271		293,337		6,235			(35,284)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/29/2022	08/29/2023	149	391,495	2630.947		8,730		(19,951)		2,834			(1,091)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/30/2022	08/30/2023	9,874	2,126,281	215.35		47,374		28,393		14,235			(5,922)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/30/2021	08/30/2023	4,135	966,723	233.77	31,302			13,695		126			(11,738)				
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			44,489		9,492			(38,134)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/30/2022	08/30/2023	420	1,103,924	2626.235		24,507		30,130		8,513			(3,063)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/31/2022	08/31/2023	6,085	1,308,053	214.95		29,157		156,472		9,370			(3,645)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/31/2021	08/31/2023	2,880	673,002	233.68	21,792			9,534		91			(8,172)				
Franklin Global Trends Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/31/2022	08/31/2023	437	107,256	245.4		2,542		6,973		804			(318)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/31/2022	08/31/2023	180	472,086	2621.283		10,480		12,381		3,886			(1,310)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/31/2022	08/31/2023	8,213	32,484,186	3955		571,225		418,757		25,150			(71,403)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/01/2022	09/01/2023	5,847	1,253,638	214.39		27,919		26,755		9,844			(1,163)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/02/2022	09/01/2023	10,453	2,243,874	214.67		49,949		35,212		16,857			(2,081)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/01/2021	09/01/2023	2,127	497,777	234.02	16,118			7,723		62			(6,044)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/03/2021	09/01/2023	1,963	459,734	234.2	14,872			7,126		55			(5,577)				
SPXDSUN Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/01/2022	09/01/2023	4,854	14,962,975	3082.34		317,046		303,836		136,415			(13,210)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/01/2022	09/01/2023	4,662	18,494,811	3966.85		224,416		215,065		3,946			(9,351)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/02/2022	09/02/2023	96	376,497	3924.26		20,820		12,213		1,701			(868)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/02/2022	09/05/2023	187	735,777	3924.26		43,926		38,134		4,924			(1,830)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/06/2022	09/06/2023	2,581	551,550	213.69		12,289		27,093		4,890			(512)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/06/2022	09/06/2023	160	415,520	2604.44		9,225		7,846		4,264			(384)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/07/2022	09/07/2023	8,569	1,842,203	214.98		41,026		16,269		13,403			(1,709)				
Franklin Global Trends Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/07/2022	09/07/2023	911	222,616	244.38		5,276		7,285		1,952			(220)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/07/2022	09/07/2023	316	827,275	2616.018		18,366		14,929		7,411			(765)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/07/2022	09/07/2023	7,849	31,236,382	3979.87		853,624		529,476		480,963			(35,568)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/08/2022	09/08/2023	9,125	1,959,898	214.78		43,627		89,179		14,758			(1,818)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/09/2022	09/08/2023	7,454	1,601,390	214.84		35,599		38,704		11,945			(1,483)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/09/2021	09/08/2023	1,769	412,990	233.41	13,364			6,404		66			(5,012)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/08/2021	09/08/2023	3,206	749,147	233.7	24,257			11,623		111			(9,097)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/08/2022	09/08/2023	327	855,328	2616.33		18,988		4,309		7,655			(791)				

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	09/08/2022	09/08/2023	5,394	21,609,808	4006.18		251,992		152,077		11,399			(10,500)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/12/2022	09/12/2023	3,079	662,166	215.06		14,733		6,615		4,825			(614)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/12/2022	09/12/2023	5,210	21,415,953	4110.41		241,364		83,238		5,618			(10,057)				
Dow Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/12/2022	09/12/2023	62	2,015,472	32381.34		30,069		435,635		12,037			(1,253)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/13/2022	09/13/2023	7,329	1,564,222	213.43		34,726		30,722		14,671			(1,447)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/13/2021	09/13/2023	3,536	822,542	232.6	26,634			12,762		170			(9,988)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/13/2022	09/13/2023	144	374,382	2602.968		8,311		114,827		3,977			(346)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/14/2022	09/14/2023	8,469	1,806,892	213.36		40,077		7,029		17,164			(1,670)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/14/2021	09/14/2023	1,791	417,142	232.89	13,507			6,472		81			(5,065)				
Franklin Global Trends Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/14/2022	09/14/2023	355	86,121	242.89		2,032		21,466		931			(85)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/14/2022	09/14/2023	200	520,434	2604.56		11,502		91,488		5,440			(479)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/15/2022	09/15/2023	6,434	1,366,637	212.42		30,285		46,883		14,923			(1,262)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/16/2022	09/15/2023	10,139	2,155,722	212.62		47,728		8,756		22,872			(1,989)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/17/2021	09/15/2023	3,372	778,496	230.89	25,161			12,056		249			(9,435)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/16/2021	09/15/2023	6,734	1,562,735	232.07	50,554			24,224		375			(18,958)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/15/2021	09/15/2023	2,123	494,202	232.81	15,997			7,665		99			(5,999)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/15/2022	09/15/2023	7,010	27,349,797	3901.35		322,721		465,452		78,753			(13,447)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/16/2022	09/16/2023	8,417	32,601,631	3873.33		360,966		237,738		108,831			(15,040)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/16/2022	09/17/2023	7,067	27,371,939	3873.33		307,483		433,948		102,737			(12,812)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/16/2022	09/18/2023	8,535	33,059,888	3873.33		370,464		368,361		127,787			(15,436)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/19/2022	09/19/2023	2,314	491,519	212.44		10,892		21,534		5,397			(454)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/19/2022	09/19/2023	1,914	3,408,718	1780.81		68,314		49,578		37,272			(2,846)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/19/2022	09/19/2023	180	467,393	2594.225		10,329		62,956		5,561			(430)				
Dow Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/19/2022	09/19/2023	113	3,514,860	31019.68		62,132		90,364		35,014			(2,589)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/20/2022	09/20/2023	8,563	1,812,035	211.6		40,137		10,528		22,432			(1,672)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/20/2021	09/20/2023	1,875	433,277	231.13	14,025			6,720		137			(5,259)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/20/2022	09/20/2023	7,912	30,509,035	3855.93		344,794		919,240		132,831			(14,366)				
Dow Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/20/2022	09/20/2023	173	5,311,546	30706.23		112,378		185,738		65,634			(4,682)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/21/2022	09/21/2023	5,875	1,243,350	211.63		27,540		13,569		15,357			(1,148)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/21/2021	09/21/2023	2,521	581,963	230.84	18,838			9,027		199			(7,064)				
Franklin Global Trends Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/21/2022	09/21/2023	1,314	317,633	241.79		7,496		26,365		3,985			(312)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/21/2022	09/21/2023	393	1,016,301	2583.475		22,460		57,755		13,670			(936)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/21/2022	09/21/2023	5,582	17,021,046	3049.18		466,382		386,933		296,348			(19,433)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/21/2022	09/21/2023	440	1,666,748	3789.93		75,772		59,155		14,554			(3,157)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/23/2022	09/22/2023	8,819	1,850,933	209.88		40,887		43,978		28,944			(1,704)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/22/2022	09/22/2023	3,700	778,823	210.5		17,235		25,339		11,229			(718)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/24/2021	09/22/2023	2,218	508,870	229.47	16,442			7,878		241			(6,166)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/22/2021	09/22/2023	1,300	300,057	230.82	9,713			4,654		104			(3,642)				

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)
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/23/2022	09/22/2023	659	1,685,558	2559.331		37,251		85,739		29,237			(1,552)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/26/2022	09/26/2023	2,022	421,157	208.33		9,316		55,220		8,045			(388)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/26/2022	09/26/2023	326	828,488	2543.256		18,310		65,717		16,930			(763)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/26/2022	09/26/2023	4,104	12,419,389	3025.81		334,026		1,190,760		254,419			(13,918)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/26/2022	09/26/2023	6,519	23,825,861	3655.04		251,940		341,568		229,408			(10,498)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/27/2022	09/27/2023	4,923	1,022,226	207.66		22,622		12,892		21,189			(943)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/27/2022	09/27/2023	296	751,985	2537.669		16,619		180,750		16,225			(692)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/28/2022	09/28/2023	6,414	1,344,242	209.57		29,788		50,396		22,070			(1,241)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/28/2021	09/28/2023	1,774	402,706	226.95	13,015			6,237		348			(4,881)				
Franklin Global Trends Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/28/2022	09/28/2023	1,254	300,286	239.38		7,087		37,701		5,036			(295)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/28/2022	09/28/2023	246	630,817	2561.321		13,941		55,970		10,829			(581)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/28/2022	09/28/2023	5,790	17,569,369	3034.33		478,774		333,244		357,823			(19,949)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/28/2022	09/28/2023	463	1,720,656	3719.04		82,104		73,583		21,455			(3,421)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/30/2022	09/29/2023	7,726	1,609,391	208.31		35,600		25,524		30,934			(1,483)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/29/2022	09/29/2023	7,457	1,556,825	208.78		34,468		24,717		28,254			(1,436)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/29/2021	09/29/2023	1,843	419,658	227.69	13,568			6,501		312			(5,088)				
Dow Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/29/2022	09/29/2023	151	4,421,672	29225.61		78,395		95,893		63,980			(3,266)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/30/2022	10/02/2023	2,618	545,453	208.31		12,109		39,078		10,523			(505)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/04/2021	10/04/2023	2,002	455,934	227.78	14,745			1,869		344			(5,529)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/08/2021	10/06/2023	1,536	349,142	227.36	11,270			1,097		292			(4,226)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/07/2021	10/06/2023	2,656	605,695	228.05	19,564			6,012		437			(7,336)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/06/2021	10/06/2023	4,587	1,046,944	228.26	33,848			11,942		723			(12,693)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/12/2021	10/12/2023	3,148	714,711	227.05	23,078			364		664			(8,654)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/13/2021	10/13/2023	2,756	627,059	227.51	20,235			2,289		533			(7,588)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/15/2021	10/13/2023	3,384	772,567	228.27	24,892			1,454		559			(9,335)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/14/2021	10/13/2023	1,702	389,752	229.04	12,573			247		239			(4,715)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/14/2021	10/13/2023	1,400	2,541,308	1815.521	97,027			546		17,293			(36,385)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/19/2021	10/19/2023	3,711	845,895	227.97	27,238			626		680			(10,214)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/21/2021	10/20/2023	2,816	642,747	228.24	20,696			462		491			(7,761)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/20/2021	10/20/2023	7,354	1,681,727	228.68	54,236			227		1,172			(20,338)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/22/2021	10/20/2023	2,408	551,328	228.94	17,731			2,259		364			(6,649)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/22/2021	10/20/2023	1,296	2,368,718	1827.027	91,906			2,439		13,265			(34,465)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/22/2021	10/23/2023	517	944,275	1827.027	36,732			291		5,342			(13,775)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/22/2021	10/24/2023	306	559,973	1827.027	21,783			437		3,179			(8,169)				

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	10/25/2021	10/25/2023	1,362	2,492,778	1829.717	96,969			1,716		13,486			(36,363)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/26/2021	10/26/2023	4,565	1,046,110	229.16	33,674			957		687			(12,628)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/29/2021	10/27/2023	4,671	1,069,623	228.98	34,346			520		734			(12,880)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/27/2021	10/27/2023	2,112	484,173	229.3	15,576			823		311			(5,841)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/01/2021	11/01/2023	3,668	839,703	228.93	27,005			15,810		603			(10,127)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/02/2021	11/02/2023	2,766	635,983	229.95	20,472			4,182		371			(7,677)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/03/2021	11/03/2023	1,880	431,977	229.73	13,897			528		266			(5,211)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/04/2021	11/03/2023	5,472	1,260,566	230.36	40,578			18,378		679			(15,217)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/08/2021	11/08/2023	3,048	701,749	230.27	22,596			1,928		399			(8,474)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/09/2021	11/09/2023	1,960	453,503	231.36	14,607			676		206			(5,478)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/11/2021	11/10/2023	2,388	547,878	229.44	17,592			1,578		376			(6,597)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/10/2021	11/10/2023	3,177	732,018	230.4	23,542			1,899		411			(8,828)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/15/2021	11/15/2023	2,662	613,226	230.4	19,697			49,635		356			(7,386)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/16/2021	11/16/2023	2,047	471,299	230.28	15,138			6,273		283			(5,677)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/18/2021	11/17/2023	1,828	420,944	230.33	13,521			826		252			(5,070)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/17/2021	11/17/2023	1,261	290,700	230.53	9,340			5,902		167			(3,503)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/19/2021	11/17/2023	1,493	2,758,215	1847.222	109,225			7,905		11,535			(40,959)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/19/2021	11/20/2023	423	781,135	1847.222	30,933			1,486		3,303			(11,600)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/22/2021	11/22/2023	1,985	456,564	230	14,656			1,496		302			(5,496)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/23/2021	11/22/2023	3,158	726,673	230.14	23,297			14,893		467			(8,736)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/26/2021	11/24/2023	2,057	472,892	229.92	15,185			4,032		322			(5,694)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/24/2021	11/24/2023	3,878	892,407	230.14	28,619			1,248		581			(10,732)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	12/01/2021	12/01/2023	6,898	1,571,257	227.8	50,437			11,048		1,697			(18,914)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	12/02/2021	12/01/2023	2,735	625,993	228.92	20,094			8,293		544			(7,535)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	12/07/2021	12/07/2023	2,395	553,366	231.02	17,741			11,882		328			(6,653)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	12/08/2021	12/08/2023	999	230,790	230.92	7,397			11,789		141			(2,774)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	12/09/2021	12/08/2023	1,723	397,955	231.03	12,750			21,629		237			(4,781)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	12/10/2021	12/08/2023	3,697	857,046	231.82	27,451			6,528		434			(10,294)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	12/14/2021	12/14/2023	4,471	1,038,817	232.34	33,315			55,982		493			(12,493)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	12/15/2021	12/15/2023	3,266	761,652	233.22	24,426			4,427		303			(9,160)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	12/17/2021	12/15/2023	2,951	689,678	233.72	22,104			1,722		247			(8,289)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	12/21/2021	12/21/2023	3,736	870,295	232.93	27,902			2,946		384			(10,463)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	12/23/2021	12/22/2023	2,303	538,201	233.66	17,233			41,965		206			(6,462)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	12/28/2021	12/28/2023	5,819	1,367,626	235.03	43,805			2,285		410			(16,427)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	12/30/2021	12/29/2023	1,947	457,765	235.13	14,648			3,452		135			(5,493)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	12/31/2021	12/29/2023	1,252	294,811	235.44	9,431			21,420		82			(3,537)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/07/2022	01/05/2024	2,711	628,143	231.73		20,031		4,028		388			(7,094)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/05/2022	01/05/2024	7,451	1,731,843	232.42		55,402		10,120		935			(19,621)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/11/2022	01/11/2024	3,072	710,179	231.17		22,655		3,418		507			(8,024)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/13/2022	01/12/2024	2,032	470,080	231.32		14,996		10,379		328			(5,311)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/18/2022	01/18/2024	3,842	877,344	228.38		27,935		18,571		1,090			(9,894)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/20/2022	01/19/2024	9,440	2,151,063	227.87		68,447		7,426		2,941			(24,242)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/21/2022	01/19/2024	3,757	857,510	228.23		27,286		19,611		1,100			(9,664)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/19/2022	01/19/2024	2,747	627,514	228.46		19,993		2,712		772			(7,081)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/26/2022	01/26/2024	2,511	566,384	225.53		18,051		7,912		1,193			(6,393)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/28/2022	01/26/2024	2,497	567,629	227.33		18,005		5,899		881			(6,377)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/31/2022	01/31/2024	2,342	534,029	228		16,950		36,930		754			(6,003)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/02/2022	02/02/2024	2,609	596,332	228.6		18,945		129,424		765			(5,920)				

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	02/02/2022	02/02/2024	986	1,810,674	1835.46		68,987		14,383		11,904			(21,558)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/07/2022	02/07/2024	1,692	383,293	226.48		12,139		6,749		723			(3,793)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/08/2022	02/08/2024	4,041	915,313	226.52		28,970		2,110		1,721			(9,053)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/11/2022	02/09/2024	2,166	487,501	225.1		15,347		4,166		1,162			(4,796)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/09/2022	02/09/2024	2,330	529,272	227.11		16,751		132,349		905			(5,235)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/15/2022	02/15/2024	2,815	631,666	224.39		19,891		58,439		1,723			(6,216)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/17/2022	02/16/2024	2,414	542,075	224.57		17,108		3,270		1,442			(5,346)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/18/2022	02/16/2024	1,978	444,609	224.82		14,019		9,331		1,137			(4,381)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/22/2022	02/22/2024	2,987	670,434	224.48		21,145		21,090		1,846			(6,608)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/23/2022	02/23/2024	2,395	535,681	223.64		16,879		18,505		1,686			(5,275)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/25/2022	02/23/2024	1,709	385,190	225.39		12,122		6,026		922			(3,788)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/01/2022	03/01/2024	1,566	354,547	226.37		11,243		8,561		744			(3,045)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/03/2022	03/01/2024	2,240	508,514	227.02		16,049		17,579		960			(4,347)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/07/2022	03/07/2024	2,777	632,609	227.78		19,990		12,834		1,079			(5,414)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/10/2022	03/08/2024	1,828	412,631	225.67		12,969		8,476		992			(3,512)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/08/2022	03/08/2024	2,156	488,197	226.42		15,407		29,485		1,043			(4,173)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/15/2022	03/15/2024	4,397	988,721	224.87		31,046		11,180		2,757			(8,408)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/17/2022	03/15/2024	2,097	472,538	225.3		14,790		174,379		1,233			(4,006)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/21/2022	03/21/2024	1,928	432,993	224.58		13,527		5,940		1,286			(3,663)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/22/2022	03/22/2024	2,739	614,213	224.26		19,127		47,914		1,920			(5,180)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/23/2022	03/22/2024	3,013	676,088	224.39		21,074		9,602		2,073			(5,707)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/29/2022	03/28/2024	2,364	533,105	225.52		16,548		18,882		1,404			(4,482)				
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		64,968		11,649			(12,845)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/01/2022	04/01/2024	2,837	641,142	225.99		19,863		3,110		1,592			(4,552)				
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		17,407		3,530			(3,368)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/05/2022	04/05/2024	3,628	815,491	224.78		25,239		10,570		2,462			(5,784)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/07/2022	04/05/2024	3,026	683,457	225.83		21,160		223,770		1,761			(4,849)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/12/2022	04/12/2024	1,926	435,066	225.88		13,478		9,843		1,138			(3,089)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/13/2022	04/12/2024	2,911	658,922	226.33		20,453		26,507		1,610			(4,687)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/19/2022	04/19/2024	2,188	492,304	225.04		15,222		38,600		1,491			(3,488)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/20/2022	04/19/2024	3,017	682,380	226.15		21,065		4,811		1,753			(4,827)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/25/2022	04/25/2024	2,284	510,479	223.49		15,758		3,151		1,966			(3,611)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/27/2022	04/26/2024	1,778	396,215	222.8		12,239		32,792		1,686			(2,805)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/26/2022	04/26/2024	1,943	433,376	223.08		13,391		4,536		1,773			(3,069)				
Franklin Global Trends Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/27/2022	04/26/2024	807	203,023	251.69		6,903		37,976		1,152			(1,582)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/27/2022	04/26/2024	148	395,998	2675.666		12,553		50,190		3,323			(2,877)				
Franklin Global Trends Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/29/2022	04/29/2024	6,397	1,602,659	250.54		54,490		6,364		10,452			(12,487)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/29/2022	04/29/2024	553	1,000,009	1806.84		32,036		9,776		12,144			(7,342)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/29/2022	04/29/2024	987	2,638,960	2672.621		83,655		2,754		22,949			(19,171)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/29/2022	04/30/2024	1,111	2,007,592	1806.84		64,774		1,508		24,420			(14,844)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/29/2022	05/01/2024	500	903,647	1806.84		29,182		2,406		11,009			(6,688)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/02/2022	05/02/2024	2,098	459,961	219.26		14,158		10,682		3,181			(2,655)				
Franklin Global Trends Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/02/2022	05/02/2024	6,414	1,600,000	249.47		54,400		19,307		11,844			(10,200)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/02/2022	05/02/2024	998	2,667,000	2672.381		84,544		45,106		23,391			(15,852)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/03/2022	05/03/2024	1,865	409,652	219.62		12,605		14,659		2,710			(2,363)				
Franklin Global Trends Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/04/2022	05/03/2024	391	98,176	251.07		3,328		10,547		607			(624)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/04/2022	05/03/2024	152	409,019	2698.866		12,925		5,665		2,772			(2,423)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/06/2022	05/06/2024	2,094	459,637	219.51		14,148		1,961		3,103			(2,653)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/10/2022	05/10/2024	4,398	962,750	218.93		29,720		4,616		7,048			(5,573)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/12/2022	05/10/2024	2,401	526,856	219.42		16,243		4,779		3,625			(3,046)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/11/2022	05/10/2024	38	101,500	2661.704		3,218		6,798		1,000			(603)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/10/2022	05/10/2024	605	1,612,247	2665.772		51,108		18,744		15,296			(9,583)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/16/2022	05/16/2024	2,137	469,425	219.65		14,496		7,620		3,174			(2,718)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/16/2022	05/16/2024	293	783,431	2676.655		24,913		6,766		6,787			(4,671)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/18/2022	05/17/2024	2,997	654,257	218.29		20,145		23,122		5,252			(3,777)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/17/2022	05/17/2024	2,421	531,471	219.51		16,380		9,233		3,665			(3,071)				
Franklin Global Trends Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/18/2022	05/17/2024	529	132,157	249.7		4,493		38,708		977			(843)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/18/2022	05/17/2024	62	166,592	2675.437		5,281		67,660		1,463			(990)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/17/2022	05/17/2024	366	979,989	2677.011		31,066		6,080		8,478			(5,825)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/19/2022	05/17/2024	186	498,407	2677.94		15,800		12,804		4,274			(2,962)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/23/2022	05/23/2024	2,293	502,253	219.03		15,495		6,219		3,719			(2,905)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/23/2022	05/23/2024	788	2,111,257	2678.81		66,927		6,859		18,175			(12,549)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/25/2022	05/24/2024	4,193	923,215	220.2		28,537		51,446		5,912			(5,351)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/25/2022	05/24/2024	70	188,569	2693.571		5,996		3,055		1,412			(1,124)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/26/2022	05/24/2024	137	369,939	2700.963		11,764		7,290		2,578			(2,206)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/27/2022	05/24/2024	247	667,500	2707.837		21,227		58,952		4,346			(3,980)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/01/2022	05/31/2024	5,391	1,182,133	219.26		36,398		22,802		8,632			(5,308)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/02/2022	05/31/2024	1,926	423,536	219.89		13,024		13,412		2,859			(1,899)				
Franklin Global Trends Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/01/2022	05/31/2024	1,376	342,753	249.18		11,654		77,732		2,741			(1,699)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/01/2022	05/31/2024	159	426,325	2680.835		13,515		23,251		3,659			(1,971)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/08/2022	06/07/2024	5,920	1,294,132	218.61		39,743		39,019		10,360			(5,796)				
Franklin Global Trends Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/08/2022	06/07/2024	454	112,552	247.93		3,816		22,890		1,039			(556)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/08/2022	06/07/2024	71	191,056	2675.578		6,037		29,207		1,746			(880)				
Franklin Global Trends Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/10/2022	06/10/2024	2,782	685,000	246.25		23,153		20,469		7,543			(3,376)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/10/2022	06/10/2024	798	2,109,250	2643.448		66,441		3,640		25,850			(9,689)				

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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	06/14/2022	06/14/2024	3,745	797,413	212.93		24,194		47,496		12,252			(3,528)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/15/2022	06/14/2024	3,252	694,302	213.48		21,065		52,080		10,064			(3,072)				
Franklin Global Trends Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/15/2022	06/14/2024	419	102,360	244.3		3,429		20,939		1,372			(500)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/15/2022	06/14/2024	437	1,142,168	2610.844		35,636		29,649		18,530			(5,197)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/21/2022	06/21/2024	4,997	1,069,086	213.96		32,511		15,693		14,838			(4,741)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/23/2022	06/21/2024	1,875	404,114	215.52		12,338		16,205		4,730			(1,799)				
Franklin Global Trends Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/22/2022	06/21/2024	1,210	297,463	245.79		10,025		33,219		3,473			(1,462)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/21/2022	06/21/2024	782	2,040,793	2608.866		63,877		30,411		33,944			(9,315)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/22/2022	06/21/2024	262	684,250	2615.319		21,485		60,864		10,800			(3,133)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/23/2022	06/21/2024	352	921,760	2620.58		28,943		9,387		13,934			(4,221)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/24/2022	06/24/2024	2,660	574,406	215.98		17,548		11,888		6,412			(2,559)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/24/2022	06/24/2024	242	635,020	2627.888		19,940		3,616		9,072			(2,908)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/27/2022	06/27/2024	3,308	713,583	215.74		21,779		8,373		8,214			(3,176)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/27/2022	06/27/2024	148	387,813	2625.702		12,177		13,709		5,665			(1,776)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/29/2022	06/28/2024	2,024	437,011	215.9		13,333		66,034		4,948			(1,944)				
Franklin Global Trends Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/29/2022	06/28/2024	3,433	845,922	246.39		28,508		8,985		9,379			(4,157)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/28/2022	06/28/2024	231	604,732	2622.604		18,989		4,218		9,075			(2,769)				
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		3,309		52,538			(16,723)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/01/2022	07/01/2024	2,643	574,530	217.37		17,684		28,710		5,530			(1,842)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/01/2022	07/01/2024	206	545,933	2645.128		17,306		9,629		6,812			(1,803)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/07/2022	07/05/2024	6,430	1,389,247	216.07		42,483		57,734		15,578			(4,425)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/05/2022	07/05/2024	2,069	449,075	217.02		13,796		6,703		4,525			(1,437)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/05/2022	07/05/2024	424	1,123,097	2646.66		35,490		31,782		13,916			(3,697)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/08/2022	07/08/2024	5,572	1,201,495	215.62		36,706		22,319		14,215			(3,824)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/11/2022	07/11/2024	1,936	418,176	215.99		12,796		43,042		4,768			(1,333)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/11/2022	07/11/2024	320	843,645	2633.322		26,575		58,446		11,796			(2,768)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/14/2022	07/12/2024	2,031	437,333	215.34		13,312		20,505		5,361			(1,387)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/12/2022	07/12/2024	3,129	675,705	215.94		20,710		75,241		7,757			(2,157)				
Franklin Global Trends Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/13/2022	07/12/2024	410	101,709	248.05		3,438		589,542		970			(358)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/14/2022	07/12/2024	245	642,981	2629.535		20,125		32,098		9,288			(2,096)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/13/2022	07/12/2024	439	1,155,799	2634.968		36,292		33,661		15,964			(3,780)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/15/2022	07/15/2024	2,740	590,943	215.69		18,059		223,863		6,999			(1,881)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/15/2022	07/15/2024	238	627,583	2635.231		19,706		5,274		8,685			(2,053)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/20/2022	07/19/2024	855	183,769	214.91		5,623		11,885		2,380			(586)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/19/2022	07/19/2024	2,831	609,589	215.34		18,623		8,333		7,537			(1,940)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/21/2022	07/19/2024	1,941	419,177	215.94		12,793		6,098		4,855			(1,333)				
Franklin Global Trends Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/20/2022	07/19/2024	1,205	297,262	246.7		10,018		56,011		3,273			(1,044)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/20/2022	07/19/2024	268	704,845	2630.29		22,132		36,461		10,215			(2,305)				

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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)
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/19/2022	07/19/2024	218	573,253	2631.595		18,000		11,420		8,219			(1,875)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/22/2022	07/22/2024	2,429	526,799	216.92		16,167		13,364		5,497			(1,684)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/22/2022	07/22/2024	365	967,600	2653.52		30,576		5,314		11,605			(3,185)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/25/2022	07/25/2024	1,854	401,933	216.85		12,323		39,392		4,244			(1,284)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/26/2022	07/26/2024	2,562	556,141	217.09		17,051		23,774		5,725			(1,776)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/27/2022	07/26/2024	2,250	489,695	217.64		14,990		16,744		4,739			(1,561)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/28/2022	07/26/2024	2,610	571,426	218.94		17,531		40,162		4,764			(1,826)				
Franklin Global Trends Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/27/2022	07/26/2024	1,223	304,950	249.37		10,307		3,290		2,588			(1,074)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/26/2022	07/26/2024	768	2,035,022	2650.471		64,103		3,662		25,195			(6,677)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/27/2022	07/26/2024	117	310,303	2662.657		9,775		24,607		3,464			(1,018)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/27/2022	07/26/2024	59	236,415	4023.61		5,012		3,896		3,538			(522)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/29/2022	07/29/2024	2,197	481,892	219.33		14,794		48,651		3,857			(1,541)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/29/2022	07/29/2024	349	933,843	2677.532		29,509		12,799		9,206			(3,074)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/01/2022	08/01/2024	572	1,532,378	2678.842		48,423		16,371		15,010			(3,026)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/02/2022	08/02/2024	4,238	925,893	218.46		28,388		33,074		8,245			(1,774)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/03/2022	08/02/2024	2,730	596,464	218.47		18,210		37,930		5,305			(1,138)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/04/2022	08/02/2024	2,739	600,097	219.11		18,345		27,341		4,958			(1,147)				
Franklin Global Trends Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/03/2022	08/02/2024	949	237,354	250.03		7,999		19,558		1,899			(500)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/03/2022	08/02/2024	524	1,398,304	2666.73		43,907		21,092		15,240			(2,744)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/04/2022	08/02/2024	174	466,142	2672.512		14,637		18,506		4,833			(915)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/05/2022	08/05/2024	383	1,018,417	2658.723		31,978		11,308		11,939			(1,999)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/05/2022	08/07/2024	2,977	649,074	218.01		19,823		25,374		6,127			(1,239)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/08/2022	08/08/2024	549	1,462,123	2663.726		45,911		7,595		16,505			(2,869)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/09/2022	08/09/2024	3,238	707,481	218.5		21,557		46,232		6,336			(1,347)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/10/2022	08/09/2024	4,847	1,061,326	218.97		32,402		6,909		9,009			(2,025)				
Franklin Global Trends Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/10/2022	08/09/2024	940	234,269	249.22		7,895		50,003		2,056			(493)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/11/2022	08/09/2024	439	1,166,849	2659.525		36,522		98,923		13,669			(2,283)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/09/2022	08/09/2024	242	643,056	2660.044		20,192		23,289		7,500			(1,262)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/10/2022	08/09/2024	151	403,875	2667.141		12,682		136,448		4,435			(793)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/12/2022	08/12/2024	4,998	1,094,790	219.03		33,347		10,946		9,271			(2,084)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/12/2022	08/12/2024	153	407,892	2666.373		12,767		14,677		4,530			(798)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/12/2022	08/13/2024	2,913	638,029	219.03		19,447		22,172		5,411			(1,215)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/15/2022	08/15/2024	2,289	502,352	219.44		15,312		16,333		4,077			(957)				
Franklin Global Trends Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/15/2022	08/15/2024	1,719	428,546	249.23		14,442		14,451		3,786			(903)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/18/2022	08/16/2024	3,009	658,010	218.71		20,004		5,467		5,814			(1,250)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/16/2022	08/16/2024	2,815	617,338	219.29		18,804		51,135		5,105			(1,175)				
Franklin Global Trends Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/17/2022	08/16/2024	626	155,499	248.25		5,225		13,970		1,517			(327)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/17/2022	08/16/2024	788	2,095,973	2661.539		65,604		5,731		24,397			(4,100)				

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)
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/16/2022	08/16/2024	522	1,394,051	2669.494		43,634		18,423		15,171			(2,727)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/19/2022	08/19/2024	2,372	517,047	217.99		15,729		45,611		4,975			(983)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/19/2022	08/19/2024	702	1,863,545	2652.776		58,329		18,407		23,435			(3,646)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/19/2022	08/21/2024	2,690	586,444	217.99		17,857		220,943		5,658			(1,116)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/22/2022	08/22/2024	396	1,046,728	2643.582		32,763		20,001		14,250			(2,048)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/24/2022	08/23/2024	2,330	504,736	216.67		15,309		35,444		5,643			(957)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/23/2022	08/23/2024	6,542	1,418,831	216.88		43,161		92,513		15,505			(2,698)				
Franklin Global Trends Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/24/2022	08/23/2024	965	237,414	246.12		7,953		8,703		2,869			(497)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/25/2022	08/23/2024	574	1,042,095	1815.62		32,305		5,499		13,379			(2,019)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/24/2022	08/23/2024	1,071	2,824,062	2638.059		88,111		12,358		40,249			(5,507)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/26/2022	08/26/2024	6,167	1,333,954	216.32		40,459		41,452		15,541			(2,529)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/26/2022	08/26/2024	253	668,665	2638.741		20,862		21,444		9,515			(1,304)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/26/2022	08/27/2024	2,968	642,051	216.32		19,480		18,062		7,489			(1,217)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/29/2022	08/29/2024	664	1,748,219	2630.947		54,544		37,022		26,565			(3,409)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/01/2022	08/30/2024	3,955	848,019	214.39		25,610		12,929		12,139			(534)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/02/2022	08/30/2024	4,302	923,493	214.67		27,936		44,775		12,846			(582)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/31/2022	08/30/2024	1,830	393,354	214.95		11,907		2,224		5,316			(744)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/30/2022	08/30/2024	2,953	635,829	215.35		19,266		44,199		8,244			(1,204)				
Franklin Global Trends Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/31/2022	08/30/2024	885	217,244	245.4		7,256		9,170		2,827			(453)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/01/2022	08/30/2024	278	726,226	2613.972		22,586		28,547		12,603			(471)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/02/2022	08/30/2024	252	658,487	2616.84		20,479		3,236		11,179			(427)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/31/2022	08/30/2024	564	1,478,847	2621.283		45,992		82,026		24,261			(2,875)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/30/2022	08/30/2024	520	1,365,203	2626.235		42,458		(36,270)		21,552			(2,654)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/02/2022	09/04/2024	1,684	361,557	214.67		10,970		10,534		5,056			(229)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/08/2022	09/06/2024	4,546	976,394	214.78		29,507		85,394		13,529			(615)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/07/2022	09/06/2024	2,136	459,101	214.98		13,883		33,032		6,232			(289)				
Franklin Global Trends Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/08/2022	09/06/2024	3,265	796,463	243.91		26,602		69,096		11,944			(554)				
Franklin Global Trends Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/07/2022	09/06/2024	1,157	282,725	244.38		9,443		64,879		4,065			(197)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/07/2022	09/06/2024	182	475,337	2616.018		14,783		36,443		8,185			(308)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/08/2022	09/06/2024	451	1,181,022	2616.33		36,730		39,956		20,288			(765)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/07/2022	09/06/2024	163	649,376	3979.87		35,178		142,792		23,330			(733)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/09/2022	09/09/2024	4,745	1,019,423	214.84		30,838		14,606		14,083			(642)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/09/2022	09/09/2024	259	677,762	2618.539		21,078		15,619		11,487			(439)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/09/2022	09/11/2024	12,140	2,608,240	214.84		78,899		297,638		36,106			(1,644)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/15/2022	09/13/2024	2,459	522,440	212.42		15,652		17,462		9,212			(326)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/14/2022	09/13/2024	2,022	431,370	213.36		12,963		28,570		6,940			(270)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/13/2022	09/13/2024	3,719	793,804	213.43		23,901		39,707		12,684			(498)				

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)
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/15/2022	09/13/2024	519	1,347,372	2595.975		41,499		200,508		27,140			(865)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/13/2022	09/13/2024	646	1,680,261	2602.968		52,088		46,531		32,149			(1,085)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/14/2022	09/13/2024	688	1,791,311	2604.56		55,352		20,974		33,872			(1,153)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/16/2022	09/16/2024	4,490	954,598	212.62		28,628		9,947		16,552			(596)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/16/2022	09/16/2024	161	417,951	2597.001		12,915		40,469		8,380			(269)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/16/2022	09/18/2024	3,133	666,066	212.62		20,002		33,759		11,569			(417)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/19/2022	09/19/2024	379	674,302	1780.81		20,566		121,875		13,507			(428)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/19/2022	09/19/2024	252	652,490	2594.225		20,097		25,173		13,388			(419)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/22/2022	09/20/2024	5,239	1,102,908	210.5		32,900		40,526		23,420			(685)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/20/2022	09/20/2024	3,937	833,115	211.6		24,960		15,920		15,974			(520)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/21/2022	09/20/2024	2,239	473,852	211.63		14,178		29,799		9,060			(295)				
Franklin Global Trends Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/20/2022	09/20/2024	2,362	569,848	241.26		18,862		8,663		10,859			(393)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/21/2022	09/20/2024	405	1,045,761	2583.475		32,209		37,987		23,200			(671)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/20/2022	09/20/2024	645	1,668,550	2584.915		51,391		34,477		36,639			(1,071)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/23/2022	09/23/2024	2,866	601,529	209.88		17,944		7,234		13,542			(374)				
Franklin Global Trends Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/23/2022	09/23/2024	2,608	625,712	239.88		20,648		202,119		13,384			(430)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/23/2022	09/23/2024	1,915	4,899,906	2559.331		150,427		22,684		128,847			(3,134)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/23/2022	09/24/2024	2,138	448,622	209.88		13,391		63,717		10,106			(279)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/26/2022	09/26/2024	802	2,039,334	2543.256		62,608		13,620		59,822			(1,304)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/29/2022	09/27/2024	2,758	575,741	208.78		17,180		10,164		14,327			(358)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/28/2022	09/27/2024	1,995	418,000	209.57		12,494		41,497		9,700			(260)				
Franklin Global Trends Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/28/2022	09/27/2024	1,362	326,014	239.38		10,758		25,620		7,276			(224)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/27/2022	09/27/2024	551	1,397,524	2537.669		42,904		11,078		42,544			(894)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/28/2022	09/27/2024	78	199,723	2561.321		6,131		10,288		5,197			(128)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/30/2022	09/30/2024	4,222	879,474	208.31		26,305		21,804		22,836			(548)				
Invesco Dynamic Growth Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/30/2022	09/30/2024	140	355,225	2540.87		10,941		9,084		10,612			(228)				
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			76,358		133			(198,866)				
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			70,952		24			(174,524)				
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			50,641					(170,161)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/07/2021	10/07/2022	447	1,966,337	4399.76	28,905			1,667					(21,679)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/07/2021	10/07/2022	211	7,334,041	34754.94	138,549			7,524					(103,912)				
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			68,467		7			(883,566)				
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			2,578		181,352			(59,625)				
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			4,364					(129,000)				

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/18/2021	10/18/2022	2,858	12,820,671	4486.46	240,492			10,584		2			(180,369)				
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			6,532					(183,235)				
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			2,469					(161,799)				
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			12,889					(142,277)				
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			10,528					(122,953)				
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			48,634					(117,626)				
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			38,627		10			(37,340)				
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			28,838		218			(987,570)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/26/2021	10/26/2022	2,800	12,807,583	4574.79	243,290			19,907		6			(182,467)				
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			12,729					(195,942)				
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			6,113					(142,956)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/29/2021	10/28/2022	644	2,967,111	4605.38	44,507			4,113		20			(33,380)				
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			5,034					(131,189)				
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			9,733					(132,712)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/29/2021	10/31/2022	2,164	9,965,819	4605.38	179,595			10,797		15			(134,696)				
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			151,869		654			(911,212)				
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			35,031					(183,002)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/04/2021	11/04/2022	365	1,706,491	4680.06	25,597			1,728		22			(19,198)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/05/2021	11/04/2022	716	3,363,995	4697.53	50,124			15,474		40			(37,593)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/05/2021	11/07/2022	438	2,059,534	4697.53	30,687			655		28			(23,015)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/08/2021	11/08/2022	2,338	10,994,814	4701.7	186,049			57,535		28			(139,537)				
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			146,973		769			(914,342)				
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			1,144		8,256			(6,862)				
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			83,884					(242,863)				
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			59,833					(129,728)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/15/2021	11/15/2022	2,613	12,234,174	4682.8	214,685			43,722		31			(161,013)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/16/2021	11/16/2022	69	2,499,849	36142.22	47,988			18,314		40			(35,991)				
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			62,807					(204,590)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/19/2021	11/18/2022	554	2,600,623	4697.96	38,749			1,890		58			(29,062)				
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			107,584		883			(775,119)				
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			15,569					(122,262)				
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			45,901					(141,270)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/19/2021	11/21/2022	1,861	8,743,363	4697.96	147,794			97,977		33			(110,845)				
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			106,024		1,379			(832,705)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/24/2021	11/23/2022	71	2,527,178	35804.38	43,716			78,839		87			(32,787)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/23/2021	11/23/2022	97	3,485,840	35813.8	64,524			11,474		85			(48,393)				
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			65,587					(159,786)				
Dow Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/24/2021	11/24/2022	69	2,459,669	35804.38	40,317			6,466					(30,238)				
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			5,951		39,949			(35,706)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/24/2021	11/25/2022	9,418	44,279,900	4701.46	897,767			121,003		1,040			(673,325)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/24/2021	11/25/2022	149	5,346,598	35804.38	89,161			24,535		121			(66,871)				
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			1,228		8,354			(7,368)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/29/2021	11/29/2022	1,941	9,035,865	4655.27	173,342			26,426		66			(130,006)				
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			40,000					(165,121)				
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			148,268		7,704			(1,621,806)				
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			41,223					(129,191)				
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			77,867					(128,655)				
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			119,983		2,626			(546,732)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/06/2021	12/06/2022	130	4,568,358	35227.03	83,040			99,170		267			(62,280)				
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			58,591					(170,113)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/07/2021	12/07/2022	155	5,554,019	35719.43	108,566			94,269		292			(81,424)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/08/2021	12/08/2022	268	9,576,129	35754.75	175,180			56,916		385			(131,385)				
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			323		8,097			(1,163)				
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			23,244					(155,083)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/09/2021	12/09/2022	116	4,151,501	35754.69	72,402			34,181		221			(54,302)				
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			58,437					(127,422)				
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			189,199					(107,472)				
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			29,755					(101,310)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/13/2021	12/13/2022	2,650	12,373,816	4668.97	231,029			79,375		82			(173,272)				
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			109,105					(166,582)				
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			215,548		3,568			(979,920)				
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			278,634		2,979			(801,682)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/22/2021	12/22/2022	3,833	18,002,382	4696.56	372,715			284,548		232			(279,536)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/23/2021	12/23/2022	3,021	14,275,322	4725.79	251,607			44,108		338			(188,705)				
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			23,099					(53,640)				
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			45,605					(57,789)				

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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 1.375% 11/15/31																						
Total Return Options		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	12/29/2021	12/30/2022	120,340	12,034,000	100	157,500			11,616		738			(118,125)				
S&P Digital		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	12/31/2021	12/30/2022	715	3,406,317	4766.18	51,095			3,231		253			(38,321)				
S&P Digital		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	12/30/2021	12/30/2022	653	3,122,593	4778.73	46,839			4,998		219			(35,129)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	12/31/2021	12/31/2022	2,385	11,365,407	4766.18	199,920			31,571					(149,940)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	12/31/2021	01/02/2023	948	4,517,896	4766.18	79,303			29,568					(59,477)				
S&P Digital		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	01/03/2022	01/03/2023	319	1,531,207	4796.56		22,968		6,699		111			(16,269)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	01/04/2022	01/04/2023	2,565	12,297,455	4793.54		238,365		29,009					(168,842)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	01/05/2022	01/05/2023	3,024	14,216,712	4700.58		282,077		64,286					(199,805)				
S&P Digital		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	01/07/2022	01/06/2023	605	2,827,321	4677.03		42,410		(2,692)		404			(30,040)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	01/06/2022	01/06/2023	1,239	5,818,697	4696.05		108,713		22,002					(77,005)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	01/07/2022	01/07/2023	1,596	7,463,660	4677.03		140,413		98,011					(99,459)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	01/07/2022	01/08/2023	1,750	8,185,184	4677.03		145,647		131,548					(103,167)				
S&P Digital		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	01/07/2022	01/09/2023	1,097	5,131,778	4677.03		100,194		61,039		178			(70,970)				
S&P Digital		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	01/11/2022	01/11/2023	1,944	9,163,719	4713.07		169,128		147,161		286			(119,799)				
S&P Digital		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	01/12/2022	01/12/2023	3,246	15,340,168	4726.35		298,730		362,869		333			(211,600)				
S&P Digital		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	01/13/2022	01/13/2023	1,751	8,155,976	4659.03		151,776		25,314		289			(107,508)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	01/18/2022	01/18/2023	1,645	7,528,311	4577.11		157,638		15,663					(111,660)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	01/21/2022	01/21/2023	1,372	6,033,320	4397.94		110,005		37,333		34			(77,920)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	01/21/2022	01/22/2023	1,304	5,734,658	4397.94		95,713		129,797		8			(67,797)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	01/21/2022	01/23/2023	810	3,561,454	4397.94		78,738		21,501		7			(55,772)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	01/27/2022	01/27/2023	6,876	29,750,208	4326.51		678,224		54,924		43,130			(480,409)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	01/28/2022	01/27/2023	15,334	67,958,313	4431.85		1,919,563		102,146		62,993			(1,359,690)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	01/28/2022	01/30/2023	6,267	27,773,316	4431.85		831,040		229,454		28,294			(588,654)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	02/02/2022	02/02/2023	10,733	49,258,981	4589.38		1,175,508		205,720		17,614			(734,692)				
UST 1.375% 11/15/31																						
Total Return Options		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	02/02/2022	02/03/2023	102,670	10,267,000	100		140,500		61,652		4,110			(87,813)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	02/07/2022	02/07/2023	1,401	6,282,736	4483.87		120,140		67,128					(75,087)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	02/09/2022	02/09/2023	2,749	12,609,007	4587.18		237,999		132,634					(148,749)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	02/10/2022	02/10/2023	7,987	35,971,952	4504.08		751,825		268,843		21,450			(469,891)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	02/15/2022	02/15/2023	1,049	4,690,992	4471.07		106,274		47,570					(66,421)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	02/16/2022	02/16/2023	2,544	11,384,104	4475.01		216,203		187,760					(135,127)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	02/17/2022	02/17/2023	1,311	5,741,936	4380.26		113,438		140,109		58			(70,899)				
UST 1.875% 02/15/32																						
Total Return Options		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	02/23/2022	02/24/2023	100,138	10,013,756	100		145,500		28,948		9,043			(90,938)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	02/24/2022	02/24/2023	1,531	6,567,722	4288.7		127,825		49,598		325			(79,890)				

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	02/28/2022	02/28/2023	1,772	7,751,164	4373.94		169,658		102,987		192			(106,036)				
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		79,198		409			(93,598)				
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		183,453		80,844			(593,800)				
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		18,732		122			(93,963)				
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		207,141		766			(140,712)				
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			770		1,611			(1,260)				
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		154,444		1,200			(84,402)				
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		39,344		478			(94,974)				
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		254,161		118			(94,101)				
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		68,604		55			(104,143)				
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		89,773		52			(79,308)				
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		90,034		47			(90,414)				
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		261,786		59			(94,445)				
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		82,987					(107,597)				
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			21,836		6,154			(7,284)				
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		521,034		64			(130,005)				
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		90,559					(121,405)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/28/2022	03/28/2023	409	1,873,068	4575.52		28,002		64,638		1,917			(15,168)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/29/2022	03/29/2023	304	1,406,017	4631.6		20,950		15,028		1,143			(11,348)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/30/2022	03/30/2023	282	1,299,182	4602.45		19,358		5,827		1,212			(10,485)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/31/2021	03/31/2023	58	231,882	3972.89	6,562			4,255		1,001			(2,461)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/31/2022	03/31/2023	2,664	12,068,281	4530.41		249,932		163,950		2,385			(135,380)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	04/01/2022	03/31/2023	152	5,301,253	34818.27		91,502		49,564		8,581			(41,939)				
Dow Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	04/01/2022	04/01/2023	67	2,323,126	34818.27		34,245		18,549		54			(15,696)				
Dow Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	04/01/2022	04/02/2023	40	1,400,421	34818.27		21,846		11,833		33			(10,013)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	04/01/2022	04/03/2023	124	4,318,755	34818.27		76,319		41,340		4,082			(34,980)				
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		87,693		8			(89,723)				
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		496,756		72,328			(540,151)				
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		91,090		91			(79,704)				
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		118,716		136			(98,672)				
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		115,713		262			(106,837)				
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		247,656		93			(60,751)				

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 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	04/11/2022	04/11/2023	1,991	8,785,527	4412.53		173,551		112,716		204			(79,544)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	04/12/2022	04/12/2023	97	3,303,489	34220.36		69,818		77,750		6,605			(32,000)				
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		74,005		50,828			(73,838)				
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			1,774		19			(2,456)				
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		308,545		245			(95,545)				
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		129,909		377			(110,947)				
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		302,470		487			(110,848)				
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		173,697		282			(85,332)				
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		55,240		221			(72,776)				
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		588,390		215			(85,327)				
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		71,221		909			(87,654)				
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		200,842		3,099			(84,318)				
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		197,556		5,077			(118,366)				
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		54,762		1,152			(92,611)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	04/29/2022	04/28/2023	159	5,247,731	32977.21		98,990		308,941		26,319			(45,371)				
Dow Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	04/29/2022	04/29/2023	56	1,838,654	32977.21		38,857		22,543		1,125			(17,809)				
Dow Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	04/29/2022	04/30/2023	61	2,000,439	32977.21		31,306		26,595		947			(14,349)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	04/29/2022	05/01/2023	124	4,073,196	32977.21		82,248		108,776		14,292			(37,697)				
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		120,745		5,084			(72,447)				
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		93,082		3,816			(62,638)				
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		144,376		193,796			(419,274)				
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		54,795		82,234			(69,375)				
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		165,838		245,340			(301,259)				
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		151,100		33,045			(66,203)				
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		122,897		29,641			(60,902)				
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		447,201		625,127			(514,337)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	05/11/2022	05/11/2023	219	6,983,418	31834.11		134,595		181,702		39,379			(50,473)				
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		53,452		74,029			(63,263)				
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		120,789		58,853			(74,158)				
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		341,215		803,815			(766,243)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	05/13/2022	05/13/2023	2,718	10,937,036	4023.89		234,035		227,504		28,850			(87,763)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	05/13/2022	05/14/2023	2,144	8,625,886	4023.89		184,497		143,900		22,649			(69,186)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	05/13/2022	05/15/2023	10,978	44,175,565	4023.89		1,309,204		695,771		440,396			(490,951)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	05/17/2022	05/17/2023	11,501	47,025,649	4088.85		1,395,812		987,804		413,886			(523,429)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	05/19/2022	05/19/2023	2,297	8,959,385	3900.79		183,267		132,115		61,782			(68,725)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	05/24/2022	05/24/2023	2,161	8,518,598	3941.48		201,330		231,275		50,823			(75,499)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	05/26/2022	05/26/2023	1,319	5,351,499	4057.84		117,719		25,372		11,567			(44,145)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	05/27/2022	05/26/2023	21,835	90,794,467	4158.24		2,423,940		692,432		739,171			(908,978)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	05/27/2022	05/30/2023	6,889	28,646,687	4158.24		1,007,645		354,113		282,308			(377,867)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	05/31/2022	05/31/2023	1,688	6,976,258	4132.15		127,176		197,334		7,286			(47,691)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	06/06/2022	06/06/2023	1,664	6,856,260	4121.43		142,670		118,566		9,661			(41,612)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	06/07/2022	06/07/2023	1,607	6,685,549	4160.68		136,168		103,853		7,955			(39,716)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	06/14/2022	06/14/2023	11,384	42,526,186	3735.48		1,309,245		968,408		955,196			(381,863)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	06/15/2022	06/15/2023	9,927	37,622,535	3789.99		982,613		980,893		697,219			(286,595)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	06/22/2022	06/22/2023	3,114	11,709,089	3759.89		238,314		184,228		166,763			(69,508)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	06/24/2022	06/23/2023	17,094	66,865,820	3911.74		1,973,509		563,426		1,115,818			(575,607)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	06/24/2022	06/26/2023	8,533	33,380,537	3911.74		952,170		528,695		535,190			(277,716)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	06/29/2022	06/29/2023	2,360	9,012,988	3818.83		215,404		587,693		117,645			(62,826)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	06/30/2022	06/30/2023	2,524	9,552,978	3785.38		198,325		120,246		120,968			(57,845)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	07/06/2022	07/06/2023	3,566	13,711,811	3845.08		271,961		281,341		141,348			(56,659)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	07/13/2022	07/13/2023	2,782	10,576,232	3801.78		240,393		196,929		150,450			(50,082)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	07/14/2022	07/14/2023	2,309	8,752,881	3790.38		171,758		346,765		112,649			(35,783)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	07/15/2022	07/14/2023	17,217	66,510,184	3863.16		1,839,935		377,165		1,181,451			(383,320)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	07/15/2022	07/17/2023	8,289	32,020,552	3863.16		804,868		850,039		519,524			(167,681)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	07/20/2022	07/20/2023	2,842	11,254,518	3959.9		227,507		454,588		83,107			(47,397)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	07/21/2022	07/21/2023	1,638	6,549,059	3998.95		149,774		90,857		43,209			(31,203)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	07/26/2022	07/26/2023	1,870	7,331,815	3921.05		154,176		303,644		60,114			(32,120)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	07/28/2022	07/28/2023	1,974	8,039,924	4072.43		168,601		110,827		33,318			(35,125)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	08/02/2022	08/02/2023	1,548	6,334,236	4091.19		132,516		104,694		21,405			(16,564)				

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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	08/04/2022	08/04/2023	1,948	8,085,980	4151.94		174,941		87,866		20,904			(21,868)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/10/2022	08/10/2023	2,717	11,438,609	4210.24		253,390		338,520		25,313			(31,674)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/18/2022	08/18/2023	2,010	8,610,232	4283.74		182,632		105,899		11,957			(22,829)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/22/2022	08/22/2023	1,781	7,369,416	4137.99		144,068		128,539		22,598			(18,008)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/23/2022	08/23/2023	9,641	39,805,081	4128.73		1,163,963		553,090		431,898			(145,495)				
UST 2.75% 08/15/32 Total Return Options		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/24/2022	08/25/2023	92,739	9,273,883	100		174,500		145,270		94,544			(21,813)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/25/2022	08/25/2023	9,853	41,371,954	4199.12		979,819		312,509		328,988			(122,477)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/29/2022	08/29/2023	1,720	6,933,059	4030.61		160,354		(89,153)		42,488			(20,044)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	09/01/2022	09/01/2023	1,722	6,829,838	3966.85		146,318		140,221		52,407			(6,097)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	09/02/2022	09/02/2023	2,009	7,883,842	3924.26		168,315		569,543		70,635			(7,013)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	09/02/2022	09/03/2023	1,917	7,521,328	3924.26		157,335		182,791		65,992			(6,556)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	09/02/2022	09/04/2023	1,870	7,337,336	3924.26		143,783		221,174		61,197			(5,991)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	09/02/2022	09/05/2023	1,321	5,182,256	3924.26		100,306		249,919		42,168			(4,179)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	09/06/2022	09/06/2023	1,333	5,208,797	3908.19		103,471		125,354		45,811			(4,311)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	09/07/2022	09/07/2023	2,344	9,329,114	3979.87		211,715		219,751		78,376			(8,821)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	09/14/2022	09/14/2023	3,221	12,708,603	3946.01		278,114		754,733		118,141			(11,588)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	09/16/2022	09/15/2023	16,919	65,533,938	3873.33		1,647,110		400,104		1,126,540			(68,630)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	09/15/2022	09/15/2023	605	2,360,111	3901.35		21,241		57,537		15,624			(885)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	09/16/2022	09/16/2023	2,127	8,236,803	3873.33		173,855		167,072		89,008			(7,244)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	09/16/2022	09/17/2023	2,491	9,648,554	3873.33		182,583		283,326		95,343			(7,608)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	09/16/2022	09/18/2023	10,839	41,984,640	3873.33		1,233,075		642,032		781,896			(51,378)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	09/19/2022	09/19/2023	1,625	6,337,330	3899.89		125,512		466,106		60,750			(5,230)				
UST 2.75% 08/15/32 Total Return Options		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	09/21/2022	09/22/2023	154,157	15,107,376	98		211,400		54,455		206,358			(8,808)				
UST 2.75% 08/15/32 Total Return Options		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	09/21/2022	09/22/2023	106,385	10,638,533	100		210,400		97,267		121,234			(8,767)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	09/22/2022	09/22/2023	1,871	7,030,013	3757.99		161,512		443,256		114,504			(6,730)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	09/26/2022	09/26/2023	8,277	30,253,286	3655.04		981,939		446,310		885,513			(40,914)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	09/28/2022	09/28/2023	3,445	12,812,782	3719.04		280,691		264,805		218,579			(11,695)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	09/30/2022	09/29/2023	18,796	67,396,822	3585.62		1,679,310		1,025,719		1,673,932			(69,971)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	09/29/2022	09/29/2023	13,354	48,613,351	3640.47		1,151,658		462,436		1,069,269			(47,986)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	09/30/2022	10/02/2023	8,564	30,707,724	3585.62		934,403		305,540		930,895			(38,933)				

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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.	CIBC 2IGI19DL77OXOHC3ZE78	02/02/2022	02/02/2024	108	495,212	4589.38		18,583		35,391		4,780			(5,807)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL77OXOHC3ZE78	02/16/2022	02/16/2024	25	113,470	4475.01		4,369		2,369		33			(1,365)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL77OXOHC3ZE78	03/02/2022	03/01/2024	79	344,926	4386.54		7,537		23,234		3,247			(2,041)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL77OXOHC3ZE78	04/06/2022	04/05/2024	34	152,649	4481.15		5,892		4,503		2,029			(1,350)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL77OXOHC3ZE78	05/04/2022	05/03/2024	77	329,093	4300.17		20,937		187,807		7,897			(3,926)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL77OXOHC3ZE78	05/11/2022	05/10/2024	28	108,563	3935.18		4,353		4,896		3,051			(816)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL77OXOHC3ZE78	07/20/2022	07/20/2024	38	149,738	3959.9		7,023		7,251		2,761			(732)				
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			41,983					(262,772)				
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			41,503					(317,449)				
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			6,884					(234,676)				
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			16,416					(269,425)				
S&P Digital		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	10/11/2021	10/11/2022	271	1,183,970	4361.19	17,404			345					(13,053)				
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			29,866					(338,665)				
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			9,434					(304,959)				
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			25,406					(218,390)				
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			59,927					(251,601)				
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			96,473					(331,465)				
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			96,509					(259,149)				
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			114,555					(395,148)				
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			1,534		6,247			(5,521)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	12/18/2020	12/16/2022	1,194	2,060,341	1725.891	74,790			7,791		33,735			(28,046)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	12/18/2020	12/19/2022	684	1,180,877	1725.891	43,102			4,490		19,535			(16,163)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	12/18/2020	12/20/2022	546	942,551	1725.891	34,497			3,593		15,645			(12,937)				
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			6,043		342			(84,825)				
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			38,827					(672,698)				

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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 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	12/31/2021	12/31/2022	7,098	33,828,010	4766.18	533,052			36,984					(399,789)				
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			19,414					(206,040)				
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		63,123					(273,317)				
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		150,742					(317,591)				
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		483,757					(306,838)				
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		74,707					(212,193)				
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		56,257					(300,375)				
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		112,425					(227,765)				
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		74,015					(223,269)				
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		87,530					(253,643)				
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		176,079					(209,740)				
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		42,366					(221,002)				
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		247,677					(227,524)				
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		73,279					(198,605)				
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		541,744					(261,811)				
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		148,086					(207,151)				
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		60,800					(154,082)				
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		94,100					(169,406)				
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		102,192		134,173			(511,007)				
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		96,332					(248,500)				
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		352,699					(202,285)				
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		94,596					(209,892)				
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		240,193					(219,993)				
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		256,937					(217,409)				
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		213,467					(180,626)				
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		222,755					(188,485)				
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		225,162					(239,298)				
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			6,572		2,966			(9,099)				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Index Option PTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	04/28/2022	04/28/2023	8,299	35,583,282	4287.5		893,556		740,637		169,928			(409,546)				
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		153,263					(177,427)				
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		132,017					(180,895)				
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		292,989					(166,665)				
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		71,288					(143,186)				
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		280,584					(140,463)				
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		739,795					(139,871)				
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		91,122					(146,928)				
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		216,896		99			(127,832)				
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		213,608		514,925			(479,116)				
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		277,174		7			(130,832)				
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		72,971					(124,549)				
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			16,702		4,624			(20,042)				
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		229,556		573,753			(420,323)				
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		121,031					(127,104)				
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		232,673		6			(141,161)				
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		244,688		307			(139,152)				
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		238,015		297,794			(268,937)				
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		345,105		671,660			(568,272)				
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		331,361		288,402			(264,641)				
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		308,519		315,232			(272,574)				
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		164,533		972			(107,665)				
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		163,686		629			(104,655)				
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		159,697		49			(116,157)				
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		867,306		746,799			(304,054)				
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		192,617		3,807			(138,466)				
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		202,276		736,420			(285,012)				
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		519,196		170,553			(124,591)				

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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		215,328		126,132			(89,493)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	06/27/2022	06/27/2023	7,736	30,171,037	3900.11		905,215		823,825		524,729			(264,021)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	06/28/2022	06/28/2023	2,933	8,948,414	3050.89		195,014		118,543		92,477			(56,879)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	06/29/2022	06/29/2023	7,719	29,477,811	3818.83		393,031		235,107		2,218			(114,634)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	07/01/2021	06/30/2023	935	1,694,550	1812.083	63,885			25,288		8,304			(23,957)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	06/30/2022	06/30/2023	4,752	14,479,705	3047.38		271,153		115,853		125,854			(79,086)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	07/05/2022	07/05/2023	2,630	8,025,681	3051.85		177,879		101,232		93,608			(37,058)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	07/06/2022	07/06/2023	10,690	41,102,138	3845.08		525,659		971,650		5,434			(109,512)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	07/07/2022	07/07/2023	4,812	14,719,206	3058.68		279,429		49,794		119,495			(58,214)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	07/07/2022	07/07/2023	9,409	36,719,345	3902.62		470,957		158,574		4,058			(98,116)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	07/11/2022	07/11/2023	7,166	27,621,584	3854.43		774,095		727,530		501,064			(161,270)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	07/12/2021	07/12/2023	1,094	1,990,410	1819.632	74,839			29,624		8,691			(28,065)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	07/12/2022	07/12/2023	7,341	28,033,993	3818.8		330,271		254,057		679			(68,806)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	07/14/2022	07/14/2023	4,415	13,438,208	3043.43		250,139		111,949		133,145			(52,112)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	07/14/2022	07/14/2023	8,482	32,149,991	3790.38		383,266		135,364		1,130			(79,847)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	07/15/2022	07/15/2023	7,414	28,642,534	3863.16		340,844		303,419		576			(71,009)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	07/15/2022	07/16/2023	8,429	32,562,912	3863.16		386,663		160,275		494			(80,555)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	07/15/2022	07/17/2023	9,363	36,170,689	3863.16		436,290		360,819		1,748			(90,894)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	07/18/2022	07/18/2023	3,284	10,006,545	3046.61		205,927		162,635		116,439			(42,901)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	07/20/2022	07/20/2023	17,301	68,512,003	3959.9		1,393,135		982,625		534,483			(290,236)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	07/23/2021	07/21/2023	4,211	7,659,174	1818.866	290,283			114,904		35,503			(108,856)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	07/23/2021	07/24/2023	861	1,566,518	1818.866	59,371			23,501		7,361			(22,264)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	07/23/2021	07/25/2023	749	1,362,882	1818.866	51,653			20,446		6,433			(19,370)				

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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.	CITI E570DZWZ7FF32TWEFA76	07/27/2021	07/27/2023	808	1,472,281	1821.791	55,799			22,087		6,572			(20,925)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	08/02/2021	08/02/2023	1,648	3,004,580	1822.766	114,174			49,951		13,489			(42,815)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	08/02/2022	08/02/2023	5,863	23,985,030	4091.19		300,447		955,440		161			(37,556)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	08/03/2022	08/03/2023	4,365	13,522,314	3097.66		283,768		181,036		102,581			(35,471)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	08/03/2022	08/03/2023	7,119	29,581,320	4155.17		422,476		562,611		534			(52,810)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	08/06/2021	08/04/2023	2,384	4,355,230	1826.698	165,499			72,406		18,082			(62,062)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	08/04/2022	08/04/2023	8,613	35,759,957	4151.94		854,820		175,527		350,887			(106,852)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	08/05/2022	08/05/2023	7,326	30,368,435	4145.19		369,779		355,825		799			(46,222)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	08/05/2022	08/06/2023	5,812	24,092,435	4145.19		287,575		270,944		667			(35,947)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	08/06/2021	08/07/2023	1,475	2,694,333	1826.698	102,385			44,793		11,343			(38,394)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	08/05/2022	08/07/2023	6,129	25,405,505	4145.19		324,331		346,219		1,420			(40,541)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	08/06/2021	08/08/2023	781	1,426,689	1826.698	54,500			23,844		6,034			(20,437)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	08/10/2022	08/10/2023	4,874	15,184,115	3115.53		330,048		304,519		101,693			(41,256)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	08/11/2022	08/11/2023	3,620	11,288,237	3118.51		207,177		90,177		54,763			(25,897)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	08/12/2022	08/11/2023	5,836	18,280,588	3132.56		357,127		338,059		79,318			(44,641)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	08/11/2022	08/11/2023	7,686	32,335,770	4207.27		407,274		150,590		1,488			(50,909)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	08/12/2022	08/14/2023	3,422	10,719,397	3132.56		227,725		413,351		55,225			(28,466)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	08/15/2022	08/15/2023	2,501	7,843,906	3136.9		169,918		120,039		39,466			(21,240)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	08/15/2022	08/15/2023	6,234	26,790,511	4297.14		737,731		228,065		207,164			(92,216)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	08/16/2021	08/16/2023	1,360	2,508,080	1843.714	96,561			42,245		7,501			(36,210)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	08/16/2022	08/16/2023	7,630	32,848,581	4305.2		956,925		276,919		267,605			(119,616)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	08/18/2022	08/18/2023	7,641	32,733,824	4283.74		426,799		242,279		834			(53,350)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	08/24/2022	08/24/2023	6,976	28,886,066	4140.77		397,184		258,403		3,018			(49,648)				

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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.	CITI E570DZWZ7FF32TWEFA76	08/25/2022	08/25/2023	4,277	13,364,057	3124.56		267,620		344,236		70,084			(33,453)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	08/29/2022	08/29/2023	6,636	26,746,632	4030.61		782,322		567,603		392,311			(97,790)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	08/31/2022	08/31/2023	4,434	13,656,924	3079.99		337,035		886,049		162,150			(42,129)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	09/06/2022	09/06/2023	4,937	19,293,182	3908.19		231,173		99,716		28,775			(9,632)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	09/08/2022	09/08/2023	2,894	8,960,677	3096.77		188,922		389,548		71,978			(7,872)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	09/13/2022	09/13/2023	6,904	27,151,337	3932.69		332,282		243,899		58,226			(13,845)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	09/14/2022	09/14/2023	5,335	16,420,444	3078.11		433,629		301,259		208,714			(18,068)				
S&P Digital		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	09/14/2022	09/14/2023	10,977	43,316,217	3946.01		1,163,661		407,442		718,017			(48,486)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	09/15/2022	09/15/2023	8,266	32,248,881	3901.35		711,701		299,281		486,901			(29,654)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	09/19/2022	09/19/2023	7,208	28,108,932	3899.89		858,740		591,273		556,053			(35,781)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	09/20/2022	09/20/2023	3,351	10,250,105	3058.91		270,863		129,528		155,703			(11,286)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	09/20/2022	09/20/2023	9,071	34,976,316	3855.93		941,286		310,721		671,361			(39,220)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	09/27/2022	09/27/2023	8,986	32,773,996	3647.29		1,017,614		395,874		928,784			(42,401)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	09/28/2022	09/28/2023	10,164	37,799,465	3719.04		1,166,524		616,671		986,567			(48,605)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	09/29/2022	09/29/2023	7,913	28,808,299	3640.47		317,847		564,426		302,579			(13,244)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	12/28/2021	12/28/2023	418	773,816	1852.66	29,250			17,538		3,373			(10,969)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	05/18/2022	05/17/2024	75	293,949	3923.68		14,051		21,507		10,614			(2,635)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	07/20/2022	07/19/2024	59	232,366	3959.9		16,662		58,755		10,542			(1,736)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	09/14/2022	09/13/2024	46	179,854	3946.01		3,813		21,613		2,876			(79)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	09/28/2022	09/27/2024	83	306,888	3719.04		10,291		187,916		9,222			(214)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/04/2021	10/04/2022	2,915	826,652	283.6333	18,357			7,902					(13,767)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/05/2021	10/05/2022	9,982	2,835,776	284.0856	62,971			859					(47,228)				
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			933					(88,964)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/06/2021	10/06/2022	3,201	910,299	284.3796	20,213			694					(15,160)				
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			543					(33,863)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/08/2021	10/07/2022	4,178	1,186,070	283.9071	26,302			455					(19,727)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/07/2021	10/07/2022	4,203	1,195,982	284.5832	26,556			1,732					(19,917)				
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			2,722					(65,452)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/11/2021	10/11/2022	1,390	393,797	283.3015	8,743			1,698					(6,557)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/12/2021	10/12/2022	5,899	1,671,728	283.4122	37,116			2,512					(27,837)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/13/2021	10/13/2022	2,592	735,549	283.79	16,328			458					(12,246)				

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Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/15/2021	10/14/2022	3,746	1,066,538	284.7306	23,643			595					(17,732)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/14/2021	10/14/2022	1,359	387,361	285.0508	8,599			903					(6,449)				
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			1,699					(69,372)				
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			13,978		3			(71,002)				
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			18,757					(159,112)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/19/2021	10/19/2022	7,043	2,010,961	285.5126	44,633			770					(33,475)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/20/2021	10/20/2022	5,550	1,583,634	285.359	35,147			4,679					(26,360)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/20/2021	10/20/2022	1,157	5,247,878	4536.19	156,904			2,928		2			(117,678)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/22/2021	10/21/2022	3,137	892,849	284.6185	19,785			979					(14,838)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/21/2021	10/21/2022	3,092	882,183	285.3516	19,575			241					(14,681)				
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			6,693					(65,574)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/25/2021	10/25/2022	3,888	1,108,714	285.1287	24,601			960					(18,451)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/26/2021	10/26/2022	5,442	1,551,751	285.1409	34,430			214					(25,823)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/27/2021	10/27/2022	4,600	1,311,114	285.0308	29,086			2,394					(21,814)				
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			1,917					(43,202)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/28/2021	10/28/2022	3,698	1,057,818	286.0128	23,469			1,415					(17,602)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/29/2021	10/28/2022	6,008	1,719,714	286.2596	38,100			385					(28,575)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/01/2021	11/01/2022	2,832	812,386	286.8148	18,021			2,253					(13,516)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/02/2021	11/02/2022	7,703	2,217,320	287.8369	49,200			28,962					(36,900)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/03/2021	11/03/2022	3,833	1,105,825	288.5266	24,534			1,121					(18,400)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/04/2021	11/04/2022	3,587	1,042,288	290.5923	23,126			35,099					(17,345)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/05/2021	11/04/2022	1,816	529,253	291.4148	11,729			10,586					(8,797)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/08/2021	11/08/2022	5,141	1,498,280	291.4392	33,244			3,153					(24,933)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/09/2021	11/09/2022	7,585	2,211,603	291.5924	49,073			27,096					(36,805)				
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			103,253		1			(128,036)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/09/2021	11/09/2022	330	1,545,185	4685.25	23,023			19,183		25			(17,267)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/10/2021	11/10/2022	4,786	1,380,631	288.4637	30,624			1,083					(22,968)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/11/2021	11/10/2022	2,813	812,065	288.6333	17,987			12,605					(13,490)				
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			16,561					(93,331)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/12/2021	11/11/2022	1,247	361,058	289.4853	7,997			706					(5,998)				
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			2,277		17,442			(13,663)				
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			16,983		11			(204,261)				
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			46,626		2			(240,968)				
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			4,461		5			(64,212)				
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			56,476		1			(81,962)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	11/15/2021	11/15/2022	5,391	1,559,330	289.2299	34,581			1,932					(25,936)				

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/13/2020	11/15/2022	328	564,590	1719.113	20,495			1,281		9,916			(7,685)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/16/2021	11/16/2022	7,303	2,116,439	289.8067	46,938			1,461					(35,204)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/17/2021	11/17/2022	2,985	864,797	289.7298	19,180			8,077					(14,385)				
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			5,723					(40,092)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/18/2021	11/18/2022	4,064	1,179,393	290.1868	26,158			956					(19,618)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/19/2021	11/18/2022	2,709	786,824	290.4023	17,426			3,066					(13,069)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/22/2021	11/22/2022	1,671	481,744	288.3125	10,679			4,166					(8,009)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/23/2021	11/23/2022	7,575	2,179,837	287.7835	48,325			2,071					(36,244)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/24/2021	11/23/2022	2,939	846,805	288.112	18,745			1,942					(14,059)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/26/2021	11/25/2022	2,818	812,346	288.2783	17,995			4,430					(13,496)				
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			493					(54,857)				
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			78,312		1,610			(662,104)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/30/2021	11/30/2022	4,498	1,298,168	288.5795	28,783			2,779					(21,587)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/01/2021	12/01/2022	3,467	996,996	287.5318	22,106			4,605					(16,580)				
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			11,030					(39,710)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/03/2021	12/02/2022	5,110	1,468,582	287.3919	32,519			5,108					(24,389)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/02/2021	12/02/2022	2,957	851,575	287.9991	18,876			17,666					(14,157)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/03/2021	12/02/2022	742	3,367,137	4538.43	49,160			31,851		315			(36,870)				
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			10,918					(61,316)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/03/2021	12/05/2022	400	1,814,302	4538.43	26,489			11,658		192			(19,867)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/06/2021	12/06/2022	6,308	1,811,713	287.2291	40,155			10,060					(30,116)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/07/2021	12/07/2022	4,404	1,273,096	289.047	28,209			4,557					(21,157)				
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			86,070		2,409			(848,320)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/08/2021	12/08/2022	2,344	678,011	289.261	15,025			4,588					(11,269)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/09/2021	12/09/2022	1,691	488,070	288.6394	10,815			1,993					(8,111)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/10/2021	12/09/2022	2,751	795,058	289.0246	17,596			2,700					(13,197)				
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			4,442		19,092			(15,991)				
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			250,850		3,897			(1,437,207)				
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			120,560		1,816			(610,652)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/13/2021	12/13/2022	2,964	857,246	289.2059	18,998			6,734					(14,249)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/14/2021	12/14/2022	8,826	2,542,795	288.1068	56,346			16,376					(42,259)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/15/2021	12/15/2022	3,403	985,123	289.4723	21,823			32,662					(16,368)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/16/2021	12/16/2022	4,084	1,178,976	288.6776	26,119			567					(19,589)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/17/2021	12/16/2022	2,211	638,994	289.0538	14,156			2,214					(10,617)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/20/2021	12/20/2022	6,449	1,860,372	288.4825	41,209			5,719					(30,907)				
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			21,746		432			(138,214)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/21/2021	12/21/2022	7,891	2,280,274	288.9704	50,504			13,854					(37,878)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/22/2021	12/22/2022	5,181	1,501,309	289.7661	33,248			11,899					(24,936)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/23/2021	12/23/2022	4,318	1,251,546	289.8362	27,712			5,484					(20,784)				
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			68,865					(37,971)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/28/2021	12/28/2022	10,769	3,127,140	290.3773	69,225			10,438					(51,919)				
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			153,304		4,057			(1,111,376)				

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	12/29/2021	12/29/2022	2,469	714,780	289.5604	15,823			3,187					(11,867)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/31/2021	12/30/2022	3,321	961,009	289.3545	21,248			3,716					(15,936)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	12/30/2021	12/30/2022	2,369	686,290	289.7353	15,194			26,466					(11,395)				
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			2,032		9,317			(7,314)				
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		29,737		380			(72,218)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/05/2022	01/05/2023	13,310	3,770,473	283.2848		83,429		3,153					(59,096)				
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		215,287		6,113			(791,156)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/07/2022	01/06/2023	3,936	1,110,424	282.1404		24,534		21,722					(17,378)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/06/2022	01/06/2023	1,917	542,238	282.8214		11,996		22,006					(8,497)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/11/2022	01/11/2023	5,890	1,665,587	282.7769		36,841		4,950					(26,096)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/12/2022	01/12/2023	2,006	567,488	282.8437		12,549		2,495					(8,889)				
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		10,867					(43,973)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/13/2022	01/13/2023	3,105	873,980	281.4397		19,327		17,900					(13,690)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/18/2022	01/18/2023	5,601	1,561,534	278.7913		34,497		3,127		3			(24,436)				
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		169,396		280			(62,502)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/19/2022	01/19/2023	7,151	1,990,007	278.2841		43,961		8,171		5			(31,139)				
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		67,757		2,220			(194,057)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/21/2022	01/20/2023	3,019	836,758	277.1273		18,466		3,132		4			(13,080)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/20/2022	01/20/2023	8,465	2,351,475	277.7849		51,951		23,415		9			(36,799)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/21/2022	01/20/2023	590	2,595,091	4397.94		37,629		32,389		2,239			(26,654)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/24/2022	01/23/2023	2,333	648,378	277.8618		14,310		2,885		3			(10,136)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/21/2022	01/23/2023	220	968,887	4397.94		14,049		28,345		886			(9,951)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/25/2022	01/24/2023	5,974	1,649,728	276.1462		36,403		1,230		15			(25,785)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/24/2022	01/24/2023	386	1,703,129	4410.13		24,014		4,692		1,493			(17,010)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/26/2022	01/26/2023	2,265	623,841	275.4673		13,766		47,446		9			(9,751)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/26/2022	01/26/2023	471	2,047,583	4349.93		29,895		18,174		2,506			(21,175)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/27/2022	01/27/2023	3,714	1,020,015	274.6515		22,507		23,552		20			(15,942)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/28/2022	01/27/2023	1,580	436,734	276.4298		9,625		28,013		4			(6,818)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/27/2022	01/27/2023	340	1,471,293	4326.51		21,039		88,062		2,050			(14,903)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/31/2022	01/31/2023	5,729	1,593,910	278.2374		35,158		18,918		9			(24,904)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/01/2022	02/01/2023	3,539	985,625	278.5122		21,747		8,155		5			(13,592)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/02/2022	02/02/2023	4,874	1,358,316	278.6846		29,971		20,728		7			(18,732)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/04/2022	02/03/2023	2,598	717,871	276.3609		15,799		11,417		10			(9,874)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/03/2022	02/03/2023	4,005	1,108,045	276.6455		24,440		6,964		14			(15,275)				
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			13,745		34,105			(27,489)				
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		(10,893)		4,043			(86,057)				
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		78,395					(44,236)				
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		5,757		4,602			(62,769)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/07/2022	02/07/2023	3,120	9,719,685	3115		135,182		68,171		3,093			(84,489)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/08/2022	02/08/2023	8,511	2,353,169	276.4934		51,847		19,005		38			(32,405)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/09/2022	02/09/2023	2,039	565,923	277.6104		12,467		2,840		6			(7,792)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/11/2022	02/10/2023	6,466	1,782,700	275.6831		39,162		(2,852)		43			(24,476)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/10/2022	02/10/2023	5,862	1,617,396	275.8976		35,557		10,146		36			(22,223)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/11/2022	02/11/2023	114	505,384	4418.64		26,533		14,809					(16,583)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/11/2022	02/12/2023	160	708,503	4418.64		33,725		3,024					(21,078)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/14/2022	02/14/2023	3,524	969,827	275.2218		21,326		5,469		32			(13,329)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/15/2022	02/15/2023	7,105	1,962,165	276.1723		43,154		5,599		47			(26,971)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/16/2022	02/16/2023	5,689	1,571,045	276.1628		34,566		4,893		40			(21,604)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/18/2022	02/17/2023	5,484	1,510,183	275.3559		33,201		4,908		53			(20,751)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/17/2022	02/17/2023	2,991	824,150	275.5773		18,137		12,835		27			(11,336)				
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		53,737		36,554			(247,676)				
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		339,712		21,526			(211,154)				
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		69,526					(217,772)				
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		67,371					(235,749)				
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		107,680					(216,665)				
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		21,076		6,219			(40,801)				
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		80,730		9,782			(88,224)				
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		81,554					(215,321)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/22/2022	02/22/2023	14,500	3,984,350	274.7915		87,632		4,375		199			(54,770)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/23/2022	02/23/2023	2,239	612,691	273.6128		13,473		57,766		47			(8,421)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/23/2022	02/23/2023	8,962	37,869,406	4225.5		964,979		107,754		136,251			(603,112)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/24/2022	02/24/2023	2,011	553,597	275.35		12,179		11,633		24			(7,612)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/25/2022	02/24/2023	1,997	550,326	275.5489		12,102		14,538		23			(7,564)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/28/2022	02/28/2023	1,698	470,125	276.8799		10,355		3,563		14			(6,472)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/01/2022	03/01/2023	5,146	1,427,960	277.499		31,474		14,425		35			(17,048)				
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			7,567		12,443			(12,382)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/02/2022	03/02/2023	4,615	1,276,763	276.6316		28,102		3,914		44			(15,222)				
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		53,303					(57,897)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/03/2022	03/03/2023	2,334	644,327	276.0267		14,178		20,679		28			(7,680)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/04/2022	03/03/2023	4,555	1,257,783	276.1283		27,652		23,547		53			(14,978)				
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		(9,143)		11,911			(72,480)				
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		18,555					(28,212)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/07/2022	03/07/2023	3,346	918,084	274.4079		20,202		6,481		75			(10,942)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/08/2022	03/08/2023	6,638	1,816,176	273.5975		39,952		42,116		197			(21,641)				

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	03/08/2021	03/08/2023	933	1,638,435	1755.804	59,967			13,742		17,822			(22,488)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/09/2022	03/09/2023	3,192	875,692	274.3305		19,251		2,400		78			(10,428)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/11/2022	03/10/2023	1,634	445,274	272.5581		9,771		(19,308)		69			(5,293)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/10/2022	03/10/2023	3,347	915,204	273.4191		20,117		72,572		110			(10,897)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/11/2022	03/11/2023	153	645,241	4204.31		35,166		30,903		4			(19,048)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/11/2022	03/13/2023	104	438,970	4204.31		21,949		171,259					(11,889)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/14/2022	03/14/2023	2,889	782,291	270.7896		17,178		9,186		219			(9,305)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/14/2022	03/14/2023	424	1,768,395	4173.11		24,934		4,857		7,177			(13,506)				
Dow Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/14/2022	03/14/2023	91	2,995,166	32945.24		57,833		130,246		7,068			(31,326)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/15/2022	03/15/2023	8,524	2,315,114	271.6055		50,833		2,672		526			(27,535)				
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		234,159		159,509			(654,154)				
Dow Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/15/2022	03/15/2023	121	4,060,283	33544.34		95,868		32,395		10,127			(51,929)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/16/2022	03/16/2023	4,146	1,128,682	272.2253		24,773		4,728		220			(13,419)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/16/2021	03/16/2023	1,062	303,000	285.3705	9,258			1,554		1			(3,472)				
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		10,067					(67,974)				
Dow Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/16/2022	03/16/2023	209	7,125,337	34063.1		127,388		111,685		9,174			(69,002)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/17/2022	03/17/2023	6,151	1,677,629	272.73		36,817		12,782		289			(19,943)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/18/2022	03/17/2023	5,075	1,388,510	273.5841		30,421		2,823		187			(16,478)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/18/2021	03/17/2023	479	136,125	283.8926	4,157			3,197		1			(1,559)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/19/2021	03/17/2023	2,955	839,552	284.0757	25,620			25,102		4			(9,607)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/17/2021	03/17/2023	1,656	473,085	285.6459	14,458			14,725		1			(5,422)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/21/2022	03/21/2023	3,960	1,076,926	271.9482		23,593		(50,608)		250			(12,780)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/22/2022	03/22/2023	6,085	1,655,760	272.0861		36,261		2,515		377			(19,641)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/22/2021	03/22/2023	444	126,339	284.6271	3,860			6,117		1			(1,448)				
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			6,773		25,440			(36,013)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/23/2022	03/23/2023	5,796	1,576,175	271.9347		34,526		16,725		382			(18,702)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/23/2021	03/23/2023	799	227,437	284.5584	6,950			1,758		1			(2,606)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/25/2022	03/24/2023	5,708	1,547,633	271.1313		33,811		17,335		474			(18,314)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/24/2022	03/24/2023	3,547	966,444	272.4675		21,154		29,517		206			(11,459)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/24/2021	03/24/2023	781	221,918	283.9715	6,781			4,892		1			(2,543)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/25/2021	03/24/2023	1,608	456,750	284.0498	13,949			5,905		3			(5,231)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/26/2021	03/24/2023	884	251,400	284.2989	7,672			7,524		1			(2,877)				
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		776,568		92,967			(1,118,961)				
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		149,061		49,262			(563,530)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/28/2022	03/28/2023	3,533	958,655	271.381		20,962		(10,304)		295			(11,354)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/29/2022	03/29/2023	5,736	1,561,772	272.2893		34,151		9,696		384			(18,499)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/30/2022	03/30/2023	5,727	1,558,605	272.145		34,082		225,333		406			(18,461)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/30/2021	03/30/2023	3,791	1,074,790	283.5163	32,833			10,881		9			(12,312)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/01/2022	03/31/2023	2,604	706,860	271.4462		15,428		8,357		225			(7,071)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/31/2022	03/31/2023	4,402	1,197,810	272.0826		26,193		8,045		323			(14,188)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/01/2021	03/31/2023	543	154,796	285.0877	4,725			1,280		1			(1,772)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/04/2022	04/04/2023	2,207	599,862	271.8109		13,109		3,707		186			(6,008)				
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		488,782					(194,094)				

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	04/05/2022	04/05/2023	10,442	2,822,688	270.3087		61,656		18,316		1,298			(28,259)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/05/2021	04/05/2023	2,240	639,307	285.4569	19,586			5,305		3			(7,345)				
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			19,528		12,449			(27,038)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/08/2022	04/06/2023	4,962	1,332,362	268.4943		29,022		7,583		960			(13,302)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/07/2022	04/06/2023	4,990	1,343,976	269.3317		29,319		38,458		795			(13,438)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/06/2022	04/06/2023	5,882	1,584,457	269.3737		34,608		6,400		928			(15,862)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/06/2021	04/06/2023	918	262,195	285.7379	8,009			2,169		1			(3,003)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/07/2021	04/06/2023	3,551	1,014,956	285.8479	30,984			8,391		5			(11,619)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/09/2021	04/06/2023	4,833	1,384,444	286.4331	42,213			11,433		5			(15,830)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/08/2021	04/06/2023	2,570	736,368	286.5502	22,467			6,085		3			(8,425)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/08/2022	04/09/2023	212	952,514	4488.28		59,246		3,071					(27,155)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/12/2022	04/12/2023	8,989	2,411,108	268.2161		52,671		4,641		1,999			(24,141)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/12/2021	04/12/2023	2,214	633,288	286.0052	19,343			5,239		4			(7,254)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/12/2022	04/12/2023	314	1,382,572	4397.45		20,186		42,199		3,256			(9,252)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/13/2022	04/13/2023	4,631	1,245,308	268.903		27,205		7,902		894			(12,469)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/13/2021	04/13/2023	1,911	547,873	286.7665	16,737			4,533		2			(6,276)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/14/2022	04/14/2023	11,085	2,964,391	267.4273		64,725		7,174		3,000			(29,665)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/14/2021	04/14/2023	1,703	487,425	286.2306	14,889			4,033		3			(5,584)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/16/2021	04/14/2023	1,395	400,381	287.1062	12,214			3,308		2			(4,580)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/15/2021	04/14/2023	1,359	390,811	287.5763	11,930			3,231		1			(4,474)				
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		100,904					(67,238)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/18/2022	04/18/2023	2,532	676,463	267.1531		14,767		9,679		759			(6,768)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/19/2022	04/19/2023	6,471	1,728,076	267.0595		37,693		7,843		2,001			(17,276)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/19/2021	04/19/2023	3,195	914,921	286.3336	27,948			7,569		6			(10,481)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/20/2022	04/20/2023	10,296	2,747,959	266.8897		59,938		7,891		3,333			(27,472)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/20/2021	04/20/2023	2,121	606,545	286.0249	18,529			5,018		4			(6,948)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/22/2022	04/21/2023	4,735	1,254,012	264.8499		27,277		188,519		2,335			(12,502)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/21/2022	04/21/2023	7,825	2,077,280	265.4538		45,258		6,479		3,426			(20,743)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/22/2021	04/21/2023	2,604	745,293	286.2174	22,751			6,162		5			(8,532)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/21/2021	04/21/2023	3,010	863,016	286.721	26,362			7,140		5			(9,886)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/23/2021	04/21/2023	3,032	869,860	286.8881	26,534			7,186		5			(9,950)				
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		50,295		4,406			(32,167)				
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		49,257		65			(30,921)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/22/2022	04/23/2023	166	710,979	4271.78		45,076		11,418		30			(20,660)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/25/2022	04/25/2023	1,847	491,069	265.8844		10,695		9,628		770			(4,902)				
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		329,936		180,090			(506,117)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/26/2022	04/26/2023	9,486	2,514,880	265.1198		54,809		8,738		4,636			(25,121)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/26/2021	04/26/2023	1,577	453,096	287.2763	13,838			3,748		3			(5,189)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/26/2022	04/26/2023	214	894,538	4175.2		12,881		26,956		4,430			(5,904)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/27/2022	04/27/2023	8,639	2,288,659	264.9327		49,854		12,306		4,415			(22,850)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/27/2021	04/27/2023	2,892	829,744	286.9076	25,339			6,863		6			(9,502)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/29/2022	04/28/2023	6,322	1,670,449	264.2158		36,292		19,819		3,731			(16,634)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/28/2022	04/28/2023	6,351	1,687,225	265.648		36,738		30,481		2,851			(16,838)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/30/2021	04/28/2023	1,897	541,533	285.4529	16,519			4,474		6			(6,195)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/29/2021	04/28/2023	1,736	497,351	286.4749	15,180			4,111		4			(5,693)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/28/2021	04/28/2023	964	276,454	286.6318	8,444			2,287		2			(3,166)				
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		11,864		60			(31,229)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/29/2022	05/01/2023	119	491,193	4131.93		29,177		53,786		16			(13,373)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/02/2022	05/02/2023	2,031	536,651	264.2455		11,675		7,297		1,230			(4,378)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/03/2022	05/03/2023	6,252	1,652,533	264.3181		35,953		68,692		3,764			(13,482)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/03/2021	05/03/2023	2,828	805,994	285.0341	24,617			6,761		11			(9,232)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/04/2022	05/04/2023	5,769	1,533,923	265.8936		33,381		5,842		2,602			(12,518)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/04/2021	05/04/2023	2,903	823,654	283.7279	25,158			2,032		18			(9,434)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/06/2022	05/05/2023	8,060	2,118,130	262.7869		46,014		20,627		6,481			(17,255)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/05/2022	05/05/2023	2,942	774,914	263.3782		16,857		14,751		2,131			(6,321)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/05/2021	05/05/2023	751	212,850	283.5681	6,502			24,967		5			(2,438)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/06/2021	05/05/2023	1,563	443,487	283.8037	13,539			5,865		10			(5,077)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/07/2021	05/05/2023	988	281,222	284.6048	8,582			2,682		5			(3,218)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/09/2022	05/09/2023	3,202	839,591	262.2088		18,280		7,655		2,919			(6,855)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/10/2022	05/10/2023	7,402	1,946,112	262.9025		42,355		3,286		6,030			(15,883)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/10/2021	05/10/2023	2,047	580,080	283.3161	17,724			5,539		16			(6,646)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/11/2022	05/11/2023	8,073	2,119,192	262.5116		46,105		24,533		7,077			(17,289)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/11/2021	05/11/2023	5,934	1,681,237	283.3449	51,362			16,051		48			(19,261)				
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		466,105		1,687			(76,343)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/12/2022	05/12/2023	4,680	1,231,953	263.2147		26,810		2,830		3,660			(10,054)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/13/2022	05/12/2023	5,861	1,544,125	263.4538		33,558		27,717		4,397			(12,584)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/12/2021	05/12/2023	3,931	1,107,777	281.7699	33,835			10,573		50			(12,688)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/13/2021	05/12/2023	1,557	439,560	282.3593	13,419			4,194		17			(5,032)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/14/2021	05/12/2023	1,264	358,364	283.4759	10,934			3,417		10			(4,100)				
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		32,275		95			(26,578)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/16/2022	05/16/2023	4,993	1,315,481	263.4865		28,621		6,134		3,824			(10,733)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/17/2022	05/17/2023	16,958	4,466,478	263.3919		97,101		7,391		13,290			(36,413)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/17/2021	05/17/2023	1,420	402,180	283.1419	12,285			3,839		14			(4,607)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/18/2022	05/18/2023	7,801	2,049,984	262.7979		44,571		13,054		6,805			(16,714)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/18/2021	05/18/2023	3,023	855,521	283.0165	26,134			8,167		31			(9,800)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/19/2022	05/19/2023	3,374	887,723	263.0704		19,304		10,553		2,829			(7,239)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/20/2022	05/19/2023	5,011	1,320,443	263.4978		28,683		8,812		3,907			(10,756)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/19/2021	05/19/2023	2,750	777,871	282.8593	23,757			7,424		30			(8,909)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/21/2021	05/19/2023	2,935	832,428	283.6163	25,395			7,936		26			(9,523)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/20/2021	05/19/2023	1,456	413,583	283.9935	12,625			3,945		12			(4,735)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/23/2022	05/23/2023	3,444	906,727	263.2539		19,713		5,644		2,870			(7,392)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/24/2022	05/24/2023	7,274	1,915,608	263.3671		41,678		11,397		5,984			(15,629)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/24/2021	05/24/2023	3,175	902,882	284.3537	27,580			8,619		26			(10,343)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/24/2022	05/24/2023	498	1,963,817	3941.48		26,904		42,646		16,792			(10,089)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/25/2022	05/25/2023	11,225	2,963,380	264.0077		64,477		40,944		8,339			(24,179)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/25/2021	05/25/2023	5,648	1,607,357	284.6072	49,105			15,345		44			(18,414)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/25/2022	05/25/2023	167	664,080	3978.73		8,965		100,476		5,345			(3,362)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/26/2022	05/26/2023	5,030	1,331,634	264.7558		28,968		32,091		3,307			(10,863)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/27/2022	05/26/2023	4,743	1,259,759	265.6286		27,372		18,697		2,675			(10,265)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/27/2021	05/26/2023	889	252,840	284.4836	7,718			2,412		7			(2,894)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/26/2021	05/26/2023	2,283	650,170	284.7463	19,863			6,207		17			(7,449)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/28/2021	05/26/2023	990	281,874	284.8473	8,599			2,687		7			(3,225)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/31/2022	05/31/2023	5,827	1,542,175	264.6771		33,524		14,006		4,015			(12,571)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/01/2022	06/01/2023	12,074	3,182,746	263.6059		69,145		48,978		10,023			(20,167)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/01/2021	06/01/2023	3,168	901,315	284.4828	27,531			9,750		30			(10,324)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/03/2022	06/02/2023	3,276	864,613	263.9336		18,755		13,266		2,591			(5,470)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/02/2022	06/02/2023	6,472	1,713,507	264.7547		37,223		73,721		4,460			(10,857)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/03/2021	06/02/2023	2,024	574,602	283.9343	17,538			19,573		22			(6,577)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/02/2021	06/02/2023	3,662	1,043,360	284.9468	31,870			7,507		31			(11,951)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/04/2021	06/02/2023	8,299	2,370,066	285.5862	72,311			25,610		59			(27,117)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/03/2022	06/03/2023	142	585,397	4108.54		34,246		38,680		45			(9,988)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/03/2022	06/04/2023	164	673,992	4108.54		42,259		8,427		145			(12,326)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/06/2022	06/06/2023	2,796	736,001	263.2791		15,979		21,638		2,520			(4,661)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/07/2022	06/07/2023	10,516	2,776,624	264.039		60,286		11,853		8,426			(17,583)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/07/2021	06/07/2023	8,291	2,370,066	285.8482	72,398			25,641		61			(27,149)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/08/2022	06/08/2023	10,235	2,696,769	263.4888		58,531		94,974		9,022			(17,071)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/08/2021	06/08/2023	3,617	1,034,922	286.1176	31,614			11,197		25			(11,855)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/10/2022	06/09/2023	7,282	1,893,070	259.9505		40,924		29,551		11,087			(11,936)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/09/2022	06/09/2023	4,320	1,133,505	262.3948		24,590		8,464		4,554			(7,172)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/09/2021	06/09/2023	1,085	310,525	286.2804	9,486			3,360		7			(3,557)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/10/2021	06/09/2023	765	219,558	287.0316	6,704			2,374		4			(2,514)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/11/2021	06/09/2023	6,057	1,739,828	287.2461	53,080			18,799		32			(19,905)				
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			41,812		11,992			(44,271)				
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			27,131		6,963			(28,727)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/13/2022	06/13/2023	4,940	1,269,262	256.926		27,378		34,960		11,565			(7,985)				
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			53,289		13,721			(56,424)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/14/2022	06/14/2023	6,472	1,658,447	256.2676		35,751		14,862		16,538			(10,427)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/14/2021	06/14/2023	3,172	912,271	287.5972	27,861			9,867		17			(10,448)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/15/2022	06/15/2023	7,642	1,965,969	257.2649		42,432		12,990		17,223			(12,376)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/15/2021	06/15/2023	1,900	545,250	286.9578	16,651			5,897		12			(6,244)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/16/2022	06/16/2023	4,794	1,231,757	256.9388		26,584		5,141		11,309			(7,754)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/17/2022	06/16/2023	6,528	1,680,418	257.4195		36,218		11,258		14,463			(10,564)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/16/2021	06/16/2023	3,114	890,569	285.9822	27,180			34,316		27			(10,193)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/18/2021	06/16/2023	2,988	856,324	286.5896	26,089			29,139		22			(9,783)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/17/2021	06/16/2023	1,412	405,221	287.0297	12,356			34,328		9			(4,633)				
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		456,015		1,001			(120,472)				
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		547,458		2,462,929			(870,013)				
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		236,457		6,156			(21,242)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/17/2022	06/18/2023	236	866,352	3674.84		45,635		35,033		2,025			(13,310)				
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		494,039		793,798			(290,142)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/21/2022	06/21/2023	10,902	2,807,946	257.5612		60,567		42,080		24,094			(17,665)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/21/2021	06/21/2023	2,936	842,296	286.8772	25,691			9,099		22			(9,634)				
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		87,360		123,155			(68,568)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/22/2022	06/22/2023	8,323	2,150,689	258.3952		46,425		103,002		16,531			(13,541)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/22/2021	06/22/2023	3,299	947,933	287.347	28,919			10,242		22			(10,844)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/23/2022	06/23/2023	4,949	1,282,746	259.1975		27,701		382,562		8,850			(8,079)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/24/2022	06/23/2023	7,610	1,976,257	259.6989		42,634		4,350		12,701			(12,435)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/23/2021	06/23/2023	2,392	687,331	287.3301	20,962			61,909		17			(7,861)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/24/2021	06/23/2023	5,066	1,458,494	287.878	44,448			25,314		31			(16,668)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/23/2022	06/23/2023	469	1,781,435	3795.73		24,940		14,201		18,998			(7,274)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/24/2022	06/26/2023	204	798,754	3911.74		51,280		19,905		3,850			(14,957)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/27/2022	06/27/2023	3,186	825,696	259.1817		17,826		4,578		5,793			(5,199)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/28/2022	06/28/2023	6,719	1,736,930	258.5095		37,499		35,706		13,413			(10,937)				

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	06/28/2021	06/28/2023	1,609	464,901	288.9697	14,178			5,021		8			(5,317)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/28/2022	06/28/2023	354	1,352,481	3821.55		18,935		2,043		14,044			(5,523)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/29/2022	06/29/2023	8,887	2,301,707	259.009		49,692		19,225		16,656			(14,493)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/29/2021	06/29/2023	2,869	829,993	289.2745	25,311			8,964		14			(9,492)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/30/2022	06/30/2023	4,973	1,290,322	259.4735		27,868		35,895		8,786			(8,128)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/01/2022	06/30/2023	12,839	3,339,112	260.0691		72,085		57,067		20,910			(15,018)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/01/2021	06/30/2023	2,909	840,898	289.0644	25,625			10,143		15			(9,609)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/30/2021	06/30/2023	2,074	599,720	289.2059	18,288			6,477		10			(6,858)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/02/2021	06/30/2023	1,017	295,017	290.0414	8,987			3,557		4			(3,370)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/01/2022	07/01/2023	98	375,481	3825.33		18,624		14,744		933			(3,880)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/01/2022	07/02/2023	226	863,775	3825.33		39,401		31,193		1,783			(8,209)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/05/2022	07/05/2023	1,897	494,963	260.9728		10,700		29,645		2,778			(2,229)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/05/2022	07/05/2023	6,013	23,037,014	3831.39		798,472		190,720		519,394			(166,348)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/06/2021	07/06/2023	769	223,598	290.6318	6,822			2,700		3			(2,558)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/06/2022	07/06/2023	329	1,266,611	3845.08		51,735		133,625		1,776			(10,778)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/08/2022	07/07/2023	5,856	1,522,308	259.9377		32,804		57,827		9,967			(6,834)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/07/2022	07/07/2023	17,311	4,507,925	260.4007		97,340		11,250		27,662			(20,279)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/08/2021	07/07/2023	1,793	519,774	289.8421	15,853			6,275		9			(5,945)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/07/2021	07/07/2023	3,035	881,548	290.4499	26,896			10,646		13			(10,086)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/09/2021	07/07/2023	2,363	686,806	290.6666	20,927			8,284		9			(7,848)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/08/2022	07/08/2023	186	725,779	3899.38		38,757		544,777		2,409			(8,074)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/12/2022	07/12/2023	5,297	1,377,237	259.9927		29,732		37,871		9,111			(6,194)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/12/2021	07/12/2023	3,360	976,492	290.6544	29,791			11,792		15			(11,172)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/13/2022	07/13/2023	5,751	1,495,656	260.0544		32,227		11,463		9,846			(6,714)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/13/2021	07/13/2023	1,618	469,148	289.8771	14,304			5,662		9			(5,364)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/14/2022	07/13/2023	541	2,052,367	3790.38		29,144		30,387		22,204			(6,072)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/14/2022	07/14/2023	5,587	1,451,389	259.7716		31,289		11,013		9,967			(6,519)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/15/2022	07/14/2023	10,168	2,646,621	260.2808		57,014		28,672		16,948			(11,878)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/16/2021	07/14/2023	3,857	1,112,552	288.433	33,892			17,115		31			(12,709)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/14/2021	07/14/2023	3,292	954,883	290.0655	29,128			11,530		17			(10,923)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/14/2022	07/14/2023	599	2,270,265	3790.38		32,238		15,006		24,571			(6,716)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/15/2022	07/15/2023	131	504,522	3863.16		26,841		25,522		870			(5,592)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/15/2022	07/16/2023	110	425,433	3863.16		23,526		64,554		822			(4,901)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/18/2022	07/18/2023	2,210	574,607	259.9839		12,392		9,548		3,887			(2,582)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/18/2022	07/18/2023	8,385	32,122,739	3830.85		855,588		340,742		579,857			(178,248)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/19/2022	07/19/2023	7,600	1,977,681	260.2238		42,629		272,378		12,994			(8,881)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/19/2021	07/19/2023	1,362	393,763	289.0164	11,978			4,741		10			(4,492)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/19/2022	07/19/2023	246	969,540	3936.69		13,864		3,584		8,862			(2,888)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/20/2022	07/20/2023	5,883	1,532,774	260.5331		33,044		5,843		9,687			(6,884)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/20/2021	07/20/2023	5,345	1,552,232	290.3812	47,377			18,753		29			(17,766)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/20/2022	07/20/2023	548	2,171,292	3959.9		105,346		92,563		4,352			(21,947)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/21/2022	07/21/2023	8,865	2,321,109	261.8381		50,073		4,345		12,269			(10,432)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/22/2022	07/21/2023	8,456	2,216,941	262.1843		47,815		23,825		11,153			(9,961)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/21/2021	07/21/2023	2,069	600,781	290.3886	18,332			37,243		12			(6,875)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/23/2021	07/21/2023	4,067	1,184,695	291.2894	36,108			33,021		18			(13,541)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/25/2022	07/25/2023	1,564	409,524	261.8472		8,839		18,774		2,196			(1,841)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/26/2022	07/26/2023	6,459	1,688,242	261.3952		36,434		17,538		9,681			(7,590)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/26/2021	07/26/2023	1,377	400,981	291.2039	12,236			4,843		7			(4,588)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/27/2022	07/27/2023	12,100	3,185,359	263.2477		68,778		16,201		14,092			(14,329)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/27/2021	07/27/2023	4,308	1,252,284	290.6649	38,220			15,129		25			(14,332)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/27/2022	07/27/2023	418	1,683,455	4023.61		80,899		82,390		2,855			(16,854)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/28/2022	07/28/2023	6,912	1,824,751	263.9933		39,422		7,944		7,268			(8,213)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/29/2022	07/28/2023	4,944	1,307,013	264.3522		28,192		14,048		4,935			(5,873)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/30/2021	07/28/2023	2,554	743,371	291.0809	22,663			6,891		14			(8,499)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/28/2021	07/28/2023	3,737	1,088,942	291.3761	33,235			13,155		19			(12,463)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/28/2022	07/28/2023	1,886	3,397,351	1801.02		69,142		9,626		22,076			(14,405)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/28/2022	07/28/2023	3,436	10,630,692	3093.64		190,867		93,793		63,424			(39,764)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/02/2022	08/02/2023	6,662	1,754,790	263.3947		37,861		16,770		7,796			(4,733)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/02/2021	08/02/2023	2,701	788,244	291.8297	24,066			10,529		13			(9,025)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/03/2022	08/03/2023	9,167	2,421,846	264.205		52,244		4,229		9,604			(6,531)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/03/2021	08/03/2023	1,575	460,782	292.4697	14,069			6,155		7			(5,276)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/05/2022	08/04/2023	8,078	2,131,273	263.8464		45,822		15,619		8,946			(5,728)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/04/2022	08/04/2023	3,903	1,034,382	265.023		22,313		25,215		3,651			(2,789)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/06/2021	08/04/2023	2,573	749,864	291.45	22,845			9,995		14			(8,567)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/04/2021	08/04/2023	1,758	514,593	292.6559	15,707			6,872		7			(5,890)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/05/2022	08/05/2023	200	827,923	4145.19		41,020		403,006		661			(5,128)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/05/2022	08/07/2023	91	378,061	4145.19		21,701		13,230		609			(2,713)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/08/2022	08/08/2023	1,581	417,640	264.1424		8,996		12,774		1,709			(1,124)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/08/2022	08/08/2023	1,168	2,108,837	1805.1		47,449		63,207		14,098			(5,931)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/09/2022	08/09/2023	9,802	2,578,876	263.1068		55,526		37,422		12,285			(6,941)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/10/2022	08/10/2023	6,535	1,725,802	264.1049		37,174		32,030		7,160			(4,647)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/10/2021	08/10/2023	6,094	1,764,529	289.5424	53,802			23,538		59			(20,176)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/11/2022	08/11/2023	7,038	1,854,106	263.4446		39,932		312,898		8,489			(4,991)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/12/2022	08/11/2023	7,584	2,003,618	264.1838		43,092		7,138		8,254			(5,386)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/11/2021	08/11/2023	3,932	1,137,966	289.3873	34,710			40,694		40			(13,016)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/13/2021	08/11/2023	2,881	836,804	290.4553	25,490			11,152		23			(9,559)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/12/2022	08/12/2023	139	594,539	4280.15		33,532		9,496		454			(4,191)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/12/2022	08/13/2023	418	1,791,031	4280.15		97,958		9,651		1,104			(12,245)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/15/2022	08/15/2023	2,412	638,479	264.6706		13,752		15,024		2,494			(1,719)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/15/2022	08/15/2023	416	1,789,080	4297.14		26,121		9,650		9,296			(3,265)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/16/2022	08/16/2023	10,439	2,758,064	264.1978		59,389		23,219		11,581			(7,424)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/17/2022	08/17/2023	7,089	1,865,891	263.2054		40,165		12,251		9,047			(5,021)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/17/2021	08/17/2023	5,660	1,637,302	289.257	49,933			21,846		65			(18,725)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/17/2022	08/17/2023	396	1,691,706	4274.04		80,829		74,996		799			(10,104)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/19/2022	08/18/2023	8,138	2,135,572	262.4145		45,921		8,946		11,588			(5,740)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/18/2022	08/18/2023	6,783	1,787,938	263.6062		38,498		47,202		8,230			(4,812)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/18/2021	08/18/2023	6,354	1,828,274	287.7215	55,761			24,395		105			(20,910)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/19/2021	08/18/2023	1,678	483,761	288.3366	14,745			6,451		24			(5,529)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/20/2021	08/18/2023	4,793	1,385,082	288.9511	42,190			18,458		60			(15,821)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/19/2022	08/18/2023	722	3,053,548	4228.48		44,582		12,926		18,284			(5,573)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/19/2022	08/20/2023	376	1,589,263	4228.48		87,590		13,428		1,990			(10,949)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/19/2022	08/21/2023	402	1,700,628	4228.48		24,829		17,124		10,242			(3,104)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/22/2022	08/22/2023	5,330	1,391,714	261.1152		29,940		16,929		9,104			(3,742)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/22/2022	08/22/2023	288	1,192,380	4137.99		16,932		17,656		8,427			(2,116)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/23/2022	08/23/2023	6,471	1,689,858	261.1403		36,362		11,290		11,053			(4,545)				

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	08/23/2021	08/23/2023	1,080	1,981,731	1834.368	78,080			34,160		7,581			(29,280)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/23/2022	08/23/2023	390	1,611,224	4128.73		23,202		6,420		11,576			(2,900)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/24/2022	08/24/2023	11,172	2,915,444	260.9695		62,694		107,120		19,561			(7,837)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/24/2021	08/24/2023	5,946	1,725,593	290.2298	52,624			23,023		62			(19,734)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/26/2022	08/25/2023	9,669	2,517,150	260.3331		54,056		100,621		18,383			(6,757)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/25/2022	08/25/2023	4,352	1,140,084	261.9645		24,514		5,579		6,736			(3,064)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/26/2021	08/25/2023	1,732	501,652	289.6565	15,287			17,494		21			(5,733)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/25/2021	08/25/2023	4,523	1,311,281	289.9204	39,986			25,997		51			(14,995)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/27/2021	08/25/2023	4,373	1,274,902	291.559	38,841			7,211		34			(14,565)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/26/2022	08/25/2023	6,510	20,165,009	3097.69		429,418		283,727		156,926			(53,677)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/26/2022	08/25/2023	685	2,780,779	4057.66		40,321		2,940		22,326			(5,040)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/26/2022	08/26/2023	118	480,400	4057.66		20,129		16,741		259			(2,516)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/26/2022	08/27/2023	150	609,776	4057.66		35,306		57,740		2,067			(4,413)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/26/2022	08/28/2023	3,383	10,478,248	3097.69		223,409		255,630		81,892			(27,926)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/26/2022	08/28/2023	498	2,020,146	4057.66		44,883		21,808		14,269			(5,610)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/29/2022	08/29/2023	2,089	542,111	259.4541		11,655		(31,949)		4,471			(1,457)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/29/2022	08/29/2023	325	1,311,004	4030.61		18,878		20,135		10,982			(2,360)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/30/2022	08/30/2023	11,691	3,029,257	259.1176		65,078		34,007		26,109			(8,135)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/30/2021	08/30/2023	4,255	1,245,132	292.6555	37,989			16,620		28			(14,246)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/31/2022	08/31/2023	10,217	2,644,666	258.8448		56,860		22,265		23,624			(7,108)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/31/2021	08/31/2023	5,183	1,514,225	292.1476	46,197			20,211		39			(17,324)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/01/2022	09/01/2023	5,032	1,297,913	257.9544		27,905		26,742		12,927			(1,163)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/02/2022	09/01/2023	8,863	2,288,553	258.201		49,204		58,472		22,139			(2,050)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/01/2021	09/01/2023	2,832	827,863	292.3458	25,256			12,102		21			(9,471)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/02/2021	09/01/2023	1,775	519,184	292.5596	15,830			7,585		12			(5,936)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/03/2021	09/01/2023	1,568	459,096	292.7394	13,990			6,704		10			(5,246)				
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			12,423		2,204			(9,722)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/01/2022	09/01/2023	453	1,797,856	3966.85		25,709		24,638		16,406			(1,071)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/06/2022	09/06/2023	1,866	479,738	257.044		10,314		17,286		5,371			(430)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/06/2022	09/06/2023	463	1,811,420	3908.19		25,722		36,547		17,762			(1,072)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/07/2022	09/07/2023	10,451	2,697,537	258.1241		57,997		11,613		26,717			(2,417)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/08/2022	09/08/2023	13,548	3,499,304	258.2813		75,235		35,658		34,105			(3,135)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/09/2022	09/08/2023	7,100	1,836,330	258.6379		39,297		18,022		17,159			(1,637)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/10/2021	09/08/2023	1,587	461,438	290.6913	14,057			6,736		19			(5,271)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/08/2021	09/08/2023	3,853	1,123,321	291.5188	34,268			16,420		38			(12,851)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/09/2022	09/10/2023	402	1,636,150	4067.36		89,697		346,847		5,528			(3,737)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/12/2022	09/12/2023	4,475	1,158,491	258.8874		24,792		21,197		10,614			(1,033)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/13/2022	09/13/2023	9,090	2,332,070	256.5464		49,906		17,948		28,025			(2,079)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/13/2021	09/13/2023	1,411	410,459	290.8567	12,521			5,999		17			(4,695)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/13/2022	09/13/2023	3,161	9,740,664	3081.78		235,729		115,178		106,140			(9,822)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/14/2022	09/14/2023	9,174	2,355,664	256.764		50,411		34,048		27,687			(2,100)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/14/2021	09/14/2023	4,031	1,172,817	290.9284	35,778			17,144		49			(13,417)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/14/2022	09/14/2023	273	1,078,381	3946.01		53,330		136,141		4,895			(2,222)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/16/2022	09/15/2023	11,753	3,008,947	256.0194		64,391		12,179		38,474			(2,683)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/15/2022	09/15/2023	8,232	2,107,574	256.0299		45,102		26,843		26,918			(1,879)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/17/2021	09/15/2023	3,050	884,158	289.8716	26,927			12,903		47			(10,098)				

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	09/16/2021	09/15/2023	6,084	1,770,506	290.9909	53,960			25,856		74			(20,235)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/15/2021	09/15/2023	2,985	869,276	291.2125	26,516			12,705		35			(9,943)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/16/2022	09/16/2023	100	386,843	3873.33		21,779		129,375		3,445			(907)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/16/2022	09/17/2023	217	840,569	3873.33		47,150		201,784		7,911			(1,965)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/19/2022	09/19/2023	2,415	617,607	255.7713		13,217		60,561		8,174			(551)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/20/2022	09/20/2023	12,878	3,285,892	255.1594		70,318		18,059		46,513			(2,930)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/20/2021	09/20/2023	2,692	777,665	288.8517	23,719			11,365		55			(8,895)				
S&P Digital		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/20/2022	09/20/2023	498	1,919,985	3855.93		16,704		32,690		13,344			(696)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/21/2022	09/21/2023	7,432	1,894,646	254.9172		40,545		40,663		27,561			(1,689)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/21/2021	09/21/2023	3,726	1,076,712	288.9493	32,841			15,736		75			(12,315)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/23/2022	09/22/2023	9,254	2,338,497	252.7096		49,810		4,373		42,654			(2,075)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/22/2022	09/22/2023	6,660	1,687,022	253.3168		35,934		28,978		28,968			(1,497)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/24/2021	09/22/2023	2,601	750,529	288.5636	22,841			10,945		58			(8,565)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/22/2021	09/22/2023	2,151	622,368	289.3413	18,974			9,091		41			(7,115)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/23/2022	09/23/2023	391	1,445,235	3693.23		74,777		79,114		22,422			(3,116)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/23/2022	09/24/2023	247	913,203	3693.23		51,562		35,083		17,638			(2,148)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/26/2022	09/26/2023	5,977	1,503,700	251.6015		32,029		7,154		30,688			(1,335)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/27/2022	09/27/2023	7,929	1,994,305	251.5358		42,678		5,611		41,004			(1,778)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/27/2022	09/27/2023	6,305	22,996,801	3647.29		237,455		106,430		224,787			(9,894)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/28/2022	09/28/2023	8,617	2,183,277	253.3679		46,722		6,375		37,622			(1,947)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/28/2021	09/28/2023	2,369	675,162	284.9491	20,568			9,856		114			(7,713)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/30/2022	09/29/2023	8,869	2,233,134	251.7875		47,566		50,507		44,939			(1,982)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/29/2022	09/29/2023	7,042	1,776,977	252.3389		38,027		7,134		33,919			(1,584)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/29/2021	09/29/2023	4,554	1,294,977	284.3788	39,455			18,906		247			(14,796)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/30/2021	09/29/2023	1,449	412,155	284.4434	12,552			6,014		78			(4,707)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/01/2021	09/29/2023	1,745	498,467	285.7111	15,172			2,479		74			(5,690)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/30/2022	09/30/2023	101	362,490	3585.62		19,828		20,555		8,247			(826)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/30/2022	10/01/2023	131	469,719	3585.62		27,056		41,849		11,912			(1,127)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/30/2022	10/02/2023	180	644,690	3585.62		34,555		27,272		14,162			(1,440)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/04/2021	10/04/2023	4,835	1,371,492	283.6333	41,798			6,401		317			(15,674)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/05/2021	10/05/2023	4,405	1,251,302	284.0856	38,126			782		268			(14,297)				
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			2,199		7,254			(11,435)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/08/2021	10/06/2023	2,207	626,538	283.9071	19,054			26,351		140			(7,145)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/06/2021	10/06/2023	4,073	1,158,189	284.3796	35,282			5,540		237			(13,231)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/07/2021	10/06/2023	2,600	740,015	284.5832	22,522			2,062		146			(8,446)				
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			634		10,766			(19,302)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/12/2021	10/12/2023	7,321	2,074,812	283.4122	63,137			1,883		539			(23,676)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/13/2021	10/13/2023	2,584	733,356	283.79	22,301			1,569		179			(8,363)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/15/2021	10/13/2023	6,840	1,947,536	284.7306	59,102			786		400			(22,163)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/14/2021	10/13/2023	1,778	506,768	285.0508	15,400			14,408		98			(5,775)				
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			517		6,708			(14,010)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	10/19/2021	10/19/2023	5,432	1,551,001	285.5126	47,110			809		292			(17,666)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/22/2021	10/20/2023	2,814	800,811	284.6185	24,266			504		179			(9,100)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/21/2021	10/20/2023	3,262	930,946	285.3516	28,226			525		182			(10,585)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/20/2021	10/20/2023	3,988	1,137,873	285.359	34,565			1,966		222			(12,962)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/25/2021	10/25/2023	1,390	396,452	285.1287	12,032			713		85			(4,512)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/26/2021	10/26/2023	5,603	1,597,686	285.1409	48,474			1,571		344			(18,178)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/27/2021	10/27/2023	2,915	830,864	285.0308	25,195			243		184			(9,448)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/28/2021	10/27/2023	2,761	789,668	286.0128	23,943			6,684		146			(8,979)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/29/2021	10/27/2023	4,038	1,156,032	286.2596	34,999			930		205			(13,125)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/01/2021	11/01/2023	1,341	384,522	286.8148	11,653			4,264		64			(4,370)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/02/2021	11/02/2023	3,705	1,066,384	287.8369	32,358			9,143		149			(12,134)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/03/2021	11/03/2023	3,144	907,037	288.5266	27,510			1,905		113			(10,316)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/05/2021	11/03/2023	1,945	566,670	291.4148	17,187			1,838		40			(6,445)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/08/2021	11/08/2023	2,887	841,401	291.4392	25,541			1,385		63			(9,578)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/09/2021	11/09/2023	4,275	1,246,591	291.5924	37,832			1,250		92			(14,187)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/10/2021	11/10/2023	1,630	470,197	288.4637	14,243			3,106		63			(5,341)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/11/2021	11/10/2023	1,551	447,582	288.6333	13,542			1,549		59			(5,078)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/12/2021	11/10/2023	2,395	693,277	289.4853	20,967			7,091		77			(7,863)				
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			9,241		11,001			(44,308)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/12/2021	11/13/2023	342	634,663	1853.091	24,752			7,793		2,326			(9,282)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/15/2021	11/15/2023	1,434	414,869	289.2299	12,560			2,171		51			(4,710)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/16/2021	11/16/2023	4,422	1,281,537	289.8067	38,797			8,067		143			(14,549)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/17/2021	11/17/2023	1,524	441,626	289.7298	13,377			832		51			(5,016)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/18/2021	11/17/2023	1,592	461,971	290.1868	13,984			1,447		49			(5,244)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/23/2021	11/22/2023	3,496	1,006,160	287.7835	30,412			8,541		172			(11,405)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/22/2021	11/22/2023	3,300	951,303	288.3125	28,761			21,070		148			(10,785)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/24/2021	11/24/2023	3,216	926,575	288.112	28,004			6,421		152			(10,501)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/26/2021	11/24/2023	3,034	874,704	288.2783	26,476			1,173		140			(9,929)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/30/2021	11/30/2023	1,986	573,151	288.5795	17,349			30,213		92			(6,506)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/03/2021	12/01/2023	3,570	1,026,054	287.3919	31,015			2,396		204			(11,630)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/01/2021	12/01/2023	3,359	965,737	287.5318	29,241			6,471		187			(10,965)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/02/2021	12/01/2023	1,646	473,962	287.9991	14,350			6,458		85			(5,381)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/07/2021	12/07/2023	2,916	842,967	289.047	25,465			11,429		132			(9,549)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/09/2021	12/08/2023	1,599	461,528	288.6394	13,935			1,763		78			(5,226)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/10/2021	12/08/2023	3,106	897,820	289.0246	27,105			25,515		143			(10,164)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/14/2021	12/14/2023	9,515	2,741,447	288.1068	82,860			16,060		539			(31,073)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/16/2021	12/15/2023	4,916	1,419,191	288.6776	42,887			6,649		255			(16,082)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/17/2021	12/15/2023	2,356	681,100	289.0538	20,582			21,523		114			(7,718)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/15/2021	12/15/2023	4,019	1,163,372	289.4723	35,149			9,758		182			(13,181)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/20/2021	12/20/2023	4,604	1,328,273	288.4825	40,156			1,357		257			(15,059)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/21/2021	12/21/2023	7,755	2,240,828	288.9704	67,700			5,687		403			(25,387)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/22/2021	12/22/2023	1,395	404,107	289.7661	12,208			11,162		64			(4,578)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/23/2021	12/22/2023	1,295	375,355	289.8362	11,328			10,598		59			(4,248)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/28/2021	12/28/2023	10,639	3,089,433	290.3773	93,261			67,002		462			(34,973)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/31/2021	12/29/2023	1,273	368,418	289.3545	11,107			21,702		66			(4,165)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/30/2021	12/29/2023	2,226	644,895	289.7353	19,459			1,797		109			(7,297)				
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		5,196		2,125			(6,653)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	01/07/2022	01/05/2024	2,399	676,824	282.1404		20,358		4,953		412			(7,210)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	01/05/2022	01/05/2024	7,489	2,121,384	283.2848		63,943		56,534		1,083			(22,646)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	01/11/2022	01/11/2024	5,438	1,537,789	282.7769		46,292		1,492		882			(16,395)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	01/13/2022	01/12/2024	3,156	888,106	281.4397		26,711		14,045		627			(9,460)				

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	01/14/2022	01/12/2024	1,488	418,957	281.4806		12,577		12,900		294			(4,454)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/12/2022	01/12/2024	3,257	921,196	282.8437		27,716		7,171		526			(9,816)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/18/2022	01/18/2024	4,323	1,205,203	278.7913		36,167		2,852		1,295			(12,809)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/21/2022	01/19/2024	2,669	739,755	277.1273		22,194		10,677		1,009			(7,860)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/20/2022	01/19/2024	1,644	456,551	277.7849		13,700		9,598		568			(4,852)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/19/2022	01/19/2024	7,903	2,199,156	278.2841		65,997		2,707		2,552			(23,374)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/24/2022	01/22/2024	1,471	408,855	277.8618		12,274		36,728		511			(4,347)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/25/2022	01/23/2024	1,506	415,885	276.1462		12,481		10,813		661			(4,420)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/27/2022	01/26/2024	3,564	978,847	274.6515		29,293		1,457		1,925			(10,375)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/26/2022	01/26/2024	3,263	898,729	275.4673		26,972		4,529		1,586			(9,552)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/31/2022	01/31/2024	4,243	1,180,463	278.2374		35,343		15,716		1,462			(12,517)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/01/2022	02/01/2024	2,016	561,614	278.5122		16,821		19,299		673			(5,257)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/03/2022	02/02/2024	1,752	484,562	276.6455		14,492		330,136		752			(4,529)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/02/2022	02/02/2024	2,172	605,395	278.6846		18,135		47,630		711			(5,667)				
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		17,496		11,862			(19,518)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/07/2022	02/07/2024	306	556,133	1820.23		21,133		9,736		4,744			(6,604)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/08/2022	02/08/2024	7,326	2,025,481	276.4934		60,440		35,624		3,294			(18,888)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/11/2022	02/09/2024	4,902	1,351,355	275.6831		40,149		10,878		2,457			(12,546)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/10/2022	02/09/2024	5,667	1,563,582	275.8976		46,413		5,945		2,764			(14,504)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/09/2022	02/09/2024	1,304	362,020	277.6104		10,800		8,637		509			(3,375)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/15/2022	02/15/2024	10,284	2,840,077	276.1723		84,390		8,391		4,963			(26,372)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/18/2022	02/16/2024	6,342	1,746,254	275.3559		51,951		6,143		3,408			(16,235)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/17/2022	02/16/2024	5,330	1,468,924	275.5773		43,709		3,431		2,785			(13,659)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/16/2022	02/16/2024	2,130	588,258	276.1628		17,498		6,726		1,034			(5,468)				
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		3,418		45,566			(47,459)				
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		17,186		5,944			(6,162)				
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		33,113		8,077			(8,357)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/22/2022	02/22/2024	4,249	1,167,514	274.7915		34,713		15,704		2,506			(10,848)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/23/2022	02/23/2024	3,512	960,957	273.6128		28,557		1,575		2,401			(8,924)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/25/2022	02/23/2024	2,165	596,603	275.5489		17,729		3,622		1,167			(5,540)				
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		4,455		2,500			(1,610)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/03/2022	03/01/2024	1,307	360,863	276.0267		10,740		25,516		682			(2,909)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/02/2022	03/01/2024	2,863	791,867	276.6316		23,589		36,443		1,385			(6,389)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/01/2022	03/01/2024	3,874	1,074,971	277.499		32,158		2,254		1,680			(8,709)				
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		21,277		10,417			(9,813)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/04/2022	03/04/2024	6,997	1,931,942	276.1283		57,634		15,207		3,648			(15,609)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/07/2022	03/07/2024	5,324	1,460,829	274.4079		43,539		8,906		3,463			(11,792)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/10/2022	03/08/2024	2,220	606,866	273.4191		18,008		21,254		1,630			(4,877)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/08/2022	03/08/2024	3,035	830,329	273.5975		24,721		18,364		2,182			(6,695)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/09/2022	03/08/2024	2,177	597,228	274.3305		17,739		2,321		1,434			(4,804)				

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	03/14/2022	03/14/2024	1,614	436,941	270.7896		12,938		15,653		1,633			(3,504)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/15/2022	03/15/2024	7,931	2,154,051	271.6055		63,784		5,840		7,344			(17,275)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/16/2022	03/15/2024	3,666	997,899	272.2253		29,483		11,864		3,163			(7,985)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/17/2022	03/15/2024	2,726	743,374	272.73		21,953		34,012		2,219			(5,946)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/18/2022	03/18/2024	1,833	501,591	273.5841		14,817		13,298		1,365			(4,013)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/21/2022	03/21/2024	3,498	951,351	271.9482		28,016		18,026		3,173			(7,588)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/23/2022	03/22/2024	3,941	1,071,575	271.9347		31,548		4,293		3,590			(8,544)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/22/2022	03/22/2024	4,273	1,162,713	272.0861		34,212		4,327		3,827			(9,266)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/25/2022	03/25/2024	2,841	770,349	271.1313		22,611		45,178		2,857			(6,124)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/28/2022	03/28/2024	2,745	744,816	271.381		21,836		12,066		2,707			(5,914)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/31/2022	03/28/2024	5,231	1,423,196	272.0826		41,670		3,363		4,771			(11,286)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/30/2022	03/28/2024	2,708	736,967	272.145		21,592		33,325		2,453			(5,848)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	03/29/2022	03/28/2024	3,246	883,837	272.2893		25,895		4,412		2,893			(7,013)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/01/2022	04/01/2024	3,643	988,960	271.4462		28,940		12,953		3,609			(6,632)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/04/2022	04/04/2024	2,090	568,190	271.8109		16,636		45,895		2,006			(3,812)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/07/2022	04/05/2024	3,399	915,505	269.3317		26,746		90,883		4,279			(6,129)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/06/2022	04/05/2024	2,643	711,851	269.3737		20,809		30,535		3,311			(4,769)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/05/2022	04/05/2024	6,511	1,760,050	270.3087		51,446		21,575		7,383			(11,790)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/08/2022	04/08/2024	1,342	360,370	268.4943		10,527		7,768		1,858			(2,413)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/14/2022	04/12/2024	2,730	730,085	267.4273		21,333		13,258		4,257			(4,889)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/12/2022	04/12/2024	4,667	1,251,660	268.2161		36,644		20,414		6,713			(8,397)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/13/2022	04/12/2024	1,820	489,420	268.903		14,335		20,401		2,438			(3,285)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/18/2022	04/18/2024	5,236	1,398,772	267.1531		40,907		3,945		8,505			(9,375)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/21/2022	04/19/2024	3,676	975,862	265.4538		28,375		30,302		7,077			(6,503)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/20/2022	04/19/2024	8,265	2,205,898	266.8897		64,339		10,884		13,814			(14,744)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/19/2022	04/19/2024	5,834	1,558,038	267.0595		45,443		5,757		9,586			(10,414)				
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		32,031		10,980			(11,431)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/25/2022	04/25/2024	3,434	913,100	265.8844		26,606		11,523		6,415			(6,097)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/27/2022	04/26/2024	2,750	728,618	264.9327		21,233		12,516		5,641			(4,866)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/26/2022	04/26/2024	6,040	1,601,232	265.1198		46,772		12,704		12,169			(10,719)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/29/2022	04/29/2024	3,085	815,038	264.2158		23,696		4,427		6,808			(5,430)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/02/2022	05/02/2024	3,344	883,712	264.2455		25,687		45,525		7,400			(4,816)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/05/2022	05/03/2024	1,691	445,248	263.3782		12,930		4,001		4,061			(2,424)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/03/2022	05/03/2024	3,299	872,019	264.3181		25,347		17,636		7,263			(4,753)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/06/2022	05/06/2024	2,668	701,108	262.7869		20,376		20,172		6,797			(3,820)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/09/2022	05/09/2024	3,629	951,617	262.2088		27,740		29,631		9,785			(5,201)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/10/2022	05/10/2024	5,896	1,550,190	262.9025		45,176		14,731		14,961			(8,470)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/12/2022	05/10/2024	3,481	916,173	263.2147		26,696		22,613		8,585			(5,006)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/13/2022	05/13/2024	3,006	791,910	263.4538		23,092		10,160		7,290			(4,330)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/16/2022	05/16/2024	4,553	1,199,683	263.4865		34,991		14,827		11,064			(6,561)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/18/2022	05/17/2024	5,065	1,331,003	262.7979		38,730		11,597		13,116			(7,262)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/19/2022	05/17/2024	1,534	403,425	263.0704		11,743		10,613		3,875			(2,202)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/17/2022	05/17/2024	4,436	1,168,452	263.3919		33,997		7,634		10,890			(6,374)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/20/2022	05/20/2024	1,850	487,538	263.4978		14,217		34,446		4,521			(2,666)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/24/2022	05/24/2024	5,751	1,514,584	263.3671		44,227		29,218		14,309			(8,293)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/25/2022	05/24/2024	7,199	1,900,497	264.0077		55,479		14,567		16,904			(10,402)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/26/2022	05/24/2024	1,851	489,940	264.7558		14,291		24,395		4,058			(2,679)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/27/2022	05/24/2024	2,494	662,592	265.6286		19,309		61,808		5,044			(3,620)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/01/2022	05/31/2024	9,008	2,374,581	263.6059		69,050		27,132		22,183			(10,070)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/31/2022	05/31/2024	3,730	987,259	264.6771		28,779		9,416		8,338			(5,396)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/02/2022	05/31/2024	2,940	778,359	264.7547		22,619		12,259		6,525			(3,299)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/08/2022	06/07/2024	8,600	2,266,062	263.4888		65,736		(16,410)		21,637			(9,587)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/07/2022	06/07/2024	8,888	2,346,740	264.039		68,166		73,054		21,290			(9,941)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/10/2022	06/10/2024	5,458	1,418,762	259.9505		40,928		8,874		18,669			(5,969)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/14/2022	06/14/2024	4,862	1,245,860	256.2676		35,709		15,506		22,383			(5,208)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/15/2022	06/14/2024	7,562	1,945,522	257.2649		55,953		4,394		32,237			(8,160)				

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	06/17/2022	06/17/2024	2,698	694,640	257.4195		19,979		42,694		11,400			(2,914)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/21/2022	06/21/2024	12,165	3,133,254	257.5612		90,125		10,412		51,037			(13,143)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/22/2022	06/21/2024	1,689	436,310	258.3952		12,576		7,008		6,634			(1,834)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/24/2022	06/24/2024	3,370	875,128	259.6989		25,265		29,497		11,966			(3,684)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/27/2022	06/27/2024	1,954	506,553	259.1817		14,612		31,369		7,261			(2,131)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/28/2022	06/28/2024	3,593	928,826	258.5095		26,798		2,812		14,096			(3,908)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/29/2022	06/28/2024	2,815	729,130	259.009		21,046		12,362		10,615			(3,069)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/30/2022	06/28/2024	2,006	520,432	259.4735		15,043		34,237		7,287			(2,194)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/01/2022	07/01/2024	2,295	596,810	260.0691		17,320		75,525		7,973			(1,804)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/07/2022	07/05/2024	8,577	2,233,512	260.4007		64,551		23,667		29,148			(6,724)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/05/2022	07/05/2024	8,692	2,268,315	260.9728		65,867		27,909		28,187			(6,861)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/08/2022	07/08/2024	9,287	2,414,064	259.9377		69,716		73,751		32,882			(7,262)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/11/2022	07/11/2024	5,631	1,463,487	259.9122		42,314		76,919		20,046			(4,408)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/14/2022	07/12/2024	3,106	806,977	259.7716		23,276		112,574		11,197			(2,425)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/12/2022	07/12/2024	4,317	1,122,444	259.9927		32,480		18,426		15,288			(3,383)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/13/2022	07/12/2024	3,420	889,437	260.0544		25,662		15,491		12,052			(2,673)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/15/2022	07/15/2024	3,638	946,893	260.2808		27,360		11,951		12,632			(2,850)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/19/2022	07/19/2024	7,253	1,887,455	260.2238		54,425		64,949		25,419			(5,669)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/20/2022	07/19/2024	2,610	680,063	260.5331		19,609		23,382		8,923			(2,043)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/21/2022	07/19/2024	2,759	722,504	261.8381		20,875		38,018		8,481			(2,175)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/22/2022	07/22/2024	2,440	639,840	262.1843		18,556		9,788		7,317			(1,933)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/25/2022	07/25/2024	1,990	521,051	261.8472		15,095		5,115		6,158			(1,572)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/26/2022	07/26/2024	4,944	1,292,211	261.3952		37,407		11,205		15,894			(3,897)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/27/2022	07/26/2024	3,697	973,357	263.2477		28,182		40,769		10,199			(2,936)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/28/2022	07/26/2024	2,320	612,470	263.9933		17,765		13,067		6,008			(1,850)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/28/2022	07/26/2024	477	859,283	1801.02		27,067		16,956		12,767			(2,820)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/29/2022	07/29/2024	2,169	573,397	264.3522		16,642		16,271		5,471			(1,734)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/01/2022	08/01/2024	2,330	616,206	264.4314		17,888		11,544		5,864			(1,118)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/02/2022	08/02/2024	8,977	2,364,376	263.3947		68,413		69,782		24,691			(4,276)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/03/2022	08/02/2024	7,406	1,956,829	264.205		56,560		34,904		19,026			(3,535)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/05/2022	08/05/2024	5,217	1,376,445	263.8464		39,917		7,516		13,872			(2,495)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/08/2022	08/08/2024	1,494	394,623	264.1424		11,385		13,314		3,891			(712)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/08/2022	08/08/2024	266	479,307	1805.1		15,098		21,062		6,882			(944)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/09/2022	08/09/2024	5,283	1,389,914	263.1068		40,053		21,621		15,023			(2,503)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/10/2022	08/09/2024	3,210	847,845	264.1049		24,438		16,436		8,399			(1,527)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/12/2022	08/12/2024	2,007	530,111	264.1838		15,270		16,519		5,237			(954)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/15/2022	08/15/2024	2,991	791,662	264.6706		22,830		4,361		7,524			(1,427)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/17/2022	08/16/2024	1,823	479,801	263.2054		13,796		22,980		5,189			(862)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/18/2022	08/16/2024	2,842	749,189	263.6062		21,551		22,242		7,827			(1,347)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/16/2022	08/16/2024	6,638	1,753,840	264.1978		50,519		26,642		17,402			(3,157)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/19/2022	08/19/2024	5,064	1,328,743	262.4145		38,239		6,659		15,436			(2,390)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/22/2022	08/22/2024	2,500	652,848	261.1152		18,754		19,724		8,486			(1,172)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/24/2022	08/23/2024	4,421	1,153,857	260.9695		33,111		17,797		15,198			(2,069)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/23/2022	08/23/2024	7,179	1,874,634	261.1403		53,901		24,588		24,346			(3,369)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/25/2022	08/23/2024	5,176	1,355,880	261.9645		38,887		85,481		16,440			(2,430)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/26/2022	08/26/2024	2,502	651,341	260.3331		18,690		56,943		9,068			(1,168)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/29/2022	08/29/2024	2,008	521,043	259.4541		14,954		198,546		7,812			(935)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/01/2022	08/30/2024	1,556	401,465	257.9544		11,522		6,791		6,781			(240)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/02/2022	08/30/2024	5,699	1,471,534	258.201		42,086		26,265		24,382			(877)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/31/2022	08/30/2024	8,521	2,205,700	258.8448		63,083		4,189		34,743			(3,943)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/30/2022	08/30/2024	5,318	1,378,022	259.1176		39,490		25,512		21,242			(2,468)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/06/2022	09/06/2024	1,795	461,457	257.044		13,198		52,708		8,412			(275)				
Bespoke Index Option		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	09/07/2022	09/06/2024	8,710	2,248,297	258.1241		64,301		36,245		37,718			(1,340)				

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/08/2022	09/06/2024	4,450	1,149,283	258.2813		32,869		19,075		19,047			(685)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/09/2022	09/09/2024	1,891	489,183	258.6379		13,991		32,152		7,907			(291)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/12/2022	09/12/2024	2,277	589,413	258.8874		16,857		101,480		9,369			(351)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/15/2022	09/13/2024	1,467	375,594	256.0299		10,667		83,493		7,432			(222)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/13/2022	09/13/2024	4,092	1,049,787	256.5464		29,919		19,985		19,985			(623)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/14/2022	09/13/2024	3,026	776,909	256.764		22,064		19,704		14,550			(460)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/16/2022	09/16/2024	5,730	1,467,091	256.0194		41,665		16,822		29,118			(868)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/19/2022	09/19/2024	2,949	754,155	255.7713		21,418		107,086		15,280			(446)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/22/2022	09/20/2024	1,529	387,240	253.3168		10,920		62,560		9,370			(228)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/21/2022	09/20/2024	4,591	1,170,225	254.9172		33,117		22,435		25,256			(690)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/20/2022	09/20/2024	5,786	1,476,252	255.1594		41,926		50,630		31,305			(873)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/23/2022	09/23/2024	3,399	858,885	252.7096		24,221		54,436		21,723			(505)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/26/2022	09/26/2024	21,313	5,362,344	251.6015		151,218		96,043		146,592			(3,150)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/27/2022	09/27/2024	3,997	1,005,379	251.5358		28,452		10,871		27,622			(593)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/29/2022	09/27/2024	4,828	1,218,291	252.3389		34,478		9,410		31,687			(718)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/30/2022	09/30/2024	6,109	1,538,120	251.7875		43,529		11,947		41,611			(907)				
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			2,336					(42,047)				
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			7,819					(140,738)				
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			3,324					(55,751)				
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			8,402					(142,097)				
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			5,542					(72,052)				
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			41,884					(192,918)				
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			410		17,836			(7,386)				
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			22,441					(211,339)				
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			13,643					(116,026)				
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			6,479					(106,387)				
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			2,175		2			(75,698)				
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			4,770					(253,125)				
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			6,753		7			(118,081)				
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			63,261					(150,590)				

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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			961		7			(102,308)				
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			122,814		1			(138,853)				
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			946		36,685			(17,034)				
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			4,956					(121,510)				
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			9,446					(279,998)				
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			17,509					(321,338)				
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			5,921					(260,087)				
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			11,441					(310,555)				
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			47,316					(180,639)				
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			13,596					(372,827)				
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			18,159					(98,796)				
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			9,189					(258,542)				
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			10,009					(99,564)				
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			103,015					(123,503)				
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			51,994		15			(87,983)				
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			36,087		4			(179,088)				
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			2,004		14			(283,297)				
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			5,733		1			(133,603)				
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			36,374		1			(270,374)				
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			1,093		6			(68,654)				
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			11,983		1			(155,078)				
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			19,431		8			(116,588)				
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			22,891		1			(137,347)				

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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			1,643		47,210			(16,103)				
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			12,853		4			(82,822)				
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			16,606					(118,765)				
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			15,618		3			(78,974)				
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			1,472		46,712			(17,345)				
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			29,593		3			(69,910)				
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			122,848					(121,133)				
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			11,692		7			(123,899)				
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			5,679		7			(96,902)				
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			10,380		8			(80,216)				
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			12,124					(89,979)				
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			2,841		21,630			(17,044)				
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			27,447		12			(220,738)				
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			89,297		12			(113,910)				
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			25,631		30			(105,330)				
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			22,233		3			(118,827)				
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			53,616		539			(211,519)				
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			30,239		2			(56,226)				

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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			12,017		158			(52,384)				
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			20,994		136			(88,804)				
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			2,190		19,693			(13,142)				
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			7,556		1,435			(83,947)				
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			42,661		432			(106,115)				
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			6,838		30,426			(24,618)				
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			11,705		1,841			(235,983)				
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			112,636		28			(95,285)				
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			371,481		291			(231,701)				
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			1,686		129			(16,042)				
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			112,659		306			(135,191)				
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			8,284		37,505			(29,823)				
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			10,668		590			(118,388)				
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			8,001		40,122			(28,804)				
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			26,089		284			(54,139)				
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			152,899		254			(206,435)				
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			12,365		62,898			(44,515)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/10/2021	12/09/2022	7,617	14,031,789	1842.122	340,881			29,969		734			(255,661)				
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			40,414		141			(191,081)				
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			20,169		283			(81,349)				
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			112,905		62			(133,794)				
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			3,607		18,604			(12,985)				
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			7,183		296			(87,355)				
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			5,685		515			(115,681)				
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			34,983		114			(152,392)				
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			2,605		13,034			(9,379)				
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			(15,045)		241			(60,039)				
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			167,999		380			(258,452)				
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			35,126		69			(168,653)				
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			52,447		250			(117,545)				
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			11,599		1,020			(78,082)				
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			4,142		22,784			(14,913)				
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			5,961		747			(89,354)				
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			109,754		202			(96,144)				
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			71,171		520			(62,809)				

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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	12/22/2021	12/22/2022	8,122	25,547,754	3145.53	355,895			306,580		645			(266,921)				
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			64,166		1,316			(221,341)				
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			232,920		321			(278,935)				
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			155,378		163			(103,493)				
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			67,979		230			(233,122)				
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			4,340		24,842			(15,623)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/31/2020	12/30/2022	1,331	2,301,100	1728.779	71,334			7,431		36,826			(26,750)				
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			18,753		695			(217,934)				
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			164,936		284			(246,441)				
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			2,486		12,488			(8,951)				
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		31,620		175			(76,792)				
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		85,838					(208,465)				
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		19,994		275			(79,515)				
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		165,669		140			(137,146)				
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		14,109		357			(85,930)				
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		93,058		414			(227,229)				
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		252,244					(408,487)				
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			5,688		17,129			(14,625)				
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		69,791		331			(58,162)				

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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	01/07/2022	01/06/2023	7,916	14,689,438	1855.661		328,642		82,810		1,228			(232,788)				
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		75,731		84			(87,969)				
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		88,347		280			(201,706)				
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		23,325		231			(41,504)				
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		31,418		152			(74,060)				
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		24,674		615			(73,483)				
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		21,762		524			(83,878)				
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		57,646		191			(102,974)				
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			5,090		13,730			(13,087)				
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		137,113		385			(47,057)				
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			17,184		54,518			(44,187)				
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		12,828		2,939			(300,440)				
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		14,165		582			(82,144)				
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		229,809		693			(245,242)				
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		40,592		240			(135,525)				
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			4,254		13,695			(10,938)				
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		17,957		627			(61,684)				
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		101,455		623			(102,532)				

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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			5,032		16,261			(12,940)				
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		23,021		461			(27,841)				
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		105,104					(270,620)				
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		46,821		2,135			(90,905)				
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		113,697		9,898			(207,887)				
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		108,644		1,098			(32,427)				
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		15,356		610			(93,205)				
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		5,309		1,969			(44,179)				
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		34,955		2,920			(65,072)				
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		8,614		4,181			(63,308)				
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		27,578		6,280			(65,196)				
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			14,790		70,825			(38,032)				
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		98,072		8,513			(102,965)				
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		20,665		12,097			(203,128)				
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		69,641		2,821			(91,282)				
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		61,069		5,073			(206,858)				

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	01/28/2022	01/30/2023	951	1,730,270	1819.345		45,506		38,747		1,800			(32,233)				
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		33,884		4,523			(101,974)				
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			6,916		33,279			(17,783)				
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		20,106		3,616			(80,810)				
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			7,157		24,837			(14,315)				
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		44,760		3,277			(74,600)				
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		101,136		2,520			(131,082)				
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			21,727		58,652			(43,455)				
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		53,524		14,681			(216,442)				
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		83,760		6,433			(230,672)				
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		22,128		1,533			(98,655)				
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		4,175		2,166			(33,406)				
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		87,094		5,056			(111,388)				
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			4,984		13,622			(9,968)				
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			11,114		26,796			(22,228)				
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		40,131		6,389			(89,732)				
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		50,693		3,369			(92,129)				

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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	02/09/2022	02/09/2023	2,771	5,076,672	1832.28		108,157		12,865		3,493			(67,598)				
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		265,611		5,146			(178,343)				
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			12,976		30,724			(25,953)				
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		(11,667)		21,786			(211,734)				
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		33,456		1,823			(78,536)				
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		219,667					(352,556)				
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		138,965					(342,335)				
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		132,542					(304,883)				
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			4,861		11,627			(9,722)				
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		20,803		4,443			(44,007)				
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		404,214					(236,082)				
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			4,721		11,331			(9,442)				
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		10,975		6,997			(53,015)				
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		39,124		5,968			(82,422)				
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			5,979		14,352			(11,958)				
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		12,976		10,851			(100,656)				
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		41,207		2,978			(66,222)				
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		45,762		8,975			(74,981)				

SCHEDULE DB - PART A - SECTION 1

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/19/2021	02/17/2023	2,487	4,323,393	1738.214	133,161			24,968		65,358			(49,935)				
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		84,081		4,624			(74,842)				
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			4,418		11,706			(8,836)				
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		84,482		27,652			(161,569)				
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			5,034		10,516			(10,068)				
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		31,941		11,207			(42,329)				
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		42,808		32,336			(244,826)				
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		178,962		10,784			(78,546)				
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		95,491		13,627			(149,852)				
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		(33,479)		4,416			(35,377)				
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		15,860		8,735			(86,524)				
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		27,384		7,019			(70,631)				
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		27,168		27,560			(151,716)				
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		125,434		15,114			(125,101)				
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		85,855		7,553			(63,813)				
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		8,953		8,271			(49,774)				
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		58,878		11,412			(80,184)				
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		30,129		7,379			(30,861)				
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		47,467		12,129			(73,712)				

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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		27,622		25,226			(81,117)				
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		(10,869)		26,300			(104,134)				
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		237,385		30,768			(137,657)				
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			8,648		27,674			(37,884)				
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		61,708		41,078			(134,876)				
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		28,150		18,434			(69,254)				
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		258,242		17,771			(100,277)				
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			4,552		21,590			(16,497)				
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		27,637		10,667			(34,757)				
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			10,082		5,598			(7,546)				
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		62,502		11,534			(35,435)				
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		41,360		16,704			(73,087)				
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		36,018		15,251			(63,154)				
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		61,810		11,703			(61,646)				
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		466,980					(195,618)				
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		5,002		16,399			(76,745)				
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		159,847		24,931			(120,953)				

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/19/2021	03/17/2023	2,566	4,518,856	1761.322	140,988			4,452		44,821			(52,871)				
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			8,309		9,846			(12,786)				
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		133,474		13,535			(76,992)				
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		88,819		30,381			(178,434)				
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		93,913		9,625			(83,279)				
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		550,826		21,473			(171,285)				
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			2,013		12,147			(14,154)				
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		43,409		9,160			(53,641)				
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		136,659		13,426			(90,819)				
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			3,313		9,960			(11,595)				
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		17,762		6,058			(37,656)				
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		251,217		9,382			(79,750)				
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		53,730		11,681			(74,342)				
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		102,562		15,563			(80,110)				
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		197,209					(276,232)				
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		32,825		9,989			(62,970)				
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		60,564		22,210			(167,345)				

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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		89,789		11,282			(95,579)				
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		91,310		14,686			(156,697)				
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		44,458		6,723			(50,031)				
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		208,905		11,620			(109,915)				
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			3,875		15,048			(25,823)				
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		65,577		6,960			(61,484)				
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		60,341		6,042			(69,350)				
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		68,597		9,683			(79,914)				
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		92,772		10,546			(92,953)				
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		219,499					(251,773)				
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			7,306		5,157			(7,753)				
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		28,727		8,110			(56,388)				
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		137,253		17,148			(116,137)				
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		125,351		7,709			(76,056)				
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		182,843		17,736			(154,713)				
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		51,444		6,632			(43,530)				
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		60,567		7,291			(51,249)				
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		40,749		14,378			(86,047)				
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		240,046		17,305			(105,727)				
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		441,916					(185,475)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/08/2021	04/06/2023	1,054	1,874,759	1778.783	56,805			15,385		13,397			(21,302)				
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			30,791		23,656			(42,634)				
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		33,256		9,720			(62,074)				
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		234,533		17,289			(117,400)				
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		85,941		5,706			(59,982)				
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		224,483		18,387			(171,136)				
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		512,246					(200,107)				
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		512,703					(181,435)				
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		263,737					(234,038)				
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			4,871		3,820			(6,745)				
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		81,665		10,335			(87,232)				
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		225,985					(179,257)				
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			10,318		8,133			(14,286)				
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		87,726		14,358			(99,179)				
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			8,213		6,026			(11,372)				
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		39,261		9,441			(52,782)				
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		50,178		10,916			(67,889)				
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		130,397		32,753			(223,130)				
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		137,361					(191,341)				
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		166,972					(224,651)				
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		1,470,400					(214,702)				
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		95,203		18,850			(111,579)				

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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		99,559					(240,033)				
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		62,565		6,692			(34,179)				
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		83,240		16,351			(90,135)				
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		187,354					(157,574)				
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			8,541		5,498			(11,827)				
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		110,921		3,617			(23,561)				
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		68,917		9,657			(70,501)				
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		185,666					(247,109)				
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		31,154		30,255			(138,845)				
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		81,455		9,870			(93,810)				
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		24,904		9,818			(44,704)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/25/2022	04/25/2023	1,393	2,544,038	1826.74		58,004		2,348		5,619			(26,585)				
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		128,745		17,453			(78,258)				
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			16,773		9,798			(23,224)				
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		140,964		16,723			(54,774)				
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		559,233		22,545			(75,853)				
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		33,293		18,371			(61,050)				
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			16,212		7,994			(22,447)				

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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	04/28/2022	04/28/2023	2,017	3,679,572	1824.29		83,158		3,686		8,950			(38,114)				
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		128,540		24,031			(111,292)				
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		37,958		12,541			(22,775)				
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		140,376		47,263			(84,226)				
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		17,093		20,499			(39,961)				
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		586,671		33,970			(74,603)				
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		35,005		14,039			(38,044)				
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		545,065		43,306			(116,997)				
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		208,955					(180,249)				
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		28,578		47,173			(92,558)				
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		20,294		15,276			(30,733)				
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			5,926		7,341			(29,960)				
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		230,713		54,427			(117,385)				
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		252,998		39,964			(90,929)				
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		65,828		19,047			(34,415)				
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		252,049		48,131			(90,920)				
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		57,355		13,875			(21,998)				
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		81,048		30,626			(44,508)				
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		425,422		48,903			(71,489)				

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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 Indx Opt MOPTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/10/2022	05/10/2023	8,058	32,241,035	4001.05		383,002		273,991		67			(143,626)				
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		79,981		29,759			(40,285)				
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		166,593		59,053			(89,103)				
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		19,066		34,915			(53,124)				
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		103,915		51,725			(86,265)				
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		176,052		45,501			(76,335)				
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		137,490		86,002			(156,094)				
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		45,361		21,086			(35,281)				
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		271,760		54,094			(95,022)				
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		14,749		19,272			(32,464)				
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		33,409		19,460			(36,648)				
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		167,968		37,805			(76,567)				
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		38,555		48,109			(58,365)				
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		176,096		88,082			(102,416)				
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		72,021		27,858			(30,351)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/20/2022	05/19/2023	5,565	9,960,547	1789.95		189,065		23,611		61,766			(70,899)				
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			18,813		6,883			(22,576)				
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			37,295		13,681			(44,754)				

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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		53,859		66,017			(77,461)				
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		106,628		109,002			(119,490)				
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		47,136		21,472			(24,207)				
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			10,662		3,972			(12,794)				
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		126,447		75,951			(83,531)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/23/2022	05/23/2023	1,318	2,366,173	1794.68		51,346		6,971		14,488			(19,255)				
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			4,519		1,694			(5,423)				
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		772,006		54,968			(68,793)				
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		355,611		45			(135,797)				
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		93,100		29,291			(37,775)				
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		61,430		49,910			(61,375)				
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		270,008		1,183			(121,470)				
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		32,909		41,213			(53,348)				
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		167,303		23,693			(36,480)				
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		18,120		62,443			(112,684)				
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		115,551		40,610			(62,523)				
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		202,691		115,857			(207,564)				
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		32,980		11,807			(22,178)				
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		523,359		47,009			(72,440)				

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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		32,770		17,421			(27,856)				
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		558,208		39,042			(60,569)				
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		105,982		39,559			(43,640)				
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		331,917		1			(136,672)				
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		78,328		27,214			(33,283)				
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		324,289		87,557			(102,195)				
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		558,598		48,812			(63,745)				
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		686,977		56,623			(57,731)				
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		276,953		42,192			(47,308)				
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		35,808		23,642			(30,090)				
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		88,179		40,306			(50,454)				
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		152,620		37,696			(41,563)				
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		62,546		100,224			(78,201)				
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		51,837		26,849			(24,677)				
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		333,824		79,005			(75,620)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/10/2022	06/12/2023	2,430	4,340,913	1786.59		85,479		17,070		32,304			(24,931)				
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		6,233		27,857			(16,287)				
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		218,879		126,631			(76,294)				
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		44,517		67,152			(36,055)				

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	06/15/2022	06/15/2023	4,561	8,081,358	1771.98		137,040		92,694		74,092			(39,970)				
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		176,304		201,107			(91,074)				
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			12,512		19,973			(36,334)				
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			9,626		12,135			(30,853)				
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			28,780		16,894			(30,473)				
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		39,495		37,259			(17,123)				
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			15,796		9,307			(16,725)				
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		55,109		71,795			(37,373)				
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			16,745		7,129			(17,730)				
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		339,620		1,701			(92,117)				
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		286,766		52,789			(26,935)				
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			8,328		3,479			(8,818)				
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		163,960		26,951			(15,238)				
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		47,057		108,141			(75,394)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/25/2021	06/23/2023	2,516	4,552,100	1809.529	174,801			18,324		22,880			(65,550)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/23/2022	06/23/2023	4,071	12,384,529	3041.82		218,972		111,346		102,206			(63,867)				
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		48,416		44,442			(31,121)				
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			36,015		13,499			(38,134)				
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		15,087		24,509			(16,566)				
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			22,150		8,341			(23,453)				
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		226,945		77,633			(57,295)				
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		253,137		4,621			(90,495)				
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		89,105		57,743			(35,495)				
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		230,630		53,439			(32,884)				
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		222,447		29,449			(17,399)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/01/2022	06/30/2023	6,902	12,294,878	1781.32		243,692		192,923		106,529			(50,769)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/01/2022	06/30/2023	7,145	21,835,811	3055.98		411,224		325,552		185,546			(85,672)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/01/2022	07/03/2023	1,600	2,850,592	1781.32		56,339		44,601		25,012			(11,737)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/01/2022	07/03/2023	3,226	9,858,131	3055.98		205,898		163,003		95,992			(42,895)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/05/2022	07/05/2023	2,093	3,723,020	1778.59		76,851		15,466		35,743			(16,011)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/05/2022	07/05/2023	4,631	17,743,056	3831.39		216,015		617,294		1,502			(45,003)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/08/2022	07/07/2023	5,540	9,860,062	1779.89		189,324		75,125		88,495			(39,442)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/07/2022	07/07/2023	2,233	3,979,549	1782.4		75,727		21,475		33,389			(15,776)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/08/2022	07/07/2023	6,928	21,163,134	3054.51		405,445		334,317		188,631			(84,468)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/08/2022	07/10/2023	3,174	5,648,857	1779.89		109,102		14,385		51,454			(22,729)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/08/2022	07/10/2023	4,170	12,738,788	3054.51		264,773		175,179		127,375			(55,161)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/11/2022	07/11/2023	2,100	3,734,957	1778.8		72,842		91,578		34,888			(15,175)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/11/2022	07/11/2023	2,988	9,123,051	3053.07		193,705		168,839		100,159			(40,355)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/12/2022	07/12/2023	2,216	3,937,736	1776.89		77,201		7,554		37,995			(16,084)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/12/2022	07/12/2023	2,984	9,099,503	3049.93		183,482		98,586		96,150			(38,225)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/13/2022	07/13/2023	4,349	7,719,869	1775		124,206		20,733		67,320			(25,876)				
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			9,840		3,966			(9,322)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/13/2022	07/13/2023	5,409	16,480,938	3046.84		360,983		215,913		198,457			(75,205)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/14/2022	07/14/2023	2,412	4,276,663	1772.94		84,103		40,302		44,473			(17,521)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/15/2022	07/14/2023	6,855	12,189,493	1778.27		232,139		54,142		114,267			(48,362)				
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			34,547		4,101			(9,828)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/15/2022	07/14/2023	6,409	19,564,283	3052.72		361,988		441,084		182,879			(75,414)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/15/2022	07/17/2023	2,812	5,001,020	1778.27		91,252		114,514		45,761			(19,011)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/15/2022	07/17/2023	4,149	12,666,505	3052.72		254,051		166,509		133,106			(52,927)				
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			24,997		11,313			(23,681)				

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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	07/19/2022	07/19/2023	2,962	9,072,646	3063.45		173,271		108,444		80,847			(36,098)				
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			20,368		7,118			(19,296)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/20/2022	07/20/2023	4,995	15,307,820	3064.33		330,589		872,674		156,033			(68,873)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/22/2022	07/21/2023	7,725	13,816,376	1788.59		271,878		84,039		110,506			(56,641)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/21/2022	07/21/2023	5,173	15,881,567	3070.07		291,010		137,266		124,940			(60,627)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/22/2022	07/21/2023	6,627	20,354,932	3071.44		355,985		192,464		158,596			(74,164)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/21/2022	07/21/2023	7,150	28,591,775	3998.95		347,244		129,658		1,442			(72,342)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/22/2022	07/22/2023	7,669	30,379,955	3961.63		344,568		148,051		3,852			(71,785)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/22/2022	07/23/2023	7,862	31,144,528	3961.63		370,964		226,424		3,513			(77,284)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/22/2022	07/24/2023	2,696	4,821,761	1788.59		90,350		35,729		37,607			(18,823)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/22/2022	07/24/2023	2,967	9,114,395	3071.44		175,084		310,207		81,152			(36,476)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/22/2022	07/24/2023	7,487	29,659,715	3961.63		341,774		117,156		1,842			(71,203)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/25/2022	07/25/2023	1,715	3,071,307	1790.41		61,370		19,286		24,359			(12,786)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/25/2022	07/25/2023	3,948	12,141,287	3074.99		241,749		283,649		106,667			(50,364)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/25/2022	07/25/2023	5,929	23,520,815	3966.84		274,930		139,040		510			(57,277)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/26/2022	07/26/2023	2,284	4,088,626	1789.93		79,451		423,235		31,858			(16,552)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/26/2022	07/26/2023	2,295	7,055,547	3074.3		138,056		240,223		59,427			(28,762)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/27/2022	07/27/2023	3,133	5,622,540	1794.77		104,746		70,101		39,084			(21,822)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/27/2022	07/27/2023	5,010	15,445,544	3082.75		342,109		223,923		140,784			(71,273)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/29/2022	07/28/2023	8,189	14,777,939	1804.67		307,271		314,921		91,162			(64,015)				
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			86,264		23,905			(81,724)				

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	07/29/2022	07/28/2023	6,766	20,976,654	3100.11		365,018		157,349		122,181			(76,045)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/29/2022	07/29/2023	6,294	25,994,297	4130.29		312,675		149,545		173			(65,141)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/29/2022	07/30/2023	6,507	26,874,767	4130.29		332,782		205,557		27			(69,329)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/29/2022	07/31/2023	2,084	3,760,813	1804.67		74,672		175,918		22,943			(15,557)				
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			36,590		10,256			(34,664)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/29/2022	07/31/2023	3,137	9,726,025	3100.11		191,823		375,322		69,027			(39,963)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/29/2022	07/31/2023	6,711	27,716,742	4130.29		350,539		306,514		59			(73,029)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/01/2022	08/01/2023	2,591	4,675,659	1804.55		90,096		78,834		28,037			(11,262)				
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			17,684		4,980			(16,753)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/01/2022	08/01/2023	3,305	10,247,612	3100.53		202,363		177,068		70,345			(25,295)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/02/2022	08/02/2023	3,345	6,021,088	1799.88		101,235		96,780		36,579			(12,654)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/02/2022	08/02/2023	3,427	10,599,912	3092.7		213,818		129,425		78,923			(26,727)				
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			18,483		4,259			(15,842)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/04/2022	08/04/2023	2,356	4,244,705	1801.73		83,259		107,284		27,256			(10,407)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/05/2022	08/04/2023	7,644	13,782,717	1802.99		265,874		163,914		85,943			(33,234)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/04/2022	08/04/2023	4,224	13,078,209	3096.31		237,908		70,929		82,011			(29,738)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/05/2022	08/04/2023	6,063	18,788,008	3098.68		383,753		216,000		130,926			(47,969)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/05/2022	08/07/2023	2,054	3,703,634	1802.99		78,253		79,477		24,809			(9,782)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/05/2022	08/07/2023	3,354	10,394,421	3098.68		207,721		271,183		70,752			(25,965)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/08/2022	08/08/2023	2,922	9,068,250	3102.92		206,831		174,741		70,049			(25,854)				

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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	08/09/2022	08/09/2023	2,846	5,132,915	1803.29		105,900		57,240		33,315			(13,237)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/09/2022	08/09/2023	3,463	10,734,742	3100.02		236,200		165,256		82,163			(29,525)				
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			19,559		7,873			(34,881)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/15/2022	08/15/2023	1,091	1,989,292	1824.01		44,361		13,273		9,205			(5,545)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/17/2022	08/17/2023	3,187	5,811,724	1823.8		105,784		128,300		24,248			(13,223)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/17/2022	08/17/2023	4,242	13,305,645	3136.96		308,015		946,139		75,401			(38,502)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/19/2022	08/18/2023	5,864	10,666,948	1819		195,208		140,767		48,878			(24,401)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/18/2022	08/18/2023	2,292	4,180,454	1824.07		79,857		28,323		17,463			(9,982)				
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			33,420		8,570			(28,645)				
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			54,811		12,541			(46,981)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/19/2022	08/18/2023	5,812	18,185,289	3129.12		369,554		169,269		93,860			(46,194)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/18/2022	08/18/2023	4,331	13,588,840	3137.63		266,096		149,424		56,837			(33,262)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/19/2022	08/19/2023	6,749	28,537,711	4228.48		358,829		148,333		2,255			(44,854)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/19/2022	08/20/2023	6,380	26,977,877	4228.48		345,311		413,607		1,777			(43,164)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/19/2022	08/21/2023	1,826	3,320,599	1819		67,958		75,137		16,826			(8,495)				
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			18,479		4,287			(15,839)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/19/2022	08/21/2023	3,484	10,903,273	3129.12		223,000		258,257		57,280			(27,875)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/19/2022	08/21/2023	6,935	29,324,625	4228.48		356,046		86,378		303			(44,506)				

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/22/2022	08/22/2023	1,448	2,621,259	1809.98		57,668		7,733		16,699			(7,208)				
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			16,863		3,920			(14,454)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/22/2022	08/22/2023	3,306	10,294,795	3114.23		231,202		297,972		74,231			(28,900)				
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			1,997		6,284			(22,283)				
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			16,993		6,783			(27,302)				
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			35,390		7,623			(30,334)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/29/2022	08/29/2023	1,295	2,328,890	1798.29		50,537		41,736		19,067			(6,317)				
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			21,361		4,611			(18,309)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/29/2022	08/29/2023	2,379	7,365,715	3095.57		162,392		433,295		65,393			(20,299)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/30/2022	08/30/2023	2,936	5,264,019	1792.64		104,627		73,392		45,241			(13,078)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/30/2022	08/30/2023	3,182	9,819,837	3086.05		220,695		656,455		98,027			(27,587)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/02/2022	09/01/2023	6,075	10,851,198	1786.1		204,525		52,177		98,015			(8,522)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/02/2022	09/01/2023	9,119	28,044,294	3075.43		596,442		1,597,278		288,120			(24,852)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/02/2022	09/05/2023	1,619	2,892,532	1786.1		52,313		84,836		25,630			(2,180)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/02/2022	09/05/2023	2,198	6,760,743	3075.43		148,036		592,618		73,021			(6,168)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/06/2022	09/06/2023	1,947	3,476,217	1785.24		64,844		210,356		31,838			(2,702)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/07/2022	09/07/2023	2,600	4,669,916	1796.18		77,746		237,685		32,783			(3,239)				

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/09/2022	09/08/2023	7,991	14,407,745	1802.92		285,707		172,871		101,879			(11,904)				
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			68,497		19,883			(53,606)				
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			22,979		6,026			(17,983)				
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			10,366		2,466			(8,112)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/09/2022	09/08/2023	8,271	25,688,019	3105.83		567,464		244,407		206,711			(23,644)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/09/2022	09/09/2023	9,921	40,351,853	4067.36		488,935		455,769		10,346			(20,372)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/09/2022	09/10/2023	6,518	26,511,924	4067.36		305,656		199,507		9,499			(12,736)				
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			23,025		6,742			(18,020)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/09/2022	09/11/2023	3,786	11,759,053	3105.83		267,555		500,323		99,947			(11,148)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/09/2022	09/11/2023	6,239	25,377,782	4067.36		310,448		282,542		12,130			(12,935)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/12/2022	09/12/2023	1,603	2,894,150	1805.85		56,696		62,586		19,255			(2,362)				
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			8,544		2,511			(6,687)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/12/2022	09/12/2023	3,217	10,009,989	3111.52		224,797		279,686		76,799			(9,367)				
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			48,837		14,103			(38,221)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/16/2022	09/15/2023	6,131	10,893,356	1776.81		210,594		97,475		122,110			(8,775)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/15/2022	09/15/2023	2,206	3,924,130	1778.97		73,268		402,592		41,287			(3,053)				
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			44,645		16,437			(34,940)				

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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			7,580		2,185			(5,932)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/16/2022	09/15/2023	7,450	22,814,008	3062.3		520,181		192,908		274,326			(21,674)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/15/2022	09/15/2023	4,348	13,329,043	3065.82		299,989		126,933		150,521			(12,500)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/16/2022	09/18/2023	2,239	3,978,705	1776.81		76,689		667,559		44,871			(3,195)				
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			22,287		8,287			(17,442)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/16/2022	09/18/2023	4,229	12,948,985	3062.3		320,373		642,837		175,318			(13,349)				
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			28,845		10,760			(22,574)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/20/2022	09/20/2023	3,093	5,488,267	1774.37		108,814		72,216		66,092			(4,534)				
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			19,105		9,239			(14,952)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/21/2022	09/21/2023	4,464	7,895,163	1768.61		149,058		95,433		100,263			(6,211)				
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			7,253		3,630			(5,677)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/23/2022	09/22/2023	6,305	11,093,510	1759.37		209,525		90,738		163,197			(8,730)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/22/2022	09/22/2023	3,294	5,812,940	1764.5		118,970		65,836		85,250			(4,957)				
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			7,608		3,485			(5,954)				
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			37,773		14,906			(29,562)				
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			35,799		13,916			(28,016)				

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SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/23/2022	09/22/2023	6,817	20,681,493	3033.71		499,890		478,975		341,829			(20,829)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/22/2022	09/22/2023	4,757	14,473,696	3042.3		344,645		242,803		218,355			(14,360)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/22/2022	09/22/2023	7,584	28,500,390	3757.99		346,419		347,798		214,474			(14,434)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/23/2022	09/23/2023	7,955	29,380,439	3693.23		332,582		293,882		266,038			(13,858)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/23/2022	09/24/2023	6,425	23,727,902	3693.23		252,830		182,182		208,958			(10,535)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/23/2022	09/25/2023	2,774	4,879,805	1759.37		94,453		150,955		73,845			(3,936)				
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			41,952		16,711			(32,832)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/23/2022	09/25/2023	4,169	12,648,761	3033.71		327,402		715,461		228,876			(13,642)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/23/2022	09/25/2023	7,133	26,342,321	3693.23		290,992		324,077		239,489			(12,125)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/27/2022	09/27/2023	2,464	4,315,203	1751.35		94,071		34,552		82,365			(3,920)				
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			30,366		11,918			(23,765)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/27/2022	09/27/2023	2,226	6,724,279	3020.94		171,346		199,000		136,198			(7,139)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/28/2022	09/28/2023	3,787	6,660,885	1758.96		119,966		223,238		95,350			(4,999)				
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			8,000		3,901			(6,261)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/30/2022	09/29/2023	6,729	11,744,449	1745.47		227,371		97,671		219,183			(9,474)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/29/2022	09/29/2023	3,033	5,310,917	1751.24		99,117		97,570		87,891			(4,130)				
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			37,751		37,068			(55,156)				
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			7,955		3,573			(6,226)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/30/2022	09/29/2023	7,512	22,623,680	3011.57		533,296		953,123		475,859			(22,221)				

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SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/29/2022	09/29/2023	5,771	17,434,304	3021.27		427,501		187,686		347,001			(17,813)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/30/2022	09/30/2023	7,943	28,479,547	3585.62		307,939		88,546		314,488			(12,831)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/30/2022	10/01/2023	6,190	22,194,028	3585.62		240,818		412,577		250,328			(10,034)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/30/2022	10/02/2023	2,538	4,429,915	1745.47		89,170		29,441		85,799			(3,715)				
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			1,588		24,357			(35,963)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/30/2022	10/02/2023	4,147	12,488,169	3011.57		314,015		343,120		283,818			(13,084)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/30/2022	10/02/2023	7,049	25,276,734	3585.62		273,458		220,826		281,009			(11,394)				
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			689		10,848			(15,976)				
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			5,363		12,318			(17,760)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/06/2021	10/06/2023	207	372,513	1798.881	14,640			3,346		3,360			(5,490)				
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			679		7,934			(12,958)				
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			1,379		8,455			(13,770)				
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			627		6,655			(10,473)				
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			437		3,494			(8,224)				
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			451		15,059			(41,554)				
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			813		6,114			(16,740)				
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			494		7,519			(20,518)				

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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			2,906		4,037			(11,903)				
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			610		3,999			(13,037)				
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			7,341		10,137			(36,150)				
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			10,693		4,564			(15,456)				
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			1,245		5,615			(20,468)				
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			2,937		3,270			(11,949)				
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			2,751		6,821			(24,698)				
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			11,792		4,294			(17,123)				
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			3,539		11,299			(30,411)				
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			4,773		2,948			(7,861)				
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			990		8,435			(14,071)				
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			9,063		14,396			(30,043)				
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			8,750		8,592			(17,778)				
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			5,234		3,504			(7,231)				

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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	12/06/2021	12/06/2023	704	1,289,589	1832.539	49,391			3,165		7,579			(18,522)				
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			37,330		7,317			(18,718)				
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			5,643		13,105			(39,030)				
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			2,764		3,657			(10,784)				
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			66,155		2,589			(7,610)				
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			38,586		6,911			(20,273)				
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			15,941		12,022			(33,381)				
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			5,665		4,797			(14,374)				
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			38,530		8,690			(18,985)				
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			8,326		8,981			(21,991)				
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			11,757		3,012			(7,909)				
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			25,943		10,546			(29,932)				
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			31,689		4,050			(11,353)				
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			13,177		8,888			(32,720)				

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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	12/31/2021	01/02/2024	635	1,178,054	1856.306	47,240			6,540		4,879			(17,715)				
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		10,907		5,423			(17,007)				
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		4,237		9,500			(30,523)				
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		16,393		25,177			(83,051)				
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		4,004		3,523			(11,217)				
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		3,199		5,190			(16,475)				
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		7,375		6,078			(16,945)				
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		2,520		6,665			(20,222)				
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		36,850		26,779			(74,707)				
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		4,113		6,328			(19,405)				
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		2,324		4,541			(13,899)				
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		3,907		4,294			(11,830)				
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		3,890		2,126			(5,838)				
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		5,924		2,687			(6,472)				

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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		10,380		13,544			(22,818)				
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		28,202		2,600			(4,964)				
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		2,353		4,566			(10,052)				
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		117,539		8,865			(14,868)				
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		12,092		18,190			(30,436)				
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		5,595		6,490			(11,430)				
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		2,384		5,676			(8,762)				
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		6,148		22,732			(31,814)				
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		1,527		11,441			(16,161)				
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		5,263		15,528			(25,080)				
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		11,628		12,625			(20,252)				
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		11,305		8,473			(13,560)				
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		10,255		11,788			(21,337)				
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		4,663		5,552			(9,422)				

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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		4,405		10,307			(15,544)				
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		4,542		5,121			(7,670)				
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		8,168		5,780			(8,638)				
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		2,557		7,640			(11,785)				
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		4,538		16,615			(22,136)				
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		6,567		8,066			(14,076)				
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		16,442		9,517			(12,601)				
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		5,537		6,711			(8,868)				
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		34,531		8,459			(9,906)				
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		13,765		12,409			(15,695)				
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		4,017		8,095			(10,560)				
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		2,570		7,987			(6,971)				
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		2,069		11,137			(13,383)				
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		8,713		11,457			(13,686)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/25/2022	02/27/2024	258	466,818	1812.41		17,879		2,248		4,686			(5,587)				
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		23,411		8,563			(8,303)				
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		22,164		7,958			(7,702)				
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		4,934		5,532			(5,359)				
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		13,501		10,671			(9,150)				
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		2,992		12,411			(9,738)				
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		17,798		13,885			(11,404)				
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		14,705		19,306			(15,600)				
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		9,207		18,688			(14,450)				
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		34,584		9,226			(7,142)				
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		9,083		7,407			(5,724)				
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		23,872		14,629			(11,682)				
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		7,751		12,971			(11,320)				
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		10,235		30,863			(28,040)				

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	03/17/2022	03/15/2024	1,413	2,567,130	1816.45		93,444		5,490		25,076			(25,308)				
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		303,669		21,050			(21,695)				
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		24,633		10,458			(10,786)				
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		47,392		14,007			(14,419)				
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		11,499		5,074			(5,321)				
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		5,535		18,226			(18,322)				
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		7,261		20,868			(22,101)				
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		4,553		7,873			(8,610)				
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		2,892		15,168			(17,507)				
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		5,760		8,952			(10,339)				
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		3,648		6,760			(7,813)				
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		6,292		10,240			(11,446)				
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		6,168		24,115			(29,695)				
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		10,915		17,064			(21,443)				

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		5,313		19,589			(19,677)				
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		3,847		12,358			(12,387)				
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		2,312		11,803			(11,839)				
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		49,399		6,468			(6,267)				
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		18,826		15,240			(15,168)				
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		3,978		14,411			(13,939)				
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		11,966		4,468			(4,677)				
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		8,471		16,001			(13,673)				
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		6,391		13,678			(11,666)				
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		36,907		11,807			(10,050)				
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		6,645		7,904			(6,661)				
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		6,802		7,981			(5,892)				
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		20,355		17,273			(11,905)				
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		10,059		17,385			(13,644)				

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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		14,241		16,948			(8,058)				
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		140,335		25,575			(12,831)				
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		70,634		13,205			(6,681)				
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		20,442		22,255			(13,497)				
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		3,387		17,935			(8,943)				
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		63,223		20,963			(10,437)				
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		8,126		10,044			(5,008)				
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		68,529		25,672			(11,781)				
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		52,394		12,687			(5,130)				
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		3,386		16,846			(7,266)				
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		13,249		14,478			(6,317)				
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		32,172		20,257			(9,394)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/13/2022	05/14/2024	576	1,038,830	1804.26		33,139		18,033		13,377			(6,214)				
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		72,393		13,254			(6,147)				

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	05/16/2022	05/16/2024	685	1,236,450	1804.77		39,814		60,784		15,861			(7,465)				
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		4,430		16,401			(6,077)				
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		10,450		19,936			(7,794)				
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		7,776		22,037			(11,262)				
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		2,421		21,517			(8,212)				
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		6,635		13,178			(5,023)				
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		3,208		23,879			(9,090)				
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		4,784		12,165			(4,930)				
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		15,183		11,716			(4,837)				
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		12,847		16,462			(6,977)				
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		11,735		19,155			(8,794)				
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		386,500		26,363			(13,256)				
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		23,204		5,595			(2,796)				
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		13,624		12,640			(6,306)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/01/2022	05/31/2024	1,077	1,939,231	1800.83		63,025		7,292		26,796			(9,191)				
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		18,009		14,325			(6,513)				
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		8,422		15,799			(5,856)				
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		86,398		12,249			(3,783)				
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		(65,484)		37,964			(13,070)				
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		16,219		14,683			(5,448)				
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		28,898		21,054			(5,999)				
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		35,198		10,565			(3,007)				
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		12,273		8,900			(2,537)				
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		3,910		12,775			(3,042)				
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		2,316		25,666			(5,816)				
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		28,164		40,341			(9,148)				
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		58,987		42,953			(8,513)				
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		14,822		36,611			(7,249)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/21/2022	06/21/2024	524	927,777	1769.32		28,668		249,804		19,405			(4,181)				
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		92,455		25,890			(5,574)				
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		24,398		22,730			(5,238)				
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		18,694		20,657			(5,414)				
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		19,226		18,661			(4,885)				
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		16,455		23,346			(6,105)				
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		10,132		10,353			(2,692)				
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		62,390		32,395			(7,894)				
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		3,042		26,010			(6,483)				
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		2,862		20,441			(4,987)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/01/2022	07/01/2024	627	1,117,730	1781.32		36,885		4,971		20,504			(3,842)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/01/2022	07/02/2024	514	915,947	1781.32		30,318		49,766		16,821			(3,158)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/01/2022	07/03/2024	266	473,208	1781.32		15,663		3,049		8,700			(1,632)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/05/2022	07/05/2024	500	889,794	1778.59		29,630		16,428		16,935			(3,086)				

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/07/2022	07/05/2024	319	568,305	1782.4		18,754		15,705		10,337			(1,954)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/08/2022	07/08/2024	660	1,174,939	1779.89		37,598		31,617		22,092			(3,916)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/08/2022	07/09/2024	321	570,965	1779.89		18,328		66,707		10,747			(1,909)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/08/2022	07/10/2024	740	1,316,964	1779.89		42,275		34,477		24,815			(4,404)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/11/2022	07/11/2024	323	574,654	1778.8		18,504		7,576		10,980			(1,927)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/14/2022	07/12/2024	506	897,722	1772.94		29,445		9,219		18,386			(3,067)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/13/2022	07/12/2024	594	1,054,960	1775		33,864		24,290		21,097			(3,528)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/12/2022	07/12/2024	471	836,228	1776.89		27,010		36,739		16,358			(2,814)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/15/2022	07/15/2024	496	882,460	1778.27		28,680		13,341		17,038			(2,987)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/15/2022	07/16/2024	402	714,549	1778.27		23,294		38,289		13,811			(2,426)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/15/2022	07/17/2024	592	1,051,859	1778.27		34,291		8,607		20,352			(3,572)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/22/2022	07/22/2024	1,015	1,815,476	1788.59		61,000		36,894		31,249			(6,354)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/22/2022	07/24/2024	442	789,707	1788.59		26,534		33,263		13,624			(2,764)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/25/2022	07/25/2024	288	515,271	1790.41		16,540		45,270		8,707			(1,723)				

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/26/2022	07/26/2024	271	485,509	1789.93		15,682		12,949		8,261			(1,634)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/27/2022	07/26/2024	433	777,371	1794.77		24,954		40,565		12,474			(2,599)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/29/2022	07/29/2024	513	925,002	1804.67		29,878		172,174		13,183			(3,112)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/29/2022	07/30/2024	447	807,583	1804.67		26,166		62,405		11,524			(2,726)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/29/2022	07/31/2024	579	1,045,208	1804.67		33,865		18,783		14,934			(3,528)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/01/2022	08/01/2024	545	983,599	1804.55		32,065		18,056		14,093			(2,004)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/02/2022	08/02/2024	847	1,524,946	1799.88		49,256		4,250		23,181			(3,078)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/04/2022	08/02/2024	913	1,644,790	1801.73		53,127		18,262		24,439			(3,320)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/05/2022	08/05/2024	658	1,186,955	1802.99		38,101		7,639		17,429			(2,381)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/05/2022	08/06/2024	748	1,349,197	1802.99		43,309		14,535		19,836			(2,707)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/05/2022	08/07/2024	236	424,881	1802.99		13,681		4,682		6,255			(855)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/09/2022	08/09/2024	1,341	2,417,386	1803.29		78,565		10,353		35,544			(4,910)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/15/2022	08/15/2024	243	442,619	1824.01		13,898		7,358		5,046			(869)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/17/2022	08/16/2024	725	1,321,905	1823.8		40,582		26,036		15,133			(2,536)				

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/18/2022	08/16/2024	1,044	1,904,514	1824.07		60,754		10,364		21,727			(3,797)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/19/2022	08/19/2024	763	1,387,644	1819		42,739		17,157		16,973			(2,671)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/19/2022	08/20/2024	610	1,109,300	1819		34,166		37,022		13,587			(2,135)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/19/2022	08/21/2024	512	931,458	1819		28,782		13,848		11,425			(1,799)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/22/2022	08/22/2024	308	557,623	1809.98		17,286		59,513		7,673			(1,080)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/29/2022	08/29/2024	518	931,751	1798.29		28,418		(15,107)		14,914			(1,776)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/02/2022	08/30/2024	492	878,538	1786.1		27,586		41,814		16,245			(575)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/30/2022	08/30/2024	686	1,229,737	1792.64		37,138		(16,009)		21,071			(2,321)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/02/2022	09/04/2024	777	1,387,973	1786.1		43,582		12,234		25,798			(908)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/02/2022	09/05/2024	480	857,420	1786.1		26,923		6,004		15,953			(561)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/06/2022	09/06/2024	796	1,420,274	1785.24		44,739		19,248		26,715			(932)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/07/2022	09/06/2024	590	1,059,506	1796.18		31,641		158,125		16,797			(659)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/09/2022	09/09/2024	382	688,575	1802.92		21,621		15,278		10,562			(450)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/09/2022	09/10/2024	437	787,976	1802.92		24,742		86,010		12,101			(515)				

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	09/09/2022	09/11/2024	385	693,773	1802.92		21,784		13,624		10,666			(454)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/12/2022	09/12/2024	266	480,183	1805.85		15,126		21,568		7,135			(315)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/15/2022	09/13/2024	524	932,435	1778.97		29,092		30,280		18,957			(606)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/16/2022	09/16/2024	568	1,009,393	1776.81		31,493		14,962		21,080			(656)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/16/2022	09/18/2024	627	1,113,622	1776.81		34,856		34,871		23,300			(726)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/22/2022	09/20/2024	604	1,065,687	1764.5		33,036		238,311		25,529			(688)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/21/2022	09/20/2024	2,647	4,681,093	1768.61		142,635		680,510		105,273			(2,972)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/20/2022	09/20/2024	459	813,863	1774.37		25,311		388,536		17,523			(527)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/23/2022	09/23/2024	721	1,269,337	1759.37		38,969		8,544		32,176			(812)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/23/2022	09/24/2024	472	829,811	1759.37		25,475		34,116		21,051			(531)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/29/2022	09/27/2024	466	816,150	1751.24		25,709		20,160		22,567			(536)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/27/2022	09/27/2024	1,026	1,796,272	1751.35		55,325		50,462		49,611			(1,153)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/28/2022	09/27/2024	490	862,491	1758.96		26,823		12,458		22,024			(559)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/30/2022	09/30/2024	390	680,115	1745.47		20,880		13,186		19,973			(435)				

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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	09/30/2022	10/01/2024	524	914,361	1745.47		28,071		40,248		26,869			(585)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/30/2022	10/02/2024	553	965,880	1745.47		29,749		60,026		28,402			(620)				
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			14,563					(271,911)				
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			7,642					(279,557)				
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			10,341					(297,293)				
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			9,414					(318,223)				
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			8,546					(348,662)				
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			13,040					(388,893)				
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			13,830					(359,778)				
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			13,497					(351,863)				
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			7,135					(295,897)				
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			10,446					(211,580)				
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			62,806					(350,158)				
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			22,179					(290,013)				
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			124,740					(405,253)				
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			42,417					(282,724)				
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			72,492					(293,704)				
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			11,976					(313,338)				
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			81,689					(335,536)				
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			68,624					(309,732)				
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			26,133					(269,100)				
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			113,354					(347,675)				
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			30,975					(344,604)				
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			179,477					(404,055)				
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			205,617					(440,765)				
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			109,951					(391,167)				
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			153,273					(579,996)				

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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			60,316					(469,769)				
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			29,921					(237,969)				
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			3,093					(8,596)				
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			18,522					(164,055)				
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			62,099					(344,038)				
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			108,795					(504,983)				
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		181,875					(398,701)				
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		221,057					(320,900)				
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		48,510					(322,433)				
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		97,253					(244,399)				
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		85,090					(355,343)				
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		244,626					(435,351)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/19/2022	01/19/2023	506	2,295,295	4532.76		34,200		4,309		965			(24,225)				
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		66,563		3,517			(200,563)				
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		182,579					(317,615)				
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		67,989					(237,500)				
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		142,425					(346,425)				
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		304,760		2,745			(97,833)				
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		131,392					(263,566)				
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		93,990		2,508			(99,758)				
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		60,237		4,470			(118,006)				
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		80,012					(292,018)				
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		122,897					(416,473)				
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		291,884					(299,754)				
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		143,557					(239,262)				
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		83,625					(220,264)				
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		141,885					(300,417)				
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		70,589		10,265			(194,080)				
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		200,651		4,972			(90,305)				
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		141,649					(207,511)				

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S&P Digital		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	02/16/2022	02/16/2023	321	1,437,801	4475.01		21,279		6,752		1,362			(13,300)				
S&P Digital		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	02/18/2022	02/17/2023	879	3,821,771	4348.87		55,798		4,604		6,455			(34,874)				
S&P Digital		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	02/17/2022	02/17/2023	7,056	30,905,469	4380.26		436,883		56,303		3,452			(273,052)				
S&P Digital		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	02/18/2022	02/21/2023	320	1,392,737	4348.87		20,334		11,762		2,469			(12,709)				
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		92,367		11,002			(87,149)				
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		149,547					(255,663)				
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		34,673					(221,072)				
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		111,793					(180,087)				
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		464,902					(163,191)				
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		127,150		16,798			(67,079)				
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		59,526					(236,978)				
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		70,300					(226,142)				
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		188,642					(205,609)				
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		200,519					(212,113)				
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		68,161					(216,952)				
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		50,683		9,490			(78,466)				
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		85,976					(258,077)				
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		119,761		16,251			(134,508)				
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		818,497					(204,715)				
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		127,037					(201,971)				
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		109,769		8,933			(53,530)				
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		147,473		17,477			(112,616)				
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		147,832					(178,353)				
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		120,853					(156,843)				
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		84,591					(182,182)				
S&P Digital		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	05/02/2022	05/02/2023	310	1,289,892	4155.38		18,316		11,448		6,854			(6,869)				
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		335,515					(137,489)				
S&P Digital		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	05/05/2022	05/05/2023	348	1,443,939	4146.87		20,648		1,741		7,907			(7,743)				
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		398,306		258			(180,197)				
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		150,382					(167,184)				
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		210,055		27			(164,278)				

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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.	MS 4PQUHN3JPFGFNF3BB653	05/25/2022	05/25/2023	5,469	21,759,645	3978.73		298,381		263,715		944			(111,893)				
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		325,105					(132,512)				
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		70,643					(115,234)				
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		116,554					(115,156)				
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		146,917					(92,645)				
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		211,140					(95,474)				
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		154,330		7			(141,583)				
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		127,374		51			(112,791)				
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		108,594		1,759			(112,314)				
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		314,110		19,332			(124,409)				
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		109,044		5,467			(92,766)				
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		88,030		5,695			(84,529)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	07/18/2022	07/18/2023	7,846	30,058,118	3830.85		349,497		74,692		889			(72,812)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	07/19/2022	07/19/2023	6,553	25,797,974	3936.69		300,922		185,386		2,379			(62,692)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	07/27/2022	07/27/2023	7,032	28,292,200	4023.61		385,171		787,602		6,161			(80,244)				
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			6,254		1,920			(5,925)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	08/04/2022	08/04/2023	6,687	27,762,838	4151.94		358,130		308,612		537			(44,766)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	08/08/2022	08/08/2023	4,609	19,081,263	4140.06		247,140		82,408		1,118			(30,892)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	08/15/2022	08/15/2023	6,699	28,787,683	4297.14		372,701		280,616		158			(46,588)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	08/23/2022	08/23/2023	2,663	8,286,705	3112.18		182,747		91,410		58,867			(22,843)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	08/23/2022	08/23/2023	7,300	30,138,064	4128.73		374,529		315,694		1,244			(46,816)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	08/25/2022	08/25/2023	6,590	27,673,596	4199.12		356,116		219,285		234			(44,514)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	08/29/2022	08/29/2023	4,846	19,533,999	4030.61		224,064		375,873		1,836			(28,008)				
S&P Digital		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	08/30/2022	08/30/2023	388	1,546,141	3986.16		22,264		10,676		13,748			(2,783)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	09/02/2022	09/02/2023	4,593	18,026,084	3924.26		219,140		221,222		7,728			(9,131)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	09/02/2022	09/03/2023	4,805	18,856,073	3924.26		208,579		144,099		13,121			(8,691)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	09/02/2022	09/04/2023	6,472	25,397,090	3924.26		286,669		113,106		22,874			(11,945)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	09/02/2022	09/05/2023	5,376	21,095,814	3924.26		250,402		153,352		24,104			(10,433)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	09/06/2022	09/06/2023	2,702	8,308,810	3074.77		199,850		123,987		101,796			(8,327)				

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P Digital		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	09/12/2022	09/12/2023	265	1,090,169	4110.41		15,698		42,721		8,278			(654)				
S&P Digital		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	09/19/2022	09/19/2023	7,747	30,210,680	3899.89		330,870		212,825		105,355			(13,786)				
S&P Digital		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	09/21/2022	09/21/2023	8,836	33,486,365	3789.93		425,009		962,780		230,478			(17,709)				
S&P Digital		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	09/22/2022	09/22/2023	442	1,661,520	3757.99		15,784		22,812		12,609			(658)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	09/28/2022	09/28/2023	8,112	30,169,308	3719.04		373,016		773,032		289,210			(15,542)				
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		6,452		17,525			(17,182)				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CI16SLYGKNHA04	10/05/2021	10/05/2022	15,400	5,284,510	343.15	321,333			1,666					(241,000)				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CI16SLYGKNHA04	10/05/2021	10/05/2022	(1,671)	(583,355)	349.16	(36,490)			450					27,367				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CI16SLYGKNHA04	10/05/2021	10/05/2022	(1,275)	(446,095)	350.01	(12,351)			664					9,263				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CI16SLYGKNHA04	10/05/2021	10/05/2022	(2,445)	(857,875)	350.87	(51,437)			337					38,577				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CI16SLYGKNHA04	10/05/2021	10/05/2022	(7,981)	(2,848,145)	356.88	(115,352)			2,163					86,514				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CI16SLYGKNHA04	10/05/2021	10/05/2022	(1,531)	(549,040)	358.59	(9,891)			830					7,419				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CI16SLYGKNHA04	10/12/2021	10/12/2022	12,800	4,400,384	343.78	270,250			1,214					(202,688)				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CI16SLYGKNHA04	10/12/2021	10/12/2022	(5,183)	(1,822,034)	351.52	(88,798)			4,422					66,599				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CI16SLYGKNHA04	10/12/2021	10/12/2022	(5,962)	(2,131,436)	357.53	(79,510)			3,361					59,632				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CI16SLYGKNHA04	10/12/2021	10/12/2022	(1,247)	(446,914)	358.39	(22,598)			639					16,949				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CI16SLYGKNHA04	10/27/2021	10/27/2022	16,400	5,820,524	354.91	326,923			56,274		23			(245,192)				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CI16SLYGKNHA04	10/27/2021	10/27/2022	(4,108)	(1,490,622)	362.9	(71,387)			57,935		(3)			53,540				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CI16SLYGKNHA04	10/27/2021	10/27/2022	400	145,512	363.78	3,279			18,229					(2,459)				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CI16SLYGKNHA04	10/27/2021	10/27/2022	(9,519)	(3,513,609)	369.11	(133,216)			23,668		(4)			99,912				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CI16SLYGKNHA04	10/27/2021	10/27/2022	(1,435)	(532,365)	370.88	(8,163)			356					6,122				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CI16SLYGKNHA04	10/27/2021	10/27/2022	(764)	(283,928)	371.77	(4,109)			1,003					3,082				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CI16SLYGKNHA04	10/27/2021	10/27/2022	(373)	(145,512)	390.4	(137)			17,888					103				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CI16SLYGKNHA04	11/02/2021	11/02/2022	13,500	4,867,155	360.53	261,417			2,802		39			(196,063)				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CI16SLYGKNHA04	11/02/2021	11/02/2022	(1,376)	(504,742)	366.84	(30,105)			(6,088)		(5)			22,579				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CI16SLYGKNHA04	11/02/2021	11/02/2022	(1,275)	(468,689)	367.74	(11,389)			7,797					8,542				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CI16SLYGKNHA04	11/02/2021	11/02/2022	(4,597)	(1,694,491)	368.64	(67,484)			23,744		(7)			50,613				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CI16SLYGKNHA04	11/02/2021	11/02/2022	(4,808)	(1,802,650)	374.95	(68,295)			(9,142)		(6)			51,221				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CI16SLYGKNHA04	11/02/2021	11/02/2022	(1,050)	(396,583)	377.66	(5,466)			(1,536)					4,100				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CI16SLYGKNHA04	11/08/2021	11/08/2022	12,400	4,517,568	364.32	267,995			5,718		43			(200,996)				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CI16SLYGKNHA04	11/08/2021	11/08/2022	(1,373)	(510,048)	371.61	(12,308)			26,636					9,231				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CI16SLYGKNHA04	11/08/2021	11/08/2022	(4,499)	(1,675,872)	372.52	(77,283)			16,743		(8)			57,963				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CI16SLYGKNHA04	11/08/2021	11/08/2022	(5,096)	(1,930,896)	378.89	(94,895)			1,998		(7)			71,171				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CI16SLYGKNHA04	11/08/2021	11/08/2022	(1,053)	(400,752)	380.71	(5,796)			3,062					4,347				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CI16SLYGKNHA04	11/09/2021	11/09/2022	11,600	4,213,120	363.2	263,582			9,625		50			(197,687)				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CI16SLYGKNHA04	11/09/2021	11/09/2022	(1,966)	(726,400)	369.56	(45,150)			5,526		(7)			33,862				

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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	11/09/2021	11/09/2022	(2,934)	(1,089,600)	371.37	(46,789)			4,470		(4)			35,092				
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)			68,252		(7)			74,815				
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)			11,005		(14)			53,282				
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)			8,204		(10)			55,303				
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			16,314		69			(174,051)				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	11/11/2021	11/11/2022	(1,271)	(466,973)	367.29	(11,259)			6,175					8,444				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	11/11/2021	11/11/2022	(1,635)	(610,657)	373.58	(10,527)			56,176					7,895				
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			4,951		79			(211,472)				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	11/15/2021	11/15/2022	(980)	(360,870)	368.09	(9,178)			895					6,884				
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)			10,391		(15)			67,753				
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)			15,076		(10)			71,445				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	11/15/2021	11/15/2022	(1,053)	(396,957)	377.11	(6,258)			11,213					4,694				
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			827					(29,500)				
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			1,201		186			(189,785)				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	11/22/2021	11/22/2022	(1,585)	(577,392)	364.2	(15,508)			885					11,631				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	11/22/2021	11/22/2022	(1,376)	(505,218)	367.19	(34,739)			1,937		(15)			26,055				
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)			3,622		(32)			64,597				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	11/22/2021	11/22/2022	(1,163)	(433,044)	372.22	(7,956)			3,415					5,967				
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)			3,561		(17)			59,949				
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			2,016					(36,055)				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	11/29/2021	11/29/2022	(1,611)	(577,392)	358.39	(18,548)			734					13,911				
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			9,759		343			(159,814)				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	11/29/2021	11/29/2022	(1,474)	(541,305)	367.17	(12,288)			12,431					9,216				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	11/29/2021	11/29/2022	(1,867)	(685,653)	367.19	(48,706)			5,422		(46)			36,530				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	11/29/2021	11/29/2022	(1,565)	(577,392)	368.99	(39,608)			3,598		(32)			29,706				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	11/29/2021	11/29/2022	(2,404)	(902,175)	375.3	(54,587)			21,106		(24)			40,940				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	11/29/2021	11/29/2022	(1,151)	(433,044)	376.21	(25,659)			39,370		(10)			19,244				
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			10,943					(65,661)				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	11/30/2021	11/30/2022	(2,661)	(938,262)	352.6	(30,322)			(3,790)					22,741				
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)			(3,368)					20,211				
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			38,053		1,008			(228,316)				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	11/30/2021	11/30/2022	(1,278)	(469,131)	367.19	(33,778)			(4,222)		(68)			25,334				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	11/30/2021	11/30/2022	(1,076)	(396,957)	368.99	(27,634)			(3,454)		(48)			20,726				
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)			(21,669)		(172)			130,015				
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			12,342		470			(225,304)				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	12/13/2021	12/13/2022	(1,769)	(641,718)	362.75	(46,503)			15,180		(58)			34,877				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	12/13/2021	12/13/2022	(3,130)	(1,140,832)	364.53	(60,106)			21,716		(49)			45,080				
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)			11,677		(27)			37,578				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	12/13/2021	12/13/2022	(2,206)	(819,973)	371.66	(49,415)			2,315		(30)			37,061				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	12/13/2021	12/13/2022	(1,909)	(713,020)	373.44	(15,005)			4,953					11,253				
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			81,257		422			(185,836)				
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)			8,112		(42)			43,561				
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)			9,188		(80)			88,082				
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		16,010		243			(102,190)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	01/03/2022	01/03/2023	(2,445)	(914,625)	374.08		(44,265)		15,848		(43)			31,355				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	01/03/2022	01/03/2023	(2,206)	(841,455)	381.4		(48,932)		2,008		(38)			34,660				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	01/03/2022	01/03/2023	(1,241)	(475,605)	383.23		(8,425)		14,450					5,968				
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		61,432		798			(213,575)				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	01/06/2022	01/06/2023	(1,078)	(398,596)	369.61		(12,396)		17,151					8,781				
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)		22,863		(148)			66,099				
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)		16,220		(146)			84,222				
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		30,242		2,551			(134,232)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	02/01/2022	02/01/2023	(2,359)	(849,720)	360.25		(41,558)		12,611		(336)			25,973				
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)		14,334		(749)			57,805				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	02/01/2022	02/01/2023	(1,722)	(637,290)	369.98		(13,216)		21,226					8,260				
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		8,451		3,363			(240,668)				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	02/02/2022	02/02/2023	(985)	(356,290)	361.63		(10,658)		29,443					6,662				
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)		17,884		(406)			32,631				
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)		23,553		(466)			43,772				
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		20,971		355			(30,904)				
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)		34,854		(715)			76,167				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	02/02/2022	02/02/2023	(1,435)	(534,435)	372.32		(9,648)		12,292					6,030				
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)		29,061		(49)			12,468				
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		34,522		3,435			(217,811)				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	02/09/2022	02/09/2023	(1,576)	(572,288)	363.05		(17,268)		16,430		(42)			10,792				
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)		193,641		(714)			47,213				
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)		14,685		(404)			30,992				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	02/09/2022	02/09/2023	1,400	513,268	366.62		24,016		31,861		195			(15,010)				
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)		72,736		(638)			56,981				

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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 549300CII6SLYGKNHA04	02/09/2022	02/09/2023	(1,818)	(679,592)	373.78		(12,430)		69,726		(40)			7,769				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	02/09/2022	02/09/2023	(1,305)	(513,268)	393.45		(9,814)		46,677		(33)			6,134				
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		21,026		4,063			(96,143)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	02/14/2022	02/14/2023	(1,179)	(414,792)	351.71		(30,195)		3,956		(728)			18,872				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	02/14/2022	02/14/2023	(1,176)	(414,792)	352.57		(29,607)		7,708		(689)			18,504				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	02/14/2022	02/14/2023	(2,019)	(725,886)	359.49		(44,173)		7,977		(768)			27,608				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	02/14/2022	02/14/2023	(1,244)	(449,358)	361.21		(12,507)		4,463		(33)			7,817				
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		5,374		4,387			(94,202)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	02/17/2022	02/17/2023	(1,179)	(411,744)	349.12		(28,743)		39,593		(908)			17,964				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	02/17/2022	02/17/2023	(1,176)	(411,744)	349.98		(14,412)		12,398		(38)			9,008				
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)		8,268		(1,287)			41,534				
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		46,520		19,307			(228,994)				
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)		15,261		(6,564)			94,122				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	02/23/2022	02/23/2023	1,000	339,600	339.6		25,199		9,891		1,492			(15,749)				
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)		8,784		(4,612)			70,183				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	02/23/2022	02/23/2023	(1,627)	(563,244)	346.23		(16,817)		2,977		(55)			10,511				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	02/23/2022	02/23/2023	(932)	(339,600)	364.45		(12,891)		3,883		(321)			8,057				
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		78,511		19,577			(157,869)				
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)		12,077		(3,629)			40,312				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	03/01/2022	03/01/2023	(1,373)	(466,130)	339.61		(35,677)		2,165		(2,267)			19,325				
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)		9,452		(5,183)			63,154				
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		19,819		14,193			(201,039)				
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)		20,342		(3,135)			56,246				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	03/02/2022	03/02/2023	(1,471)	(508,365)	345.69		(19,083)		5,178		(52)			10,336				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	03/02/2022	03/02/2023	1,500	521,070	347.38		29,519		27,066		956			(15,989)				
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)		20,904		(4,367)			77,355				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	03/02/2022	03/02/2023	(861)	(305,019)	354.16		(8,494)		4,433		(26)			4,601				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	03/02/2022	03/02/2023	(1,398)	(521,070)	372.8		(13,735)		19,457		(210)			7,440				
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		51,952		17,783			(193,576)				
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)		10,551		(4,728)			58,048				
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)		95,981		(5,001)			73,711				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	03/03/2022	03/03/2023	(2,010)	(709,695)	353.16		(19,892)		28,767		(59)			10,775				
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		56,428		19,748			(101,391)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	03/08/2022	03/08/2023	(1,278)	(424,229)	332.04		(33,674)		4,583		(3,505)			18,240				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	03/08/2022	03/08/2023	(1,078)	(358,963)	332.86		(27,964)		2,823		(2,837)			15,147				
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)		25,576		(5,279)			44,606				
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		43,880		17,544			(218,662)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	03/09/2022	03/09/2023	(1,182)	(399,432)	337.85		(32,655)		2,395		(2,377)			17,688				
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)		38,675		(3,334)			45,687				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	03/09/2022	03/09/2023	(2,941)	(998,580)	339.52		(42,127)		13,509		(129)			22,819				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	03/09/2022	03/09/2023	1,300	447,863	344.51		30,312		147,160		1,765			(16,419)				
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)		38,394		(4,422)			61,354				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	03/09/2022	03/09/2023	(2,775)	(965,294)	347.84		(31,298)		24,065		(96)			16,953				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	03/09/2022	03/09/2023	(1,223)	(447,863)	366.15		(16,163)		17,025		(494)			8,755				
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		51,047		12,906			(171,335)				
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)		97,389		(2,899)			46,287				
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)		33,778		(4,040)			70,072				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	03/17/2022	03/17/2023	(1,053)	(379,291)	360.33		(9,261)		144,409		(26)			5,017				
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		8,012		19,017			(224,339)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	03/23/2022	03/23/2023	(985)	(343,590)	348.74		(22,481)		6,310		(1,282)			12,177				
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)		48,206		(3,604)			47,207				
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)		54,534		(2,188)			40,151				
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		20,177		2,568			(32,849)				
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)		13,055		(4,255)			61,504				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	03/23/2022	03/23/2023	(1,244)	(446,667)	359.05		(9,985)		7,762		(29)			5,409				
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)		56,753		(612)			11,948				
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		61,200		13,420			(184,661)				
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)		25,649		(2,067)			32,527				
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)		65,267		(4,869)			86,641				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	03/24/2022	03/24/2023	(1,435)	(520,620)	362.7		(10,893)		12,005		(31)			5,900				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	04/07/2022	04/06/2023	5,400	1,867,536	345.84		155,656		8,220		9,921			(71,342)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	04/07/2022	04/06/2023	(2,353)	(830,016)	352.76		(57,491)		8,577		(3,099)			26,350				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	04/07/2022	04/06/2023	(2,885)	(1,037,520)	359.67		(60,374)		7,351		(2,719)			27,672				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	04/07/2022	04/07/2023	2,900	1,002,936	345.84		44,595		14,912		101			(20,440)				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	04/07/2022	04/07/2023	(1,081)	(380,424)	351.89		(13,078)		8,361		(31)			5,994				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	04/07/2022	04/07/2023	(1,731)	(622,512)	359.67		(15,790)		15,188		(37)			7,237				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	04/13/2022	04/13/2023	19,300	6,671,045	345.65		509,341		28,682		22,925			(233,448)				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	04/13/2022	04/13/2023	(985)	(345,650)	350.83		(29,631)		2,504		(1,621)			13,581				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	04/13/2022	04/13/2023	(6,486)	(2,281,290)	351.7		(158,162)		16,114		(6,900)			72,491				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	04/13/2022	04/13/2023	900	318,861	354.29		11,531		46,764		22			(5,285)				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	04/13/2022	04/13/2023	1,200	429,300	357.75		30,009		42,003		1,396			(13,754)				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	04/13/2022	04/13/2023	(8,558)	(3,076,285)	359.48		(171,953)		20,406		(5,954)			78,812				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	04/13/2022	04/13/2023	(2,679)	(967,820)	361.2		(27,810)		28,730		(51)			12,746				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	04/13/2022	04/13/2023	(1,968)	(748,161)	380.22		(20,806)		7,772		(491)			9,536				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	04/18/2022	04/18/2023	8,200	2,821,784	344.12		223,940		40,761		13,318			(102,639)				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	04/18/2022	04/18/2023	(1,078)	(378,532)	351		(30,065)		24,695		(1,927)			13,780				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	04/18/2022	04/18/2023	(4,231)	(1,514,128)	357.88		(103,333)		49,930		(5,619)			47,361				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	04/18/2022	04/18/2023	(2,584)	(929,124)	359.61		(27,438)		64,484		(50)			12,576				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	05/02/2022	05/02/2023	10,400	3,438,448	330.62		289,156		34,186		28,647			(108,433)				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	05/02/2022	05/02/2023	(1,081)	(363,682)	336.41		(18,974)		3,210		(97)			7,115				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	05/02/2022	05/02/2023	(3,137)	(1,057,984)	337.23		(74,395)		17,091		(6,266)			27,898				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	05/02/2022	05/02/2023	(3,750)	(1,289,418)	343.84		(101,224)		14,596		(11,386)			37,959				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	05/02/2022	05/02/2023	(2,105)	(727,364)	345.5		(30,123)		10,402		(87)			11,296				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	05/03/2022	05/03/2023	9,400	3,114,126	331.29		271,672		88,012		33,132			(101,877)				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	05/03/2022	05/03/2023	(1,667)	(563,193)	337.92		(48,543)		20,202		(6,409)			18,204				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	05/03/2022	05/03/2023	(6,250)	(2,153,385)	344.54		(142,101)		21,552		(14,138)			53,288				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	05/03/2022	05/03/2023	(1,148)	(397,548)	346.2		(14,352)		14,649		(50)			5,382				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	05/05/2022	05/05/2023	8,800	2,903,824	329.98		300,452		66,376		24,888			(112,669)				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	05/05/2022	05/05/2023	(2,850)	(956,942)	335.75		(91,201)		118,243		(6,862)			34,200				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	05/05/2022	05/05/2023	(4,231)	(1,451,912)	343.18		(134,285)		52,175		(9,085)			50,357				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	05/05/2022	05/05/2023	(1,435)	(494,970)	344.83		(22,578)		345,744		(66)			8,467				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	05/09/2022	05/09/2023	11,100	3,579,306	322.46		336,723		14,901		59,424			(126,271)				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	05/09/2022	05/09/2023	(1,675)	(548,182)	327.3		(53,252)		8,928		(10,278)			19,970				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	05/09/2022	05/09/2023	(3,137)	(1,031,872)	328.91		(79,351)		35,401		(11,292)			29,757				
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)		47,752		(18,599)			43,320				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	05/09/2022	05/09/2023	(1,914)	(644,920)	336.97		(26,645)		9,546		(236)			9,992				
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		48,252		29,457			(76,525)				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	05/17/2022	05/17/2023	(1,471)	(489,825)	333.08		(21,933)		4,111		(312)			8,225				
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)		8,309		(17,190)			48,637				
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		43,340		33,396			(74,195)				

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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	05/26/2022	05/26/2023	(1,078)	(359,007)	332.9		(30,318)		34,250		(6,147)			11,369				
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)		28,550		(15,378)			44,025				
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		67,896		246,637			(184,722)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	06/15/2022	06/15/2023	(1,478)	(460,035)	311.29		(44,946)		26,668		(18,877)			13,109				
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)		21,548		(39,708)			32,817				
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)		31,953		(48,570)			40,173				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	06/15/2022	06/15/2023	600	188,616	314.36		7,931		46,725		1,877			(2,313)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	06/15/2022	06/15/2023	1,300	412,646	317.42		33,913		14,806		13,621			(9,891)				
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)		185,993		(64,914)			56,766				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	06/15/2022	06/15/2023	(1,435)	(460,035)	320.49		(16,653)		42,144		(2,639)			4,857				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	06/15/2022	06/15/2023	(1,782)	(601,262)	337.36		(24,323)		97,843		(7,407)			7,094				
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		115,419		117,230			(77,178)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	06/22/2022	06/22/2023	(1,867)	(579,177)	310.16		(55,907)		35,642		(25,354)			16,306				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	06/22/2022	06/22/2023	1,000	312,450	312.45		13,132		6,611		3,706			(3,830)				
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)		22,814		(53,086)			39,753				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	06/22/2022	06/22/2023	(1,148)	(365,796)	318.55		(13,212)		23,632		(2,613)			3,854				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	06/22/2022	06/22/2023	(932)	(312,450)	335.31		(6,308)		5,968		(425)			1,840				
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		66,172		70,933			(53,371)				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	06/28/2022	06/28/2023	(1,471)	(464,205)	315.66		(20,238)		7,330		(4,388)			5,903				
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)		34,333		(41,549)			33,721				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	07/06/2022	07/06/2023	17,800	5,524,764	310.38		425,286		37,763		158,987			(88,601)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	07/06/2022	07/06/2023	(2,850)	(900,102)	315.81		(56,490)		33,376		(19,351)			11,769				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	07/06/2022	07/06/2023	(4,510)	(1,427,748)	316.59		(83,050)		34,019		(27,003)			17,302				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	07/06/2022	07/06/2023	400	127,256	318.14		4,943		13,253		995			(1,030)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	07/06/2022	07/06/2023	900	289,116	321.24		22,788		30,337		9,238			(4,748)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	07/06/2022	07/06/2023	(7,500)	(2,420,964)	322.8		(163,253)		25,105		(59,355)			34,011				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	07/06/2022	07/06/2023	(2,392)	(775,950)	324.35		(24,206)		4,151		(3,557)			5,043				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	07/06/2022	07/06/2023	(1,220)	(416,372)	341.42		(15,874)		33,010		(5,203)			3,307				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	08/03/2022	08/03/2023	18,800	6,168,844	328.13		455,478		57,625		119,842			(56,935)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	08/03/2022	08/03/2023	(1,081)	(360,943)	333.87		(28,393)		9,600		(9,024)			3,549				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	08/03/2022	08/03/2023	(8,235)	(2,756,292)	334.69		(166,989)		60,121		(42,813)			20,874				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	08/03/2022	08/03/2023	900	302,697	336.33		10,352		29,456		634			(1,294)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	08/03/2022	08/03/2023	400	135,844	339.61		8,874		20,113		2,815			(1,109)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	08/03/2022	08/03/2023	(6,442)	(2,198,471)	341.26		(129,690)		89,938		(36,954)			16,211				

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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 549300CII6SLYGKNHA04	08/03/2022	08/03/2023	(2,488)	(853,138)	342.9		(22,626)		11,281		(990)			2,828				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	08/03/2022	08/03/2023	(1,215)	(438,541)	360.94		(8,513)		48,344		(1,718)			1,064				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	08/18/2022	08/18/2023	11,200	3,807,888	339.99		291,830		52,127		54,239			(36,479)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	08/18/2022	08/18/2023	(4,226)	(1,461,957)	345.94		(92,419)		47,219		(16,379)			11,552				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	08/18/2022	08/18/2023	(6,635)	(2,345,931)	353.59		(130,448)		35,997		(24,334)			16,306				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	08/24/2022	08/24/2023	21,000	6,923,490	329.69		490,639		44,815		115,029			(61,330)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	08/24/2022	08/24/2023	(3,440)	(1,153,915)	335.46		(72,561)		46,192		(17,371)			9,070				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	08/24/2022	08/24/2023	(6,373)	(2,142,985)	336.28		(132,822)		10,739		(31,906)			16,603				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	08/24/2022	08/24/2023	500	168,965	337.93		6,116		64,442		433			(764)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	08/24/2022	08/24/2023	900	307,107	341.23		21,978		93,641		6,773			(2,747)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	08/24/2022	08/24/2023	(7,692)	(2,637,520)	342.88		(142,689)		27,116		(34,493)			17,836				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	08/24/2022	08/24/2023	(2,871)	(989,070)	344.53		(29,587)		17,688		(1,464)			3,698				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	08/24/2022	08/24/2023	(475)	(168,965)	356.07		(1,349)		20,855		(90)			169				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	08/24/2022	08/24/2023	(847)	(307,107)	362.66		(12,258)		6,178		(4,134)			1,532				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	08/25/2022	08/25/2023	9,700	3,229,324	332.92		247,813		56,016		60,394			(30,977)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	08/25/2022	08/25/2023	(3,833)	(1,298,388)	338.75		(85,313)		72,447		(20,498)			10,664				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	08/25/2022	08/25/2023	(5,577)	(1,930,936)	346.24		(106,106)		65,943		(25,071)			13,263				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	08/30/2022	08/30/2023	10,200	3,242,682	317.91		277,423		69,125		109,287			(34,678)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	08/30/2022	08/30/2023	(1,474)	(476,865)	323.47		(41,451)		123,375		(17,951)			5,181				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	08/30/2022	08/30/2023	(2,353)	(762,984)	324.27		(47,110)		19,250		(15,989)			5,889				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	08/30/2022	08/30/2023	(6,058)	(2,002,833)	330.63		(127,338)		101,526		(48,782)			15,917				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	08/31/2022	08/31/2023	14,100	4,442,910	315.1		317,786		278,063		119,418			(39,723)				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	08/31/2022	08/31/2023	(1,278)	(409,630)	320.61		(17,356)		(15,187)		(3,959)			2,170				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	08/31/2022	08/31/2023	(3,922)	(1,260,400)	321.4		(70,354)		(61,560)		(24,241)			8,794				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	08/31/2022	08/31/2023	1,000	322,980	322.98		12,622		11,044		(4,796)			(1,578)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	08/31/2022	08/31/2023	900	293,517	326.13		21,717		19,002		10,126			(2,715)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	08/31/2022	08/31/2023	(5,769)	(1,890,600)	327.7		(120,968)		(105,847)		(50,689)			15,121				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	08/31/2022	08/31/2023	(2,679)	(882,280)	329.28		(27,810)		(24,334)		2,678			3,476				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	08/31/2022	08/31/2023	(1,779)	(616,497)	346.61		(17,968)		(15,722)		(6,640)			2,246				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	09/01/2022	09/01/2023	7,200	2,279,232	316.56		186,022		68,061		70,599			(7,751)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	09/01/2022	09/01/2023	(2,260)	(728,088)	322.1		(48,050)		62,614		(17,080)			2,002				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	09/01/2022	09/01/2023	(4,712)	(1,551,144)	329.22		(95,501)		513,831		(34,733)			3,979				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	09/07/2022	09/07/2023	11,200	3,537,072	315.81		264,953		34,564		107,932			(11,040)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	09/07/2022	09/07/2023	(4,608)	(1,484,307)	322.13		(87,923)		136,974		(33,854)			3,663				

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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 549300CII6SLYGKNHA04	09/07/2022	09/07/2023	1,200	388,452	323.71		14,808		8,525		3,493			(617)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	09/07/2022	09/07/2023	1,500	490,290	326.86		35,559		14,455		17,003			(1,482)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	09/07/2022	09/07/2023	(4,615)	(1,515,888)	328.44		(96,377)		46,252		(41,790)			4,016				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	09/07/2022	09/07/2023	(1,627)	(536,877)	330.02		(16,596)		7,060		(3,199)			691				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	09/07/2022	09/07/2023	(2,530)	(878,742)	347.39		(26,737)		87,922		(11,116)			1,114				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	09/08/2022	09/08/2023	8,300	2,637,325	317.75		222,710		164,070		88,122			(9,280)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	09/08/2022	09/08/2023	(1,966)	(635,500)	323.31		(56,250)		38,051		(24,769)			2,344				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	09/08/2022	09/08/2023	(6,058)	(2,001,825)	330.46		(116,535)		27,329		(40,813)			4,856				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	09/22/2022	09/22/2023	12,700	3,819,779	300.77		323,506		19,935		210,121			(13,479)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	09/22/2022	09/22/2023	(4,226)	(1,293,311)	306.03		(99,280)		13,873		(64,902)			4,137				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	09/22/2022	09/22/2023	(8,077)	(2,526,468)	312.8		(153,990)		103,888		(96,740)			6,416				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	09/27/2022	09/27/2023	15,500	4,515,925	291.35		404,426		72,428		337,729			(16,851)				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	09/27/2022	09/27/2023	(1,867)	(553,565)	296.45		(26,946)		20,445		(24,172)			1,123				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	09/27/2022	09/27/2023	(2,059)	(611,835)	297.18		(60,658)		42,622		(48,989)			2,527				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	09/27/2022	09/27/2023	(8,750)	(2,651,285)	303		(206,440)		53,243		(166,201)			8,602				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	09/27/2022	09/27/2023	(2,297)	(699,240)	304.46		(26,501)		10,713		(22,314)			1,104				
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			10,516					(189,288)				
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			8,010					(144,180)				
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			7,898		16			(142,171)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/04/2021	10/04/2022	7,002	30,112,722	4300.46	365,339			24,796					(274,004)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/04/2021	10/04/2022	132	4,474,041	34002.92	83,086			1,606					(62,314)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/08/2021	10/07/2022	778	3,418,169	4391.34	50,486			515					(37,865)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/08/2021	10/07/2022	139	4,837,615	34746.25	83,491			15,288					(62,618)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/08/2021	10/08/2022	53	1,838,355	34746.25	27,916			3,839					(20,937)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/08/2021	10/09/2022	53	1,838,585	34746.25	35,548			5,212					(26,661)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/08/2021	10/10/2022	262	1,152,364	4391.34	17,009			262					(12,757)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/08/2021	10/10/2022	143	4,973,426	34746.25	93,891			7,527					(70,418)				
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			22,558					(167,943)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/13/2021	10/13/2022	432	1,883,584	4363.8	27,708			446					(20,781)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/14/2021	10/14/2022	353	1,567,888	4438.26	23,252			1,154					(17,439)				
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			87,037		8			(1,549,012)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/15/2021	10/17/2022	8,343	37,302,704	4471.37	964,899			29,265		22			(723,674)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/19/2021	10/19/2022	454	2,050,978	4519.63	30,313			2,214		2			(22,735)				
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			2,463		198,907			(63,750)				
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			12,638					(126,750)				
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			126,842		64			(664,526)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/27/2021	10/27/2022	352	1,603,624	4551.68	23,990			587		12			(17,993)				

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/28/2021	10/28/2022	360	1,653,955	4596.42	24,776			433		12			(18,582)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/01/2021	11/01/2022	122	4,394,921	35913.84	84,918			10,615		28			(63,689)				
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			206,901		765			(1,164,434)				
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			24,952					(307,594)				
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			121,822		1,104			(863,147)				
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			28,879					(366,376)				
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			64,145					(132,042)				
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			21,363					(111,392)				
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			43,818					(115,829)				
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			7,628		9			(111,139)				
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			12,072		2			(114,990)				
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			6,012		7			(84,073)				
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			117,448		2			(137,489)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/16/2021	11/16/2022	7,096	33,356,220	4700.9	506,674			23,724		46			(380,006)				
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			6,500		272,156			(87,000)				
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			16,807		36			(143,625)				
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			5,201		29			(113,774)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/19/2021	11/18/2022	173	6,171,072	35601.98	103,222			4,449		204			(77,416)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/19/2021	11/19/2022	40	1,433,936	35601.98	22,753			30,083					(17,064)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/19/2021	11/20/2022	71	2,528,814	35601.98	40,828			47,266					(30,621)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/19/2021	11/21/2022	98	3,490,418	35601.98	59,676			104,035		94			(44,757)				
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			5,934		18			(53,240)				
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			21,389		5			(91,453)				
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			181,972		939			(656,428)				
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			13,523					(134,799)				
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			106,845		2,131			(777,469)				
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			2,688					(22,267)				
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			21,186					(98,607)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/26/2021	11/28/2022	5,816	26,721,864	4594.62	873,164			74,680		1,632			(654,873)				
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			46,111		125			(63,594)				
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			142,960		123			(134,649)				
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			59,136		2,199			(212,890)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/01/2021	12/01/2022	3,987	17,991,426	4513.04	347,113			72,315		372			(260,335)				
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			1,648		7,535			(5,934)				
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			15,206		264			(33,729)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/02/2021	12/02/2022	2,745	12,564,308	4577.1	223,360			53,295		123			(167,520)				
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			249,437		179			(137,200)				
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			227,082		3,943			(1,449,139)				
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			138,429		100			(117,877)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/08/2021	12/08/2022	3,454	16,239,239	4701.21	305,389			83,567		94			(229,041)				
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			5,529		259,736			(82,500)				
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			30,996		234			(170,250)				
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			49,769		18			(107,065)				
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			79,272					(346,323)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/10/2021	12/09/2022	164	5,909,842	35970.99	97,144			42,898		367			(72,858)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/10/2021	12/10/2022	46	1,643,936	35970.99	29,770			46,699					(22,327)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/10/2021	12/11/2022	68	2,462,301	35970.99	34,085			70,208					(25,564)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/10/2021	12/12/2022	124	4,448,044	35970.99	73,065			17,227		202			(54,799)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/14/2021	12/14/2022	388	1,796,128	4634.09	26,762			3,037		155			(20,072)				
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			24,330					(219,035)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/17/2021	12/16/2022	155	5,496,440	35365.44	92,613			22,978		854			(69,460)				
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			97,708					(135,619)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/17/2021	12/17/2022	48	1,713,926	35365.44	32,948			31,286					(24,711)				
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			35,701					(107,296)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/17/2021	12/18/2022	82	2,886,687	35365.44	41,244			97,876					(30,933)				
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			102,532					(97,905)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/17/2021	12/19/2022	91	3,214,086	35365.44	53,666			28,877		498			(40,250)				
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			291,708		7,791			(1,507,175)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/20/2021	12/20/2022	163	5,676,721	34932.16	88,879			35,577		1,189			(66,660)				
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			338,312		5,266			(1,512,828)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/23/2021	12/23/2022	253	9,086,228	35950.56	148,609			23,068		820			(111,457)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/23/2021	12/24/2022	19	699,995	35950.56	9,009			3,241					(6,757)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/23/2021	12/26/2022	14	498,840	35950.56	5,148			1,535					(3,861)				
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			3,394		15,455			(12,220)				
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			60,126					(185,576)				
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			98,303		302			(216,214)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/29/2021	12/29/2022	219	7,999,158	36488.63	150,188			162,034		446			(112,641)				
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			3,156		179,962			(64,125)				
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			59,294		517			(151,100)				
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			1,158		19,897			(4,169)				
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		28,371					(68,902)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	01/04/2022	01/04/2023	580	2,778,165	4793.54		41,589		18,908		211			(29,459)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	01/04/2022	01/04/2023	202	7,427,047	36799.65		140,153		60,943		576			(99,275)				
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		234,940					(488,909)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	01/12/2022	01/12/2023	207	7,497,867	36290.32		137,017		203,439		785			(97,054)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	01/14/2022	01/13/2023	210	7,553,816	35911.81		127,089		66,138		1,857			(90,021)				
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		61,822					(112,304)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	01/14/2022	01/14/2023	22	779,266	35911.81		9,975		4,833					(7,065)				
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		218,642					(88,674)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	01/14/2022	01/15/2023	34	1,234,639	35911.81		18,725		8,087					(13,263)				
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		31,448					(45,634)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	01/14/2022	01/16/2023	23	828,280	35911.81		19,324		100,506					(13,688)				
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		43,128					(67,641)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	01/14/2022	01/17/2023	99	3,561,474	35911.81		45,641		59,036		465			(32,329)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	01/18/2022	01/18/2023	139	635,963	4577.11		9,476		10,655		208			(6,712)				
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		210,272					(188,731)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	01/19/2022	01/19/2023	162	5,674,759	35028.65		99,880		67,150		2,027			(70,748)				
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		33,845		162,226			(57,021)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	01/20/2022	01/20/2023	1,590	7,125,937	4482.73		133,434		19,675		954			(94,516)				
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		106,935		16			(80,142)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	01/24/2022	01/24/2023	78	2,684,394	34364.5		50,694		32,949		1,793			(35,908)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	01/25/2022	01/25/2023	2,064	8,990,056	4356.45		179,620		27,452		2,173			(127,231)				

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 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		506,241		52,487			(847,982)				
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		45,712		143			(112,872)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	01/28/2022	01/27/2023	420	1,859,775	4431.85		26,985		35,077		1,547			(19,115)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	01/27/2022	01/27/2023	97	3,300,275	34160.78		55,081		71,212		2,557			(39,015)				
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		31,990		6			(88,199)				
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		200,528		28			(87,056)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	01/28/2022	01/30/2023	1,448	6,416,331	4431.85		116,306		80,093		495			(82,383)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	01/31/2022	01/31/2023	1,786	8,066,955	4515.55		149,221		103,453		762			(105,698)				
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		483,501		24,019			(805,836)				
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		359,036					(288,127)				
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		61,446		176,513			(51,563)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	02/03/2022	02/03/2023	1,694	7,585,216	4477.44		128,458		33,582		995			(80,287)				
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		407,371		54,373			(1,242,318)				
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		70,876					(73,927)				
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		604,250					(71,986)				
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		337,440		17,936			(475,426)				
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		43,232					(94,797)				
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		151,252					(357,059)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	02/10/2022	02/10/2023	276	1,244,172	4504.08		18,650		32,873		933			(11,656)				
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		126,157		13			(77,415)				
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		256,404		36			(97,821)				
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		276,673		15			(66,016)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	02/14/2022	02/14/2023	1,719	7,564,536	4401.67		124,544		218,130		1,569			(77,840)				
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		12,946		145,306			(46,563)				
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		48,568		93			(70,838)				
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		89,867		138			(79,470)				
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		80,606		103			(61,389)				
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		173,494		121			(64,275)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	02/22/2022	02/22/2023	1,535	6,607,737	4304.76		138,551		360,755		2,442			(86,595)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	02/24/2022	02/24/2023	261	1,118,914	4288.7		16,325		4,681		2,619			(10,203)				
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		112,528		96			(91,267)				
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		220,836		80			(105,390)				
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		52,864		89			(80,403)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	02/28/2022	02/28/2023	327	1,428,308	4373.94		20,553		22,227		2,473			(12,846)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	03/01/2022	03/01/2023	392	1,689,056	4306.26		24,289		11,132		3,880			(13,156)				

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	03/02/2022	03/02/2023	479	2,101,224	4386.54		30,321		13,935		3,533			(16,424)				
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		537,370		172,526			(1,030,007)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	03/04/2022	03/03/2023	190	6,374,021	33614.8		109,937		66,191		15,532			(59,549)				
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		43,191		282			(81,824)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	03/04/2022	03/04/2023	41	1,381,632	33614.8		22,376		196,789		66			(12,120)				
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		544,121		265			(95,471)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	03/04/2022	03/05/2023	71	2,370,143	33614.8		39,942		54,941		99			(21,635)				
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		349,808		99,079			(681,144)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	03/04/2022	03/06/2023	68	2,275,782	33614.8		41,615		118,555		3,867			(22,542)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	03/07/2022	03/07/2023	1,625	6,825,837	4201.09		143,460		65,431		5,639			(77,707)				
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		108,688		1,912			(79,365)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	03/09/2022	03/09/2023	338	1,447,978	4277.88		20,793		6,401		3,980			(11,263)				
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		18,767		172,525			(50,104)				
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		228,896		8,730			(78,271)				
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		40,884		683			(103,103)				
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		94,016		166,835			(488,017)				
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		730,889		105,908			(742,669)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	03/17/2022	03/17/2023	526	2,319,885	4411.67		34,102		3,465		4,137			(18,472)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	03/18/2022	03/17/2023	476	2,122,458	4463.12		31,497		16,642		3,077			(17,061)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	03/18/2022	03/20/2023	424	1,893,926	4463.12		28,106		5,654		2,835			(15,224)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	03/21/2022	03/21/2023	319	1,423,614	4461.18		20,827		7,662		2,171			(11,282)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	03/23/2022	03/23/2023	352	1,570,664	4456.24		23,214		22,357		2,494			(12,574)				
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		81,678					(232,063)				
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		163,672					(82,603)				
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		91,710					(119,218)				
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		124,727					(110,467)				
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		411,663					(193,704)				
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		252,741					(136,589)				
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		117,087					(99,074)				
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		79,620					(67,370)				
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		75,112					(63,556)				
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		226,472					(73,961)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	04/08/2022	04/06/2023	204	7,070,838	34721.12		126,822		93,738		12,812			(58,127)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	04/08/2022	04/08/2023	61	2,101,447	34721.12		36,032		628,665		58			(16,515)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	04/08/2022	04/09/2023	64	2,225,201	34721.12		33,427		23,423		55			(15,321)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	04/08/2022	04/10/2023	76	2,636,918	34721.12		49,073		21,610		3,353			(22,492)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	04/11/2022	04/11/2023	7,119	31,413,196	4412.53		969,953		523,106		90,260			(444,562)				
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		94,007		211			(74,978)				
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		313,468		284			(148,299)				
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		122,394		142,837			(47,667)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	04/18/2022	04/18/2023	7,310	32,105,308	4391.69		992,175		261,185		109,240			(454,747)				
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		857,340		114,471			(676,253)				
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		51,466		196,780			(64,167)				
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		101,169		737			(79,672)				
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		222,463		955			(91,482)				
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		274,481		946			(79,518)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	04/29/2022	04/28/2023	624	2,576,542	4131.93		36,793		4,702		14,293			(16,863)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	04/28/2022	04/28/2023	439	1,880,264	4287.5		27,264		7,374		6,921			(12,496)				
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		148,745		6,696			(85,922)				
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		106,648		5,142			(74,106)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	04/29/2022	05/01/2023	2,415	9,980,083	4131.93		198,958		143,271		18,694			(91,189)				
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		686,314		281,068			(411,788)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/03/2022	05/03/2023	513	2,142,138	4175.48		30,418		55,695		10,874			(11,407)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/04/2022	05/04/2023	497	2,138,249	4300.17		30,577		9,417		7,814			(11,466)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/06/2022	05/05/2023	615	2,537,865	4123.34		36,190		33,544		14,677			(13,571)				
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		116,066		6,549			(74,474)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/06/2022	05/05/2023	159	5,232,127	32899.37		87,187		41,126		24,990			(32,695)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/06/2022	05/06/2023	30	978,125	32899.37		22,938		88,038		776			(8,602)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/06/2022	05/07/2023	86	2,838,637	32899.37		33,574		42,301		1,870			(12,590)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/06/2022	05/08/2023	324	1,337,226	4123.34		19,082		5,502		7,802			(7,156)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/06/2022	05/08/2023	120	3,952,601	32899.37		66,412		41,767		11,670			(24,904)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/11/2022	05/11/2023	531	2,088,033	3935.18		28,982		84,732		17,732			(10,868)				
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		8,190		250,021			(68,250)				
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		290,776		464,155			(331,412)				
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		269,539		23,096			(59,965)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/17/2022	05/17/2023	351	1,435,599	4088.85		20,285		12,331		9,242			(7,607)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/19/2022	05/19/2023	9,981	38,933,946	3900.79		903,597		333,932		517,933			(338,849)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/19/2022	05/19/2023	104	3,260,070	31253.13		58,682		58,099		27,248			(22,006)				
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		133,080		74,160			(87,016)				
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		117,622		53,767			(57,884)				
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		155,933		63,413			(75,677)				
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		455,757		464,496			(420,134)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/24/2022	05/24/2023	9,383	36,984,828	3941.48		1,205,635		128,181		588,952			(452,113)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/24/2022	05/24/2023	85	2,701,709	31928.62		49,970		425,488		17,271			(18,739)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/26/2022	05/26/2023	343	1,393,018	4057.84		19,614		9,345		9,732			(7,355)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/27/2022	05/26/2023	1,047	4,353,821	4158.24		60,910		16,378		24,729			(22,841)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/27/2022	05/30/2023	259	1,076,060	4158.24		15,065		20,379		6,179			(5,649)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/31/2022	05/31/2023	263	1,085,497	4132.15		15,273		4,703		6,608			(5,727)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/31/2022	05/31/2023	80	2,630,820	32990.12		48,670		746,211		10,541			(18,251)				
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		204,942		21,458			(84,388)				
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		35,739		194,682			(43,750)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/06/2022	06/06/2023	285	1,175,161	4121.43		16,734		7,106		7,419			(4,881)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/06/2022	06/06/2023	79	2,601,390	32915.78		44,800		446,815		10,103			(13,067)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/07/2022	06/07/2023	362	1,506,897	4160.68		21,338		34,908		8,792			(6,223)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/08/2022	06/08/2023	189	6,223,381	32910.9		105,027		301,324		21,261			(30,633)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/10/2022	06/09/2023	820	3,197,213	3900.86		44,122		14,577		29,591			(12,869)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/10/2022	06/09/2023	182	5,707,091	31392.79		100,745		71,351		50,457			(29,384)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/10/2022	06/10/2023	77	2,408,796	31392.79		41,530		286,649		13,922			(12,113)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/10/2022	06/11/2023	45	1,424,691	31392.79		24,885		26,553		8,237			(7,258)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/10/2022	06/12/2023	497	1,936,928	3900.86		26,730		68,745		17,978			(7,796)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/10/2022	06/12/2023	130	4,082,124	31392.79		73,097		100,745		31,063			(21,320)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/13/2022	06/13/2023	375	1,406,894	3749.63		19,457		7,528		15,705			(5,675)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/15/2022	06/15/2023	12,362	46,852,339	3789.99		700,649		441,360		136,040			(204,356)				
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		43,432		165,772			(50,458)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/16/2022	06/16/2023	317	1,164,109	3666.77		16,251		68,974		14,087			(4,740)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/17/2022	06/16/2023	1,426	5,239,359	3674.84		72,513		18,417		62,946			(21,150)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/16/2022	06/16/2023	123	3,671,057	29927.07		65,398		86,035		47,151			(19,075)				
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		141,526		145,771			(49,659)				
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		105,392		163,004			(53,659)				
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		289,404		168,427			(56,573)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/17/2022	06/20/2023	2,275	8,359,657	3674.84		161,420		1,221,311		141,031			(47,081)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/21/2022	06/21/2023	2,625	9,884,159	3764.79		197,087		245,078		140,483			(57,484)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/22/2022	06/22/2023	430	1,617,405	3759.89		22,611		3,317		17,918			(6,595)				
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		140,480		108,295			(51,917)				
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		192,195		107,640			(54,882)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/24/2022	06/23/2023	121	3,810,907	31500.68		71,210		71,925		35,705			(20,770)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/24/2022	06/24/2023	37	1,167,285	31500.68		20,610		31,987		6,303			(6,011)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/24/2022	06/25/2023	69	2,159,367	31500.68		34,170		59,287		10,932			(9,966)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/24/2022	06/26/2023	167	5,253,794	31500.68		83,404		176,037		33,330			(24,326)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/27/2022	06/27/2023	305	1,191,290	3900.11		16,738		9,331		11,216			(4,882)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/29/2022	06/29/2023	224	6,965,216	31029.31		121,833		568,030		59,147			(35,535)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
UST 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		232,663		228,712			(53,667)				
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		58,734		98,678			(52,208)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/30/2022	06/30/2023	9,404	35,596,138	3785.38		839,368		147,264		622,788			(244,816)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/01/2022	06/30/2023	151	4,681,702	31097.26		75,989		60,158		42,840			(15,831)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/01/2022	07/01/2023	2,482	9,493,167	3825.33		197,291		156,188		102,049			(41,102)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/01/2022	07/01/2023	65	2,028,806	31097.26		29,157		23,083		12,067			(6,074)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/01/2022	07/02/2023	2,147	8,211,377	3825.33		169,498		134,186		87,762			(35,312)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/01/2022	07/02/2023	59	1,844,216	31097.26		27,765		21,981		10,989			(5,784)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/01/2022	07/03/2023	1,372	5,248,192	3825.33		89,182		70,602		47,018			(18,580)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/01/2022	07/03/2023	79	2,451,292	31097.26		38,735		30,665		19,392			(8,070)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/05/2022	07/05/2023	1,179	4,516,136	3831.39		101,537		127,589		53,734			(21,153)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/08/2022	07/07/2023	16,364	63,808,389	3899.38		1,632,846		949,025		980,317			(340,176)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/07/2022	07/07/2023	2,103	8,209,021	3902.62		187,521		69,265		75,138			(39,067)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/08/2022	07/10/2023	8,409	32,789,046	3899.38		889,758		426,790		526,999			(185,366)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/11/2022	07/11/2023	2,061	7,944,526	3854.43		140,515		243,871		76,341			(29,274)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/11/2022	07/11/2023	90	2,796,467	31173.84		55,065		179,765		28,017			(11,472)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/12/2022	07/12/2023	2,199	8,396,271	3818.8		153,558		109,905		98,341			(31,991)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/13/2022	07/13/2023	9,419	35,808,790	3801.78		955,173		941,768		682,251			(198,994)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/18/2022	07/18/2023	2,096	8,027,785	3830.85		150,050		111,610		87,969			(31,260)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/19/2022	07/19/2023	10,517	41,400,411	3936.69		1,209,613		450,934		658,255			(252,003)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/20/2022	07/20/2023	204	6,513,715	31874.84		119,697		210,896		43,867			(24,937)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/22/2022	07/21/2023	149	4,737,725	31899.29		75,496		94,649		35,200			(15,728)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/22/2022	07/22/2023	40	1,287,583	31899.29		23,160		72,042		6,158			(4,825)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/22/2022	07/23/2023	62	1,973,080	31899.29		26,497		343,207		7,146			(5,520)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/22/2022	07/24/2023	69	2,199,386	31899.29		40,647		494,500		16,007			(8,468)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/25/2022	07/25/2023	1,844	7,313,829	3966.84		149,534		727,388		49,379			(31,153)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/26/2022	07/26/2023	9,084	35,617,128	3921.05		1,120,960		126,236		652,780			(233,533)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/27/2022	07/27/2023	194	6,231,488	32197.59		110,327		88,156		35,414			(22,985)				
UST 2.875% 05/15/32 Total Return Options		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/27/2022	07/28/2023	149,846	14,684,879	.98		172,000		53,292		255,512			(35,833)				
UST 2.875% 05/15/32 Total Return Options		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/27/2022	07/28/2023	102,110	10,211,017	.100		199,000		85,373		81,972			(41,458)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/28/2022	07/28/2023	8,476	34,518,873	4072.43		798,092		1,004,654		382,006			(166,269)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/29/2022	07/28/2023	716	2,956,810	4130.29		42,519		54,342		20,342			(8,858)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/28/2022	07/28/2023	119	3,876,199	32529.63		73,215		66,873		23,721			(15,253)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/29/2022	07/31/2023	463	1,913,324	4130.29		27,514		43,711		13,229			(5,732)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/03/2022	08/03/2023	3,102	12,888,798	4155.17		255,580		323,973		31,223			(31,947)				

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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 2.875% 05/15/32 Total Return Options		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/03/2022	08/04/2023	132,376	12,972,800	.98		160,000		85,525		234,562			(20,000)				
UST 2.875% 05/15/32 Total Return Options		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/03/2022	08/04/2023	98,052	9,805,224	100		191,000		35,507		79,771			(23,875)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/05/2022	08/04/2023	135	4,436,586	32803.47		78,899		72,852		29,145			(9,862)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/05/2022	08/05/2023	2,473	10,252,845	4145.19		200,782		181,809		25,831			(25,098)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/05/2022	08/05/2023	46	1,507,428	32803.47		25,024		103,228		3,430			(3,128)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/05/2022	08/06/2023	1,731	7,174,834	4145.19		139,183		803,198		17,788			(17,398)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/05/2022	08/06/2023	38	1,260,662	32803.47		17,027		33,846		2,459			(2,128)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/05/2022	08/07/2023	1,365	5,658,367	4145.19		118,828		353,513		15,632			(14,854)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/05/2022	08/07/2023	102	3,358,216	32803.47		50,296		53,674		15,436			(6,287)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/08/2022	08/08/2023	322	1,334,855	4140.06		19,262		12,280		9,197			(2,408)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/08/2022	08/08/2023	82	2,680,599	32832.54		45,870		31,235		13,507			(5,734)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/09/2022	08/09/2023	1,661	6,848,940	4122.47		141,725		108,537		23,191			(17,716)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/10/2022	08/10/2023	7,626	32,109,227	4210.24		464,492		357,141		10,856			(58,061)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/10/2022	08/10/2023	196	6,517,802	33309.51		117,523		171,141		24,545			(14,690)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/16/2022	08/16/2023	1,709	7,356,641	4305.2		160,137		623,550		13,246			(20,017)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/16/2022	08/16/2023	116	3,946,845	34152.01		80,499		105,475		15,336			(10,062)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/17/2022	08/17/2023	3,061	13,082,308	4274.04		275,242		869,690		27,761			(34,405)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/17/2022	08/17/2023	154	5,217,014	33980.32		102,806		114,770		16,708			(12,851)				
UST 2.75% 08/15/32 Total Return Options		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/17/2022	08/18/2023	135,406	13,269,814	.98		150,000		365,500		216,361			(18,750)				
UST 2.75% 08/15/32 Total Return Options		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/17/2022	08/18/2023	105,417	10,541,730	100		211,000		62,190		96,741			(26,375)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/19/2022	08/18/2023	131	4,404,477	33706.74		82,260		17,387		23,663			(10,283)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/19/2022	08/19/2023	1,887	7,977,793	4228.48		161,062		115,657		15,576			(20,133)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/19/2022	08/19/2023	35	1,165,358	33706.74		20,064		24,011		1,774			(2,508)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/19/2022	08/20/2023	1,620	6,849,053	4228.48		133,783		222,671		13,254			(16,723)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/19/2022	08/20/2023	37	1,233,276	33706.74		18,645		57,885		1,675			(2,331)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/19/2022	08/21/2023	2,025	8,561,710	4228.48		176,185		423,901		16,828			(22,023)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/19/2022	08/21/2023	118	3,987,553	33706.74		68,578		102,789		13,551			(8,572)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/23/2022	08/23/2023	108	3,555,371	32909.59		65,416		227,579		20,091			(8,177)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/24/2022	08/24/2023	2,785	11,532,233	4140.77		235,491		410,471		45,686			(29,436)				
UST 2.75% 08/15/32 Total Return Options		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/24/2022	08/25/2023	120,610	11,819,783	.98		148,000		54,366		173,901			(18,500)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/25/2022	08/25/2023	472	1,982,880	4199.12		29,129		18,730		12,689			(3,641)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/29/2022	08/29/2023	120	3,861,978	32098.99		68,141		169,797		25,630			(8,518)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/30/2022	08/30/2023	2,032	8,100,390	3986.16		189,158		374,407		60,916			(23,645)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/31/2022	08/31/2023	2,915	11,526,999	.3955		230,825		402,722		87,420			(28,853)				

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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	09/02/2022	09/01/2023	193	6,042,657	31318.44		95,435		150,520		51,911			(3,976)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/02/2022	09/02/2023	43	1,344,914	31318.44		23,850		56,645		9,179			(994)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/02/2022	09/03/2023	45	1,396,235	31318.44		24,198		21,627		9,447			(1,008)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/02/2022	09/04/2023	31	975,651	31318.44		10,215		14,360		4,201			(426)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/02/2022	09/05/2023	77	2,423,786	31318.44		49,007		81,851		22,382			(2,042)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/07/2022	09/07/2023	363	1,443,057	3979.87		20,520		24,202		13,021			(855)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/08/2022	09/08/2023	2,318	9,284,878	4006.18		196,326		194,290		70,537			(8,180)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/09/2022	09/08/2023	16,662	67,771,447	4067.36		1,640,354		377,267		826,724			(68,348)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/09/2022	09/09/2023	2,641	10,740,835	4067.36		209,625		181,050		55,449			(8,734)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/09/2022	09/10/2023	1,912	7,776,453	4067.36		164,823		320,286		43,077			(6,868)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/09/2022	09/11/2023	9,396	38,215,151	4067.36		979,628		1,442,028		444,128			(40,818)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/12/2022	09/12/2023	1,338	5,501,281	4110.41		114,377		157,955		24,901			(4,766)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/13/2022	09/13/2023	397	1,560,673	3932.69		22,193		14,119		14,956			(925)				
UST 2.75% 08/15/32 Total Return Options		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/14/2022	09/15/2023	143,679	14,080,551	98		167,000		31,272		175,297			(6,958)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/16/2022	09/15/2023	1,147	4,443,088	3873.33		42,609		20,992		30,281			(1,775)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/15/2022	09/15/2023	2,718	10,605,356	3901.35		205,851		184,718		99,305			(8,577)				
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			1,681		5			(1,316)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/16/2022	09/18/2023	449	1,737,309	3873.33		16,661		10,097		11,857			(694)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/20/2022	09/20/2023	3,009	11,603,501	3855.93		250,511		212,602		140,829			(10,438)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/21/2022	09/21/2023	2,861	10,841,971	3789.93		247,625		306,372		163,307			(10,318)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/21/2022	09/21/2023	168	5,083,470	30183.78		98,759		364,026		62,898			(4,115)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/23/2022	09/22/2023	1,295	4,783,847	3693.23		44,968		12,483		38,175			(1,874)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/23/2022	09/22/2023	135	3,993,843	29590.41		65,221		448,173		50,053			(2,718)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/23/2022	09/23/2023	38	1,131,538	29590.41		17,562		75,631		13,268			(732)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/23/2022	09/24/2023	68	2,026,607	29590.41		29,352		55,101		22,262			(1,223)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/23/2022	09/25/2023	622	2,295,351	3693.23		21,576		8,114		18,322			(899)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/23/2022	09/25/2023	115	3,409,716	29590.41		59,986		108,528		45,702			(2,499)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/26/2022	09/26/2023	1,748	6,387,734	3655.04		132,673		150,687		115,550			(5,528)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/26/2022	09/26/2023	100	2,919,751	29260.81		60,908		112,169		49,484			(2,538)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/27/2022	09/27/2023	3,096	11,292,095	3647.29		226,642		262,211		200,383			(9,443)				
UST 2.75% 08/15/32 Total Return Options		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/28/2022	09/29/2023	146,153	14,322,984	98		165,000		141,636		141,434			(6,875)				
UST 2.75% 08/15/32 Total Return Options		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/28/2022	09/29/2023	116,624	11,662,408	100		217,000		158,628		181,467			(9,042)				
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			24,923		14,211			(19,505)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/29/2022	09/29/2023	873	3,178,275	3640.47		29,812		21,679		26,331			(1,242)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/30/2022	09/29/2023	161	4,615,964	28725.51		80,473		39,725		70,656			(3,353)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/30/2022	09/30/2023	2,914	10,449,285	3585.62		221,038		301,031		220,661			(9,210)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/30/2022	09/30/2023	67	1,923,569	28725.51		30,855		25,702		28,321			(1,286)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/30/2022	10/01/2023	2,652	9,507,427	3585.62		216,729		238,440		217,192			(9,030)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/30/2022	10/01/2023	75	2,149,227	28725.51		40,380		56,098		37,280			(1,682)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/30/2022	10/02/2023	2,343	8,401,142	3585.62		169,050		701,960		168,657			(7,044)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/30/2022	10/02/2023	98	2,813,006	28725.51		42,404		36,574		37,428			(1,767)				
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			4,205		3,170			(12,199)				
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			2,678		1,624			(6,477)				
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			2,902		3,479			(11,803)				
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			45,617		1,846			(6,270)				
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			5,674		7,232			(19,130)				
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			2,145		7,546			(26,047)				
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		16,429		6,980			(6,137)				
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		27,049		7,186			(6,279)				
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		71,341		9,164			(8,135)				
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		14,312		1,286			(1,146)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/13/2022	07/12/2024	54	204,868	3801.78		4,317		40,273		3,606			(450)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/24/2022	08/24/2024	30	124,613	4140.77		5,980		86,049		1,347			(374)				
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		2,928		8,222			(1,951)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	10/04/2021	10/04/2022	2,376	925,776	389.61	21,571			22,943					(16,178)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	10/05/2021	10/05/2022	9,274	3,613,660	389.65	84,198			220					(63,149)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	10/05/2020	10/05/2022	352	597,663	1695.716	20,619			430		17,558			(7,732)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	10/06/2021	10/06/2022	4,780	1,857,482	388.63	43,279			266					(32,459)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	10/06/2020	10/06/2022	208	351,989	1692.225	12,179			254		11,090			(4,567)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	10/08/2021	10/07/2022	3,983	1,546,460	388.26	35,878			448					(26,908)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	10/07/2021	10/07/2022	2,552	994,122	389.58	23,163			249					(17,372)				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	10/08/2020	10/07/2022	640	1,089,866	1703.311	37,709			786		27,035			(14,141)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	10/09/2020	10/07/2022	863	1,471,045	1704.713	51,192			1,067		35,251			(19,197)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	10/11/2021	10/11/2022	2,424	938,690	387.24	21,778			330					(16,333)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	10/09/2020	10/11/2022	337	573,910	1704.713	19,972			416		13,775			(7,490)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	10/12/2021	10/12/2022	10,047	3,887,784	386.95	90,197			875					(67,647)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	10/12/2020	10/12/2022	325	554,798	1707.547	19,251			401		12,386			(7,219)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	10/13/2021	10/13/2022	3,565	1,382,225	387.72	32,068			946					(24,051)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	10/15/2021	10/14/2022	5,855	2,274,940	388.55	52,779			245					(39,584)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	10/14/2021	10/14/2022	1,078	419,304	388.99	9,728			289					(7,296)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	10/15/2020	10/14/2022	960	1,635,750	1704.328	56,597			1,179		39,702			(21,224)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	10/15/2021	10/14/2022	8,025	14,582,963	1817.155	348,611			19,190		1			(261,459)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	10/15/2021	10/17/2022	2,409	4,378,307	1817.155	100,910			1,409		1			(75,682)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	10/18/2021	10/18/2022	1,566	607,075	387.54	14,084			464					(10,563)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	10/19/2021	10/19/2022	6,773	2,622,584	387.24	60,844			417					(45,633)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	10/19/2021	10/19/2022	2,995	5,448,243	1818.921	126,553			11,236		2			(94,914)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	10/20/2021	10/20/2022	5,984	2,314,302	386.77	53,692			594					(40,269)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	10/20/2020	10/20/2022	931	1,583,836	1700.516	55,276			1,152		42,190			(20,728)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	10/22/2021	10/21/2022	3,251	1,251,264	384.91	29,029			3,063					(21,772)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	10/21/2021	10/21/2022	3,637	1,405,085	386.28	32,598			156					(24,448)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	10/22/2020	10/21/2022	517	879,373	1702.408	30,602			638		22,454			(11,476)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	10/23/2020	10/21/2022	509	867,089	1704.072	30,522			636		21,290			(11,446)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	10/21/2021	10/21/2022	2,828	5,159,470	1824.496	114,751			9,922		2			(86,063)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	10/25/2021	10/25/2022	3,512	1,353,428	385.37	31,400			935					(23,550)				

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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 02RNE8IBXP4ROTD8PU41	10/26/2021	10/26/2022	6,418	2,476,521	385.88	57,455			1,266					(43,091)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	10/27/2021	10/27/2022	4,191	1,621,356	386.83	37,615			1,011					(28,212)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	10/27/2020	10/27/2022	502	847,553	1687.825	30,173			629		29,131			(11,315)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	10/29/2021	10/28/2022	6,663	2,564,595	384.91	59,499			1,749					(44,624)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	10/28/2021	10/28/2022	3,794	1,467,211	386.72	34,039			154					(25,529)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	10/30/2020	10/28/2022	851	1,427,290	1676.769	50,812			1,059		58,747			(19,054)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	10/28/2021	10/28/2022	2,837	5,198,133	1831.949	122,980			4,689		5			(92,235)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	10/30/2020	10/31/2022	501	839,757	1676.769	29,895			623		34,585			(11,211)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	11/01/2021	11/01/2022	5,586	2,150,113	384.9	49,883			6,235					(37,412)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	11/02/2021	11/02/2022	8,249	3,196,631	387.5	74,162			15,190					(55,621)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	11/04/2021	11/04/2022	6,621	2,586,305	390.64	60,002			1,068					(45,002)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	11/05/2021	11/04/2022	2,338	920,028	393.54	21,345			14,712					(16,008)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	11/05/2021	11/04/2022	7,492	13,843,791	1847.707	333,991			16,644		6			(250,493)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	11/05/2021	11/07/2022	2,131	3,936,658	1847.707	101,239			8,572		4			(75,929)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	11/08/2021	11/08/2022	4,072	1,602,147	393.45	37,170			3,096					(27,877)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	11/09/2021	11/09/2022	6,823	2,689,000	394.08	62,385			(11,862)					(46,789)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	11/11/2021	11/10/2022	2,541	994,304	391.25	23,068			593					(17,301)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	11/10/2021	11/10/2022	3,446	1,354,541	393.08	31,425			2,424					(23,569)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	11/10/2021	11/10/2022	2,762	5,101,568	1846.931	116,894			23,507		9			(87,671)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	11/12/2020	11/11/2022	551	944,379	1712.71	33,998			2,125		19,403			(12,749)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	11/15/2021	11/15/2022	5,389	2,114,114	392.28	49,047			2,059					(36,786)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	11/16/2021	11/16/2022	5,567	2,182,113	391.96	50,625			1,208					(37,969)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	11/17/2021	11/17/2022	3,953	1,553,397	392.96	36,039			(782)					(27,029)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	11/17/2020	11/17/2022	409	704,666	1723.216	25,157			1,572		11,118			(9,434)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	11/17/2021	11/17/2022	3,416	6,326,977	1851.991	119,575			44,179		18			(89,681)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	11/17/2021	11/17/2022	6,781	21,483,416	3168.12	304,030			152,183		8			(228,022)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	11/18/2021	11/18/2022	3,969	1,561,864	393.53	36,235			1,902					(27,176)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	11/19/2021	11/18/2022	2,606	1,029,700	395.19	23,889			4,647					(17,917)				

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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			3,456		28,229			(20,736)				
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			1,549		12,342			(9,293)				
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			7,769		60,461			(46,615)				
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			972		7,988			(5,830)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	11/22/2021	11/22/2022	2,753	1,086,225	394.61	25,200			574					(18,900)				
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			1,707		12,724			(10,243)				
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			1,020		6,318			(6,121)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	11/24/2021	11/24/2022	12,235	4,803,412	392.61	111,439			3,839					(83,579)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	11/26/2021	11/25/2022	5,160	2,025,932	392.61	47,002			1,262					(35,251)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	11/30/2021	11/30/2022	4,741	1,869,635	394.34	43,376			1,165					(32,532)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	12/01/2021	12/01/2022	2,752	1,084,204	393.92	25,154			5,240					(18,865)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	12/01/2020	12/01/2022	446	769,299	1723.49	27,695			2,885		12,705			(10,386)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	12/02/2021	12/02/2022	2,781	1,097,566	394.61	25,464			55,572					(19,098)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	12/03/2021	12/02/2022	4,204	1,659,096	394.69	38,491			1,074					(28,868)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	12/03/2020	12/02/2022	787	1,354,978	1722.679	48,644			5,067		22,937			(18,241)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	12/06/2021	12/06/2022	5,708	2,259,589	395.88	52,422			1,764					(39,317)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	12/07/2021	12/07/2022	6,125	2,428,113	396.45	56,332			1,894					(42,249)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	12/08/2021	12/08/2022	2,512	994,707	395.95	23,077			5,607					(17,308)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	12/09/2021	12/09/2022	3,619	1,432,854	395.93	33,242			2,993					(24,932)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	12/10/2021	12/09/2022	3,501	1,386,791	396.11	32,174			1,007					(24,130)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	12/09/2020	12/09/2022	544	939,876	1727.728	33,930			3,534		14,303			(12,724)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	12/09/2021	12/09/2022	3,176	5,835,799	1837.585	132,857			9,979		424			(99,643)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	12/13/2021	12/13/2022	1,146	454,518	396.44	10,545			2,983					(7,909)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	12/13/2021	12/13/2022	3,564	11,235,358	3152.68	160,711			39,066		85			(120,533)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	12/14/2021	12/14/2022	8,079	3,199,896	396.09	74,238			54,154					(55,678)				

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	12/14/2020	12/14/2022	1,131	1,946,300	1720.285	69,483			7,238		36,297			(26,056)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	12/15/2021	12/15/2022	4,742	1,878,069	396.05	43,571			22,922					(32,678)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	12/15/2021	12/15/2022	8,085	25,520,978	3156.64	372,858			242,891		381			(279,644)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	12/16/2021	12/16/2022	3,827	1,515,404	396.01	35,157			3,172					(26,368)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	12/17/2021	12/16/2022	3,773	1,495,207	396.33	34,689			9,160					(26,017)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	12/17/2020	12/16/2022	1,211	2,091,208	1727.261	74,865			7,798		33,078			(28,074)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	12/17/2021	12/16/2022	8,263	15,175,579	1836.471	348,798			33,839		1,724			(261,599)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	12/16/2021	12/16/2022	2,834	5,236,814	1847.697	119,641			13,401		272			(89,731)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	12/17/2021	12/19/2022	2,297	4,218,218	1836.471	107,667			63,331		555			(80,750)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	12/20/2021	12/20/2022	5,705	2,260,375	396.21	52,441			1,648					(39,331)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	12/21/2021	12/21/2022	7,652	3,022,294	394.95	70,117			15,324					(52,588)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	12/22/2021	12/22/2022	4,676	1,839,731	393.42	42,682			8,151					(32,011)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	12/23/2021	12/23/2022	2,249	884,545	393.33	20,521			1,896					(15,391)				
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			2,015		9,656			(7,256)				
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			3,499		16,065			(12,597)				
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			6,986		32,368			(25,151)				
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			44,403		413			(97,196)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	12/28/2021	12/28/2022	9,186	3,615,490	393.58	83,879			40,136					(62,910)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	12/29/2021	12/29/2022	2,009	788,191	392.41	18,286			1,874					(13,715)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	12/30/2021	12/30/2022	2,589	1,014,361	391.83	23,533			2,787					(17,650)				
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			4,656		16,695			(11,973)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	01/05/2022	01/05/2023	17,146	6,658,973	388.36		154,488		4,166					(109,429)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	01/07/2022	01/06/2023	7,241	2,788,070	385.02		64,404		8,737					(45,620)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	01/06/2022	01/06/2023	2,277	879,744	386.29		20,410		49,084					(14,457)				
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			10,117		24,836			(26,015)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	01/07/2021	01/06/2023	467	811,631	1738.12	29,462			4,297		10,571			(11,048)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	01/08/2021	01/09/2023	474	824,176	1738.099	30,000			4,375		10,876			(11,250)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	01/08/2021	01/10/2023	752	1,307,609	1738.099	47,597			6,941		17,327			(17,849)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	01/10/2022	01/10/2023	4,068	12,880,016	3165.99		211,438		79,911		758			(149,769)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	01/11/2022	01/11/2023	6,561	2,516,047	383.51		58,372		19,990					(41,347)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	01/12/2022	01/12/2023	1,411	540,398	383.06		12,537		24,371					(8,881)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	01/14/2022	01/13/2023	2,203	844,280	383.16		19,503		5,630					(13,815)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	01/13/2022	01/13/2023	2,988	1,147,760	384.15		26,628		20,795					(18,862)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	01/14/2021	01/13/2023	500	868,708	1738.899	31,882			4,649		11,421			(11,956)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	01/18/2022	01/18/2023	6,358	2,419,510	380.56		55,891		3,467		2			(39,589)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	01/19/2022	01/19/2023	6,427	2,441,181	379.85		56,391		2,528		3			(39,944)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	01/19/2021	01/19/2023	275	477,255	1737.031	17,611			2,568		6,723			(6,604)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	01/21/2022	01/20/2023	4,028	1,521,998	377.88		35,158		14,236		4			(24,904)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	01/20/2022	01/20/2023	2,310	878,065	380.06		20,283		2,417		1			(14,367)				
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			13,022		37,402			(33,484)				
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			3,322		9,193			(8,543)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	01/24/2022	01/23/2023	2,966	1,116,150	376.31		25,783		36,074		5			(18,263)				
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			4,484		12,971			(11,530)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	01/25/2022	01/24/2023	4,650	1,747,760	375.86		40,373		4,806		10			(28,598)				
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			1,966		5,706			(5,056)				
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		124,330		27,937			(614,300)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	01/26/2022	01/26/2023	2,081	782,813	376.18		18,083		13,299		4			(12,809)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	01/27/2022	01/27/2023	3,562	1,337,865	375.61		30,905		13,475		10			(21,891)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	01/28/2022	01/27/2023	2,827	1,062,415	375.78		24,542		3,446		7			(17,384)				
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			6,979		22,266			(17,947)				
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		35,328					(289,172)				

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.	SG 02RNE8IBXP4R0TD8PU41	01/28/2022	01/29/2023	6,569	29,111,270	4431.85		432,889		74,728					(306,629)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	01/28/2022	01/30/2023	4,982	22,080,833	4431.85		325,844		45,165					(230,806)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	01/31/2022	01/31/2023	6,190	2,332,688	376.83		53,885		64,673		14			(38,169)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	02/01/2022	02/01/2023	4,812	1,817,211	377.65		41,978		15,742		9			(26,236)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	02/02/2022	02/02/2023	4,467	1,687,161	377.73		38,973		11,565		9			(24,358)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	02/04/2022	02/03/2023	1,835	688,230	375.03		15,898		5,606		8			(9,936)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	02/03/2022	02/03/2023	3,506	1,317,974	375.93		30,445		10,591		12			(19,028)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	02/03/2021	02/03/2023	971	1,676,586	1727.005	61,866			11,600		30,927			(23,200)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	02/08/2022	02/08/2023	10,078	3,787,731	375.85		87,497		16,874		44			(54,685)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	02/09/2022	02/09/2023	2,213	835,299	377.39		19,295		4,876		7			(12,060)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	02/10/2022	02/10/2023	5,055	1,901,572	376.19		43,926		8,300		22			(27,454)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	02/10/2022	02/10/2023	3,417	6,221,632	1820.95		137,688		16,721		6,953			(86,055)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	02/14/2022	02/14/2023	10,586	3,964,197	374.47		91,177		15,609		85			(56,985)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	02/15/2022	02/15/2023	6,882	2,575,889	374.32		59,245		3,187		60			(37,028)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	02/16/2022	02/16/2023	3,973	1,488,081	374.53		34,226		5,058		34			(21,391)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	02/16/2021	02/16/2023	548	952,560	1738.606	35,149			6,591		14,233			(13,181)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	02/16/2022	02/16/2023	4,819	14,976,637	3107.6		241,059		167,884		13,059			(150,662)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	02/17/2022	02/17/2023	2,719	1,019,989	375.19		23,562		7,576		20			(14,726)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	02/18/2022	02/17/2023	4,715	1,772,012	375.86		40,756		8,244		30			(25,473)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	02/17/2022	02/17/2023	1,292	2,333,929	1806.95		50,210		139,647		4,772			(31,381)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	02/22/2022	02/22/2023	13,625	5,109,631	375.02		117,522		13,073		127			(73,451)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	02/22/2021	02/22/2023	665	1,157,224	1741.204	42,702			8,007		16,648			(16,013)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	02/25/2022	02/24/2023	1,838	689,300	375.05		15,854		34,215		18			(9,909)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	02/24/2022	02/24/2023	3,336	1,252,751	375.52		28,939		5,316		30			(18,087)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	02/26/2021	02/24/2023	1,433	2,482,090	1731.505	91,837			17,219		44,029			(34,439)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	02/25/2021	02/24/2023	870	1,513,635	1739.659	55,853			10,472		22,658			(20,945)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	02/26/2021	02/27/2023	863	1,493,435	1731.505	55,257			10,361		26,690			(20,721)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	02/28/2022	02/28/2023	1,821	683,978	375.59		15,800		3,014		18			(9,875)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	02/26/2021	02/28/2023	757	1,311,594	1731.505	48,660			9,124		23,497			(18,248)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	03/01/2022	03/01/2023	4,739	1,787,565	377.21		41,293		18,926		33			(22,367)				
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		70,779		17,516			(83,648)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	03/02/2022	03/02/2023	7,633	2,864,622	375.3		66,173		6,876		87			(35,844)				
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		25,532		18,148			(96,759)				
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		103,951		15,634			(87,747)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	03/03/2022	03/03/2023	3,506	1,309,548	373.52		30,251		11,818		62			(16,386)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	03/04/2022	03/03/2023	3,672	1,376,054	374.78		31,649		34,330		49			(17,143)				
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			8,359		17,156			(13,679)				
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			2,056		3,555			(3,365)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	03/07/2022	03/07/2023	3,679	1,375,163	373.77		31,766		8,040		69			(17,207)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	03/08/2022	03/08/2023	4,421	1,636,383	370.16		37,637		2,067		187			(20,387)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	03/09/2022	03/09/2023	2,588	956,997	369.73		22,011		15,135		123			(11,923)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	03/11/2022	03/10/2023	1,663	613,039	368.53		14,100		(17,835)		103			(7,637)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	03/10/2022	03/10/2023	3,133	1,156,942	369.29		26,610		(29,088)		166			(14,414)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	03/12/2021	03/10/2023	908	348,752	383.96	11,509			3,683		2			(4,316)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	03/10/2021	03/10/2023	260	99,783	384.09	3,303			1,593					(1,239)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	03/14/2022	03/14/2023	1,950	715,517	367.01		16,457		19,190		177			(8,914)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	03/15/2022	03/15/2023	7,750	2,845,441	367.13		65,445		4,631		700			(35,449)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	03/16/2022	03/16/2023	4,398	1,613,776	366.94		37,117		7,330		420			(20,105)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	03/16/2021	03/16/2023	472	181,500	384.94	6,008			6,668		1			(2,253)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	03/16/2021	03/16/2023	564	995,175	1764.857	37,120			2,637		9,037			(13,920)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	03/17/2022	03/17/2023	6,859	2,517,064	366.98		57,892		30,476		662			(31,358)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	03/18/2022	03/17/2023	3,543	1,301,544	367.32		29,936		11,354		321			(16,215)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	03/19/2021	03/17/2023	1,685	646,052	383.31	21,320			3,862		5			(7,995)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	03/18/2021	03/17/2023	748	286,965	383.49	9,470			7,394		2			(3,551)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	03/17/2021	03/17/2023	690	265,421	384.48	8,785			16,710		1			(3,295)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	03/22/2022	03/22/2023	11,415	4,165,142	364.88		95,382		81,146		1,768			(51,665)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	03/22/2021	03/22/2023	1,329	510,863	384.27	16,910			7,016		3			(6,341)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	03/23/2022	03/23/2023	6,728	2,455,371	364.97		56,474		27,745		1,042			(30,590)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	03/23/2021	03/23/2023	2,190	843,816	385.22	27,930			1,025		5			(10,474)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	03/23/2021	03/23/2023	282	495,102	1758.449	18,566			2,170		5,372			(6,962)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	03/25/2022	03/24/2023	3,688	1,341,819	363.88		30,728		13,711		702			(16,644)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	03/24/2022	03/24/2023	3,379	1,231,789	364.57		28,208		6,131		570			(15,279)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	03/24/2021	03/24/2023	2,280	879,118	385.55	29,099			15,781		5			(10,912)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	03/26/2021	03/24/2023	351	135,600	385.88	4,475			12,379		1			(1,678)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	03/25/2021	03/24/2023	2,528	977,687	386.67	32,264			11,060		4			(12,099)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	03/26/2021	03/24/2023	1,651	2,936,661	1778.712	109,537			4,886		19,664			(41,077)				

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	03/26/2021	03/27/2023	460	818,623	1778.712	30,617			5,871		5,570			(11,481)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/28/2022	03/28/2023	2,017	732,853	363.39		16,782		4,909		442			(9,090)				
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			22,008		4,882			(10,010)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/29/2022	03/29/2023	6,258	2,274,455	363.46		52,085		12,929		1,375			(28,213)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/29/2021	03/29/2023	1,673	644,873	385.43	21,345			1,504		4			(8,004)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/30/2022	03/30/2023	6,161	2,237,162	363.12		51,231		11,241		1,453			(27,750)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/30/2021	03/30/2023	4,248	1,631,921	384.12	54,017			4,738		15			(20,256)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/01/2022	03/31/2023	4,414	1,606,242	363.9		36,783		19,924		926			(16,859)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/31/2021	03/31/2023	3,732	1,434,429	384.33	47,480			6,401		13			(17,805)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/01/2021	03/31/2023	271	104,540	385.67	3,450			934		1			(1,294)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/04/2022	04/04/2023	3,254	1,186,453	364.66		27,170		18,739		636			(12,453)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/05/2022	04/05/2023	8,006	2,911,208	363.64		66,667		5,036		1,878			(30,556)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/08/2022	04/06/2023	4,016	1,452,678	361.68		33,121		58,500		1,306			(15,180)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/06/2022	04/06/2023	5,346	1,935,141	362		44,315		38,714		1,652			(20,311)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/07/2022	04/06/2023	6,187	2,241,167	362.21		51,323		7,583		1,850			(23,523)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/06/2021	04/06/2023	4,697	1,815,810	386.61	60,103			16,278		12			(22,539)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/07/2021	04/06/2023	9,117	3,531,195	387.32	116,529			31,560		19			(43,699)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/09/2021	04/06/2023	6,474	2,508,440	387.44	82,779			22,419		13			(31,042)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/08/2021	04/06/2023	1,696	657,587	387.78	21,700			5,877		3			(8,138)				
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			5,283		3,625			(7,314)				
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			4,457		2,818			(6,171)				
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		59,081		6,786			(49,481)				
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		176,892		13,331			(101,277)				
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		14,841		2,988			(20,572)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/11/2022	04/11/2023	1,038	374,135	360.31		8,568		5,536		440			(3,927)				
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		7,843		3,684			(23,897)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/12/2022	04/12/2023	6,204	2,234,258	360.12		51,165		14,265		2,735			(23,450)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/12/2021	04/12/2023	1,696	657,468	387.68	21,762			5,894		4			(8,161)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/13/2022	04/13/2023	6,079	2,191,790	360.56		50,192		8,942		2,536			(23,005)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/13/2021	04/13/2023	3,441	1,333,460	387.56	44,138			11,954		9			(16,552)				
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			7,369		4,928			(10,204)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/14/2022	04/14/2023	12,670	4,559,830	359.88		104,420		4,603		5,905			(47,859)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/14/2021	04/14/2023	4,125	1,598,133	387.39	52,898			14,327		11			(19,837)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/15/2021	04/14/2023	4,923	1,909,158	387.77	63,002			17,063		12			(23,626)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/16/2021	04/14/2023	3,609	1,399,626	387.84	46,188			12,509		9			(17,320)				
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			30,539		17,792			(42,285)				
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		72,846		27,807			(156,222)				
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		69,436		10,013			(57,758)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/19/2022	04/19/2023	9,513	3,406,886	358.14		78,018		19,546		5,957			(35,758)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/19/2021	04/19/2023	6,479	2,504,877	386.63	82,911			22,455		24			(31,092)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/20/2022	04/20/2023	11,587	4,159,676	358.99		95,257		21,370		6,499			(43,659)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/20/2021	04/20/2023	2,596	1,001,113	385.64	33,137			8,975		12			(12,426)				
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			7,007		3,780			(9,702)				
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		462,459		5,860			(45,705)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/22/2022	04/21/2023	6,231	2,224,258	356.99		50,713		20,719		4,644			(23,243)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/21/2022	04/21/2023	7,314	2,621,283	358.41		59,765		10,986		4,489			(27,392)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/22/2021	04/21/2023	5,685	2,198,654	386.77	72,556			19,650		22			(27,208)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/21/2021	04/21/2023	3,875	1,499,330	386.88	49,628			13,441		15			(18,610)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/23/2021	04/21/2023	2,135	826,670	387.12	27,280			7,388		8			(10,230)				
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			41,631		20,726			(57,644)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/25/2022	04/25/2023	2,389	855,354	358.02		19,502		16,681		1,601			(8,938)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/26/2022	04/26/2023	8,197	2,934,640	358.03		66,910		10,630		5,529			(30,667)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/26/2021	04/26/2023	703	271,801	386.81	8,997			2,437		3			(3,374)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/27/2022	04/27/2023	7,402	2,651,187	358.19		60,447		12,102		4,926			(27,705)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/27/2021	04/27/2023	5,521	2,130,496	385.86	70,519			19,099		31			(26,445)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/28/2022	04/28/2023	6,079	2,176,080	357.94		49,615		13,040		4,219			(22,740)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/30/2021	04/28/2023	6,870	2,634,321	383.48	86,933			23,544		64			(32,600)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/28/2021	04/28/2023	5,239	2,014,248	384.5	66,672			18,057		40			(25,002)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/06/2022	05/02/2023	19,080	6,751,710	353.87		153,264		11,503		22,917			(57,474)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/02/2022	05/02/2023	11,194	3,980,195	355.55		90,748		56,718		10,921			(34,031)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/06/2021	05/02/2023	10,001	3,881,051	388.07	128,075			6,282		40			(48,028)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/07/2021	05/02/2023	1,461	568,713	389.3	18,768			7,693		4			(7,038)				
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			7,862		6,783			(24,700)				
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			40,023		2,379			(9,752)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/09/2022	05/09/2023	2,726	961,693	352.75		21,927		15,997		3,896			(8,222)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/10/2022	05/10/2023	6,008	2,129,035	354.38		48,542		3,993		7,124			(18,203)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/10/2021	05/10/2023	2,710	1,050,513	387.64	34,772			10,866		15			(13,039)				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/10/2021	05/10/2023	833	1,521,676	1827.243	57,976			18,117		3,736			(21,741)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/11/2022	05/11/2023	16,459	5,838,356	354.72		133,115		8,757		18,849			(49,918)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/11/2021	05/11/2023	11,326	4,359,788	384.93	144,309			45,097		107			(54,116)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/11/2021	05/11/2023	722	1,311,631	1817.683	50,104			15,658		4,222			(18,789)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/13/2022	05/12/2023	5,526	1,967,096	356		44,850		8,943		5,448			(16,819)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/12/2022	05/12/2023	4,250	1,514,000	356.25		34,519		9,377		4,063			(12,945)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/12/2021	05/12/2023	3,109	1,189,949	382.7	39,387			12,309		46			(14,770)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/13/2021	05/12/2023	1,743	667,307	382.86	22,021			6,882		25			(8,258)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/14/2021	05/12/2023	2,048	787,022	384.23	25,972			8,116		23			(9,739)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/14/2021	05/12/2023	1,467	2,670,889	1820.969	101,761			31,800		7,920			(38,160)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/14/2021	05/15/2023	358	651,499	1820.969	24,887			7,777		1,972			(9,333)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/16/2022	05/16/2023	3,420	1,216,051	355.54		27,726		6,573		3,659			(10,397)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/14/2021	05/16/2023	356	647,701	1820.969	24,742			7,732		1,974			(9,278)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/17/2022	05/17/2023	11,953	4,244,509	355.09		96,775		15,669		13,579			(36,291)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/17/2021	05/17/2023	1,840	706,253	383.78	23,377			7,305		25			(8,766)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/18/2022	05/18/2023	5,624	1,993,997	354.52		45,463		3,883		6,875			(17,049)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/18/2021	05/18/2023	6,698	2,572,828	384.12	85,161			26,613		87			(31,935)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/18/2021	05/18/2023	552	1,001,494	1814.122	38,157			11,924		3,705			(14,309)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/20/2022	05/19/2023	6,612	2,349,966	355.4		53,579		7,902		7,326			(20,092)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/19/2022	05/19/2023	4,387	1,560,267	355.66		35,574		12,588		4,712			(13,340)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/19/2021	05/19/2023	4,892	1,875,643	383.42	62,084			19,401		74			(23,281)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/20/2021	05/19/2023	3,049	1,171,996	384.41	38,676			12,086		38			(14,503)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/21/2021	05/19/2023	2,353	905,911	385.07	29,895			9,342		26			(11,211)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/23/2022	05/23/2023	3,091	1,099,968	355.81		25,079		2,244		3,342			(9,405)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/24/2022	05/24/2023	8,006	2,849,075	355.86		64,959		34,509		8,655			(24,360)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/24/2021	05/24/2023	1,040	1,891,145	1817.67	71,674			22,398		6,624			(26,878)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/25/2022	05/25/2023	9,875	3,522,180	356.67		80,306		18,194		9,751			(30,115)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/25/2021	05/25/2023	12,067	4,662,216	386.36	154,319			48,225		119			(57,870)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/25/2021	05/25/2023	507	921,317	1815.59	35,102			10,969		3,425			(13,163)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/27/2022	05/26/2023	4,778	1,703,968	356.63		38,850		60,929		4,770			(14,569)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/26/2022	05/26/2023	6,643	2,369,367	356.65		54,022		18,333		6,616			(20,258)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/27/2021	05/26/2023	1,781	689,473	387.22	22,753			7,110		15			(8,532)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/28/2021	05/26/2023	884	342,438	387.3	11,300			3,531		7			(4,238)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/26/2021	05/26/2023	4,538	1,759,085	387.63	58,226			18,196		36			(21,835)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/28/2021	05/26/2023	2,791	5,077,994	1819.178	193,979			60,619		17,321			(72,742)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/28/2021	05/30/2023	571	1,039,577	1819.178	39,816			12,442		3,635			(14,931)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/31/2022	05/31/2023	4,655	1,651,671	354.79		37,658		10,527		5,929			(14,122)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/28/2021	05/31/2023	401	728,684	1819.178	27,909			8,721		2,563			(10,466)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/01/2022	06/01/2023	10,028	3,551,176	354.14		80,967		57,351		13,816			(23,615)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/01/2021	06/01/2023	5,582	2,165,010	387.86	71,662			25,380		48			(26,873)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/01/2021	06/01/2023	273	497,102	1820.546	19,039			6,743		1,699			(7,140)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/03/2022	06/02/2023	3,591	1,266,466	352.63		28,749		20,812		5,872			(8,385)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/02/2022	06/02/2023	7,458	2,635,445	353.39		60,088		11,544		11,223			(17,526)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/03/2021	06/02/2023	1,655	642,321	388.2	21,197			10,852		14			(7,949)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/02/2021	06/02/2023	4,300	1,669,595	388.29	55,264			27,433		35			(20,724)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/04/2021	06/02/2023	4,914	1,911,174	388.91	63,069			22,337		36			(23,651)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/03/2022	06/02/2023	5,793	10,444,806	1803.15		206,732		368,948		51,133			(60,297)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/02/2021	06/02/2023	1,113	2,027,728	1821.855	77,459			6,211		6,743			(29,047)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/04/2021	06/02/2023	2,438	4,450,806	1825.404	170,021			60,216		13,501			(63,758)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/03/2022	06/03/2023	7,162	29,423,686	4108.54		367,684		278,938					(107,241)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/03/2022	06/04/2023	7,914	32,513,517	4108.54		412,028		206,809					(120,175)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/03/2022	06/05/2023	1,612	2,906,592	1803.15		62,218		69,480		15,100			(18,147)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/04/2021	06/05/2023	594	1,083,450	1825.404	41,496			14,697		3,350			(15,561)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/03/2022	06/05/2023	6,846	28,129,076	4108.54		367,615		177,367					(107,221)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/06/2022	06/06/2023	2,589	4,673,191	1804.84		99,866		71,617		23,391			(29,128)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/04/2021	06/06/2023	864	1,577,692	1825.404	60,426			21,401		4,909			(22,660)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/07/2022	06/07/2023	14,598	5,147,927	352.65		117,373		13,899		24,369			(34,234)				

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	06/07/2021	06/07/2023	4,897	1,911,174	390.31	63,260			22,405		30			(23,722)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/08/2022	06/08/2023	8,647	3,044,426	352.06		69,413		20,215		15,437			(20,245)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/08/2021	06/08/2023	3,626	1,416,934	390.79	46,901			16,611		21			(17,588)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/08/2021	06/08/2023	396	721,064	1822.668	28,194			9,985		2,436			(10,573)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/10/2022	06/09/2023	7,246	2,534,874	349.84		57,542		47,297		16,314			(16,783)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/09/2022	06/09/2023	4,101	1,439,892	351.13		32,686		18,086		8,099			(9,533)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/09/2021	06/09/2023	6,518	2,551,766	391.5	84,463			29,914		34			(31,674)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/10/2021	06/09/2023	536	209,992	391.74	6,930			2,454		3			(2,599)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/11/2021	06/09/2023	5,446	2,139,857	392.94	70,615			25,010		21			(26,481)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/13/2022	06/13/2023	4,172	1,445,814	346.57		32,820		56,752		13,039			(9,572)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/14/2022	06/14/2023	6,412	2,210,621	344.77		49,960		17,610		23,646			(14,572)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/14/2021	06/14/2023	5,517	2,166,591	392.71	71,714			25,399		25			(26,893)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/15/2022	06/15/2023	8,554	2,944,748	344.27		66,551		40,443		33,043			(19,411)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/15/2021	06/15/2023	5,490	2,152,529	392.08	71,249			25,234		29			(26,718)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/15/2021	06/15/2023	880	1,600,303	1818.858	62,252			22,048		6,190			(23,344)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/16/2022	06/16/2023	3,966	1,358,254	342.46		30,697		17,920		3,470			(8,953)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/17/2022	06/16/2023	4,721	1,623,909	343.99		36,700		18,731		15,527			(10,704)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/17/2021	06/16/2023	813	317,683	390.55	10,484			6,825		6			(3,931)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/18/2021	06/16/2023	4,048	1,582,308	390.86	52,216			4,376		27			(19,581)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/16/2021	06/16/2023	7,477	2,928,262	391.63	96,925			9,240		44			(36,347)				
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		61,537		48,095			(23,867)				
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		367,473		4,096			(133,429)				
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		191,741		1,963			(94,000)				
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		786,776		8,290			(127,694)				
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		289,985		4,680			(95,614)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/21/2022	06/21/2023	11,573	3,982,228	344.09		89,998		13,284		46,066			(26,250)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/21/2021	06/21/2023	2,785	1,088,454	390.87	35,919			12,721		21			(13,470)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/22/2022	06/22/2023	9,265	3,194,183	344.77		72,189		13,652		34,858			(21,055)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/22/2021	06/22/2023	4,559	1,781,408	390.71	58,786			20,820		36			(22,045)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/23/2022	06/23/2023	5,195	1,797,120	345.92		40,795		10,202		17,711			(11,898)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/24/2022	06/23/2023	7,276	2,517,906	346.04		56,905		16,414		24,542			(16,597)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/23/2021	06/23/2023	2,679	1,046,306	390.63	34,528			4,551		22			(12,948)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/25/2021	06/23/2023	996	389,377	391.07	12,849			7,939		8			(4,819)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/24/2021	06/23/2023	4,007	1,567,854	391.29	51,739			7,424		29			(19,402)				
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			5,841		10,296			(26,803)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/27/2022	06/27/2023	2,173	751,317	345.69		16,980		18,496		7,641			(4,952)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/28/2022	06/28/2023	10,211	3,523,599	345.09		79,633		17,541		37,918			(23,226)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/28/2021	06/28/2023	4,001	1,565,533	391.28	51,663			18,297		32			(19,373)				
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			20,434		8,003			(21,636)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/29/2022	06/29/2023	5,226	1,805,192	345.4		40,797		58,221		18,941			(11,899)				

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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 02RNE8IBXP4ROTD8PU41	06/29/2021	06/29/2023	3,191	1,249,481	391.51	41,233			14,603		25			(15,462)				
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			6,452		2,597			(6,831)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/30/2022	06/30/2023	4,272	1,479,958	346.43		33,447		11,214		14,180			(9,755)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	07/01/2022	06/30/2023	10,864	3,769,761	346.99		85,574		67,746		34,304			(17,828)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	07/01/2021	06/30/2023	3,861	1,508,370	390.63	49,776			19,703		36			(18,666)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/30/2021	06/30/2023	5,661	2,214,448	391.2	73,077			25,881		48			(27,404)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	07/02/2021	06/30/2023	3,256	1,279,235	392.9	42,215			16,710		20			(15,831)				
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			14,759		5,681			(15,627)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	07/05/2022	07/05/2023	4,350	1,510,752	347.3		34,294		7,291		13,545			(7,145)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	07/06/2021	07/06/2023	2,220	874,122	393.69	28,846			11,418		14			(10,817)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	07/06/2022	07/06/2023	3,450	6,141,455	1779.91		122,318		94,246		55,655			(25,483)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	07/08/2022	07/07/2023	5,219	1,812,084	347.21		40,953		118,810		16,471			(8,532)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	07/07/2022	07/07/2023	12,865	4,467,780	347.29		100,972		6,401		40,314			(21,036)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	07/07/2021	07/07/2023	4,753	1,888,363	397.27	62,316			24,667		16			(23,368)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	07/09/2021	07/07/2023	2,830	1,124,958	397.52	37,124			14,695		9			(13,921)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	07/08/2021	07/07/2023	5,470	2,174,715	397.56	71,766			28,407		17			(26,912)				
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			18,042		5,546			(17,093)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	07/12/2022	07/12/2023	4,676	1,626,888	347.95		36,768		16,419		14,007			(7,660)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	07/12/2021	07/12/2023	8,640	3,442,709	398.48	113,609			44,970		25			(42,604)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	07/13/2022	07/13/2023	4,738	1,647,053	347.66		37,223		16,576		14,603			(7,755)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	07/13/2021	07/13/2023	4,738	1,886,546	398.19	62,256			24,643		15			(23,346)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	07/14/2022	07/14/2023	7,441	2,584,052	347.28		58,400		8,742		23,781			(12,167)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	07/15/2022	07/14/2023	8,131	2,828,567	347.87		63,926		7,517		24,668			(13,318)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	07/16/2021	07/14/2023	6,667	2,644,757	396.67	87,277			9,363		28			(32,729)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	07/15/2021	07/14/2023	1,801	716,794	398.07	23,654			13,415		6			(8,870)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	07/14/2021	07/14/2023	3,993	1,592,192	398.76	52,542			20,798		12			(19,703)				
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			29,198		9,666			(27,662)				
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			10,374		9,290			(28,459)				
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			21,392		7,157			(20,266)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	07/18/2022	07/18/2023	1,826	3,241,036	1774.46		67,258		46,873		34,614			(14,012)				
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			25,919		8,709			(24,555)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	07/19/2022	07/19/2023	7,124	2,474,862	347.39		55,932		25,191		22,848			(11,652)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/19/2021	07/19/2023	2,107	827,037	392.57	27,292			10,803		20			(10,235)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/20/2022	07/20/2023	6,440	2,238,143	347.56		50,582		14,245		20,402			(10,538)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/20/2021	07/20/2023	3,384	1,337,058	395.17	44,123			17,465		21			(16,546)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/20/2022	07/20/2023	3,244	5,789,076	1784.62		107,974		137,501		47,394			(22,495)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/21/2022	07/21/2023	10,142	3,525,544	347.62		79,677		5,468		32,048			(16,599)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/22/2022	07/21/2023	8,717	3,049,439	349.82		68,917		216,152		22,644			(14,358)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/21/2021	07/21/2023	6,365	2,527,909	397.14	83,421			10,744		29			(31,283)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/25/2022	07/25/2023	1,810	632,796	349.7		14,301		11,350		4,809			(2,979)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/26/2022	07/26/2023	3,668	1,286,111	350.67		29,066		7,343		8,951			(6,055)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/26/2021	07/26/2023	7,793	3,114,360	399.66	102,774			40,681		25			(38,540)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/26/2021	07/26/2023	756	1,376,096	1820.536	54,218			21,461		6,288			(20,332)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/27/2022	07/27/2023	11,412	4,005,770	351		90,530		15,005		27,106			(18,861)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/27/2021	07/27/2023	6,169	2,458,567	398.55	81,133			32,115		24			(30,425)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/28/2022	07/28/2023	4,413	1,553,006	351.91		35,253		17,140		9,664			(7,344)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/29/2022	07/28/2023	5,018	1,767,154	352.16		39,938		28,844		10,735			(8,320)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/28/2021	07/28/2023	5,196	2,072,836	398.93	68,404			27,076		20			(25,651)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/30/2021	07/28/2023	4,813	1,920,407	398.99	63,373			10,379		18			(23,765)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/29/2021	07/28/2023	1,989	794,596	399.51	26,222			8,971		7			(9,833)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/01/2022	08/01/2023	1,563	551,594	352.82		12,466		10,908		3,186			(1,558)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/02/2022	08/02/2023	4,754	1,680,158	353.41		37,972		16,572		9,193			(4,746)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/02/2021	08/02/2023	2,762	1,103,279	399.38	36,408			15,929		11			(13,653)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/03/2022	08/03/2023	7,480	2,635,913	352.38		59,572		8,123		15,993			(7,446)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/03/2021	08/03/2023	3,816	1,527,682	400.3	50,414			22,056		13			(18,905)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/03/2022	08/03/2023	2,866	5,166,766	1802.64		105,251		88,427		33,692			(13,156)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/05/2022	08/04/2023	7,269	2,559,355	352.11		57,841		14,157		15,987			(7,230)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/04/2022	08/04/2023	5,209	1,837,817	352.82		41,535		7,764		10,724			(5,192)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/04/2021	08/04/2023	2,689	1,077,349	400.71	35,553			15,554		9			(13,332)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/06/2021	08/04/2023	2,717	1,090,936	401.54	36,001			15,750		7			(13,500)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/04/2021	08/04/2023	342	623,159	1821.464	24,802			10,851		2,905			(9,301)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/09/2022	08/09/2023	10,594	3,722,876	351.43		84,137		42,296		25,187			(10,517)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/12/2022	08/10/2023	12,742	4,494,684	352.75		101,130		16,161		26,935			(12,641)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/10/2022	08/10/2023	7,933	2,798,824	352.82		63,253		30,400		16,661			(7,907)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/10/2021	08/10/2023	10,933	4,388,473	401.39	144,820			63,359		35			(54,307)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/11/2021	08/10/2023	4,241	1,703,748	401.73	56,224			24,598		13			(21,084)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/12/2021	08/10/2023	2,249	904,461	402.16	29,847			4,884		6			(11,193)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/13/2021	08/10/2023	3,373	1,358,887	402.85	44,707			4,961		8			(16,765)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/10/2022	08/10/2023	4,564	8,270,401	1812.19		131,928		140,740		38,668			(16,491)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/10/2021	08/10/2023	477	873,283	1832.195	34,757			15,206		3,298			(13,034)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/15/2022	08/14/2023	1,843	651,147	353.3		14,716		7,992		3,752			(1,839)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/16/2022	08/16/2023	9,828	3,474,002	353.47		78,512		17,350		19,826			(9,814)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/16/2021	08/16/2023	2,924	1,180,670	403.78	38,962			17,046		7			(14,611)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	08/16/2022	08/16/2023	2,523	4,608,804	1826.77		92,040		25,191		18,589			(11,505)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	08/16/2022	08/16/2023	2,844	8,936,532	3141.86		196,613		185,166		42,733			(24,577)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	08/17/2022	08/17/2023	7,522	2,647,394	351.96		59,831		14,984		17,469			(7,479)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	08/17/2021	08/17/2023	6,329	2,556,214	403.89	84,355			36,905		15			(31,633)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	08/17/2021	08/17/2023	201	369,715	1838.001	14,715			6,438		1,267			(5,518)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	08/19/2022	08/18/2023	7,080	2,482,149	350.6		55,848		43,017		18,602			(6,981)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	08/18/2022	08/18/2023	5,955	2,096,138	351.98		47,373		353,756		13,847			(5,922)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	08/18/2021	08/18/2023	6,783	2,737,298	403.58	90,331			39,520		17			(33,874)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	08/19/2021	08/18/2023	1,557	628,660	403.7	20,746			9,076		4			(7,780)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	08/20/2021	08/18/2023	4,810	1,942,079	403.73	64,089			28,039		12			(24,033)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	08/18/2021	08/18/2023	393	719,519	1828.821	28,781			12,592		3,039			(10,793)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	08/22/2022	08/22/2023	5,204	1,814,475	348.68		41,007		7,432		16,283			(5,126)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	08/23/2022	08/23/2023	5,359	1,866,035	348.18		42,172		56,000		17,524			(5,272)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	08/23/2021	08/23/2023	2,320	934,937	402.92	30,853			13,498		7			(11,570)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	08/23/2022	08/23/2023	3,673	6,642,994	1808.66		129,392		128,715		39,196			(16,174)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	08/24/2022	08/24/2023	8,676	3,019,614	348.04		68,243		66,523		28,764			(8,530)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	08/24/2021	08/24/2023	6,193	2,496,761	403.18	82,393			36,047		19			(30,897)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	08/24/2022	08/24/2023	4,886	8,841,742	1809.76		152,538		160,182		47,397			(19,067)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	08/24/2021	08/24/2023	582	1,068,061	1834.474	42,509			18,598		4,095			(15,941)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	08/24/2022	08/24/2023	5,476	17,052,257	3114.27		399,904		667,158		129,420			(49,988)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	08/26/2022	08/25/2023	9,085	3,148,592	346.57		70,843		45,281		34,009			(8,855)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	08/25/2022	08/25/2023	5,571	1,944,971	349.12		43,956		50,459		16,925			(5,495)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	08/26/2021	08/25/2023	2,540	1,014,675	399.52	33,484			37,077		15			(12,557)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	08/27/2021	08/25/2023	2,138	854,797	399.85	28,208			16,415		12			(10,578)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	08/25/2021	08/25/2023	6,391	2,568,132	401.86	84,748			6,688		25			(31,781)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	08/26/2022	08/25/2023	6,770	12,185,032	1799.88		240,423		115,035		86,277			(30,053)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	08/26/2022	08/28/2023	2,292	4,125,744	1799.88		89,387		75,950		31,774			(11,173)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	08/29/2022	08/29/2023	1,662	574,391	345.53		12,924		(35,404)		6,808			(1,615)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	08/30/2022	08/30/2023	9,374	3,238,648	345.51		72,870		26,534		38,524			(9,109)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	08/30/2021	08/30/2023	7,869	3,161,059	401.7	104,315			45,638		34			(39,118)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	08/31/2022	08/31/2023	12,076	4,166,408	345.02		93,744		191,016		51,638			(11,718)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	08/31/2021	08/31/2023	7,834	3,145,785	401.54	103,811			45,417		36			(38,929)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	08/31/2022	08/31/2023	4,384	7,842,566	1789		141,332		71,871		64,576			(17,667)				
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			23,828		4,907			(20,424)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	09/01/2022	09/01/2023	4,523	1,557,323	344.31		35,040		33,580		20,451			(1,460)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	09/02/2022	09/01/2023	8,413	2,902,026	344.93		65,296		40,995		36,292			(2,721)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	09/03/2021	09/01/2023	3,856	1,542,651	400.08	50,907			24,393		23			(19,090)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	09/01/2021	09/01/2023	3,574	1,431,095	400.41	47,226			22,629		20			(17,710)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	09/02/2021	09/01/2023	2,742	1,098,965	400.75	36,266			17,377		14			(13,600)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	09/01/2022	09/01/2023	1,799	3,220,799	1790.24		62,911		60,290		27,704			(2,621)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	09/06/2022	09/06/2023	1,523	524,378	344.2		11,799		8,887		7,005			(492)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	09/07/2022	09/07/2023	8,261	2,848,796	344.83		64,098		9,571		36,297			(2,671)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	09/07/2021	09/07/2023	11,229	4,474,621	398.5	147,662			70,755		94			(55,373)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	09/07/2022	09/07/2023	3,185	9,854,576	3093.82		244,222		367,879		104,930			(10,176)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	09/08/2022	09/08/2023	12,857	4,433,892	344.86		99,763		31,827		56,459			(4,157)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	09/09/2022	09/08/2023	5,610	1,939,684	345.76		43,643		14,394		23,004			(1,818)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	09/08/2021	09/08/2023	10,692	4,255,252	397.99	140,423			67,286		98			(52,659)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	09/09/2021	09/08/2023	929	370,032	398.42	12,211			5,851		8			(4,579)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	09/12/2022	09/12/2023	3,614	1,253,419	346.82		28,202		6,685		13,760			(1,175)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	09/13/2022	09/13/2023	7,264	2,505,325	344.88		56,370		45,553		32,132			(2,349)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	09/13/2021	09/13/2023	2,826	1,124,070	397.72	37,094			17,774		29			(13,910)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	09/14/2022	09/14/2023	11,617	4,003,317	344.61		89,674		39,022		52,519			(3,736)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	09/14/2021	09/14/2023	8,922	3,547,534	397.63	117,069			56,095		95			(43,901)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	09/14/2022	09/14/2023	3,907	6,978,040	1786.22		120,824		217,045		61,134			(5,034)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	09/16/2022	09/15/2023	8,418	2,893,194	343.7		64,808		9,260		40,759			(2,700)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	09/15/2022	09/15/2023	5,464	1,881,049	344.28		42,135		62,528		25,354			(1,756)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	09/17/2021	09/15/2023	2,657	1,046,207	393.8	34,525			16,543		51			(12,947)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	09/16/2021	09/15/2023	6,237	2,469,924	396	81,507			39,056		86			(30,565)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	09/15/2021	09/15/2023	2,853	1,133,311	397.28	37,399			17,920		32			(14,025)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	09/19/2022	09/19/2023	3,947	12,116,795	3069.81		330,475		336,804		172,998			(13,770)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	09/20/2022	09/20/2023	13,029	4,455,818	341.99		99,810		5,153		71,805			(4,159)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	09/21/2022	09/21/2023	7,390	2,529,864	342.33		56,669		23,091		39,824			(2,361)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	09/21/2021	09/21/2023	10,090	3,984,976	394.94	131,504			63,012		177			(49,314)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	09/22/2022	09/22/2023	5,501	1,879,044	341.56		42,091		12,812		31,322			(1,754)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	09/24/2021	09/22/2023	5,167	2,025,819	392.04	66,649			31,936		140			(24,994)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	09/22/2021	09/22/2023	3,376	1,335,379	395.52	44,068			21,116		55			(16,525)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	09/26/2022	09/26/2023	9,336	3,164,687	338.98		70,889		219,255		63,503			(2,954)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	09/27/2022	09/27/2023	4,664	1,575,428	337.8		35,290		19,110		34,259			(1,470)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	09/27/2021	09/27/2023	2,432	951,555	391.3	31,401			15,046		77			(11,775)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	09/28/2022	09/28/2023	5,766	1,947,858	337.84		43,632		19,808		42,285			(1,818)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	09/28/2021	09/28/2023	5,119	1,987,184	388.18	65,577			31,422		253			(24,591)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	09/29/2022	09/29/2023	8,941	3,022,313	338.02		67,700		13,122		64,893			(2,821)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	09/30/2022	09/29/2023	8,746	2,968,177	339.38		66,487		45,381		58,143			(2,770)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	09/30/2021	09/29/2023	1,442	560,708	388.8	18,503			8,866		66			(6,939)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	09/29/2021	09/29/2023	5,558	2,167,582	389.96	71,530			34,275		218			(26,824)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	10/01/2021	09/29/2023	3,414	1,334,861	390.99	44,050			1,383		116			(16,519)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	10/04/2021	10/04/2023	1,956	762,238	389.61	25,154			1,571		85			(9,433)				

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	10/05/2021	10/05/2023	6,122	2,385,523	389.65	78,722			599		268			(29,521)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	10/08/2021	10/06/2023	2,999	1,164,223	388.26	38,303			2,086		160			(14,364)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	10/06/2021	10/06/2023	2,496	969,962	388.63	32,009			2,752		126			(12,003)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	10/07/2021	10/06/2023	2,915	1,135,727	389.58	37,479			1,115		130			(14,055)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	10/11/2021	10/11/2023	5,312	2,056,904	387.24	67,878			480		340			(25,454)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	10/12/2021	10/12/2023	7,076	2,737,892	386.95	90,350			405		475			(33,881)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	10/13/2021	10/13/2023	5,301	2,055,493	387.72	67,626			3,547		325			(25,360)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	10/15/2021	10/13/2023	10,470	4,068,119	388.55	133,841			663		576			(50,190)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	10/14/2021	10/13/2023	2,953	1,148,593	388.99	37,789			647		153			(14,171)				
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			312		20,649			(46,342)				
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			1,718		6,533			(14,525)				
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			854		8,829			(19,618)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	10/18/2021	10/18/2023	4,222	1,636,382	387.54	53,837			1,750		278			(20,189)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	10/19/2021	10/19/2023	8,563	3,315,795	387.24	109,090			1,511		592			(40,909)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	10/19/2021	10/19/2023	588	1,069,064	1818.921	42,014			4,077		6,957			(15,755)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	10/22/2021	10/20/2023	4,600	1,770,471	384.91	58,071			396		430			(21,777)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	10/21/2021	10/20/2023	2,859	1,104,352	386.28	36,333			632		225			(13,625)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	10/20/2021	10/20/2023	7,139	2,761,006	386.77	90,837			1,109		529			(34,064)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	10/21/2021	10/20/2023	969	1,767,411	1824.496	69,989			2,103		10,388			(26,246)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	10/25/2021	10/25/2023	2,846	1,096,826	385.37	36,086			1,141		263			(13,532)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	10/26/2021	10/26/2023	7,169	2,766,521	385.88	91,019			547		627			(34,132)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	10/29/2021	10/27/2023	4,224	1,625,917	384.91	53,330			1,956		420			(19,999)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	10/28/2021	10/27/2023	2,490	962,864	386.72	31,582			2,863		198			(11,843)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	10/27/2021	10/27/2023	2,886	1,116,263	386.83	36,613			409		226			(13,730)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	10/28/2021	10/27/2023	1,009	1,849,019	1831.949	72,482			1,383		9,649			(27,181)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	11/01/2021	11/01/2023	4,078	1,569,771	384.9	51,488			891		423			(19,308)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	11/02/2021	11/02/2023	11,717	4,540,432	387.5	149,380			1,580		891			(56,018)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	11/04/2021	11/02/2023	5,201	2,031,609	390.64	66,637			1,509		266			(24,989)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	11/05/2021	11/02/2023	2,545	1,001,487	393.54	32,849			2,010		89			(12,318)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	11/05/2021	11/03/2023	1,814	3,351,853	1847.707	132,398			1,613		13,160			(49,649)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	11/05/2021	11/06/2023	1,059	1,955,986	1847.707	77,457			6,845		7,770			(29,046)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	11/08/2021	11/08/2023	5,205	2,047,774	393.45	67,372			801		196			(25,264)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	11/09/2021	11/09/2023	6,249	2,462,627	394.08	81,020			1,464		219			(30,383)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	11/11/2021	11/10/2023	2,927	1,145,022	391.25	37,557			1,444		149			(14,084)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	11/12/2021	11/10/2023	2,459	964,457	392.25	31,634			5,104		111			(11,863)				

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	11/10/2021	11/10/2023	3,693	1,451,489	393.08	47,609			3,374		149			(17,853)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	11/15/2021	11/15/2023	6,885	2,700,935	392.28	88,591			4,813		324			(33,222)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	11/16/2021	11/16/2023	3,518	1,378,772	391.96	45,224			3,019		174			(16,959)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	11/17/2021	11/17/2023	5,470	2,149,582	392.96	70,506			1,850		240			(26,440)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	11/18/2021	11/17/2023	4,863	1,913,747	393.53	62,771			2,486		199			(23,539)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	11/19/2021	11/17/2023	1,591	628,810	395.19	20,625			954		53			(7,734)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	11/17/2021	11/17/2023	548	1,015,291	1851.991	40,104			2,361		3,864			(15,039)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	11/22/2021	11/22/2023	3,458	1,364,628	394.61	44,760			2,346		129			(16,785)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	11/26/2021	11/24/2023	19,052	7,480,161	392.61	245,349			5,897		935			(92,006)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	11/30/2021	11/30/2023	5,395	2,127,396	394.34	69,991			1,270		226			(26,247)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/01/2021	12/01/2023	7,119	2,804,315	393.92	91,982			5,718		317			(34,493)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/02/2021	12/01/2023	1,227	484,196	394.61	15,882			11,250		50			(5,956)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/03/2021	12/01/2023	2,547	1,005,092	394.69	32,867			12,708		103			(12,325)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/06/2021	12/06/2023	1,986	786,168	395.88	25,786			4,903		72			(9,670)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/07/2021	12/07/2023	8,423	3,339,264	396.45	109,528			6,865		289			(41,073)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/09/2021	12/08/2023	3,239	1,282,365	395.93	41,933			1,626		120			(15,725)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/08/2021	12/08/2023	3,866	1,530,755	395.95	50,056			1,204		143			(18,771)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/10/2021	12/08/2023	6,920	2,741,116	396.11	89,634			11,116		250			(33,613)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/09/2021	12/08/2023	555	1,020,761	1837.585	42,260			64,831		5,507			(15,847)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/14/2021	12/14/2023	6,388	2,530,182	396.09	82,990			6,778		245			(31,121)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/16/2021	12/15/2023	5,698	2,256,610	396.01	73,791			6,579		223			(27,672)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/15/2021	12/15/2023	6,263	2,480,569	396.05	81,363			2,498		244			(30,511)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/17/2021	12/15/2023	3,839	1,521,576	396.33	49,756			15,164		144			(18,658)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/17/2021	12/15/2023	1,005	1,846,357	1836.471	77,178			1,552		10,388			(28,942)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/16/2021	12/15/2023	593	1,094,789	1847.697	45,324			4,257		5,010			(16,997)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/17/2021	12/18/2023	699	1,283,388	1836.471	53,646			5,345		7,287			(20,117)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/20/2021	12/20/2023	4,931	1,953,876	396.21	64,087			2,085		197			(24,033)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/21/2021	12/21/2023	12,200	4,818,564	394.95	158,049			3,237		574			(59,268)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/23/2021	12/22/2023	1,943	764,362	393.33	24,995			7,485		112			(9,373)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/22/2021	12/22/2023	5,364	2,110,113	393.42	69,001			8,850		306			(25,875)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/28/2021	12/28/2023	13,997	5,508,768	393.58	180,137			1,520		824			(67,551)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/30/2021	12/29/2023	1,442	564,972	391.83	18,475			3,918		105			(6,928)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/29/2021	12/29/2023	1,425	559,237	392.41	18,287			10,299		97			(6,858)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	01/07/2022	01/05/2024	5,054	1,945,985	385.02		63,439		13,684		831			(22,468)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	01/05/2022	01/05/2024	12,307	4,779,711	388.36		156,297		17,524		1,403			(55,355)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	01/11/2022	01/11/2024	9,797	3,757,059	383.51		122,480		2,164		1,964			(43,378)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	01/12/2022	01/12/2024	2,578	987,678	383.06		32,198		20,118		545			(11,404)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	01/14/2022	01/12/2024	2,363	905,274	383.16		29,512		39,099		494			(10,452)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	01/13/2022	01/12/2024	3,285	1,261,789	384.15		41,134		3,654		619			(14,568)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	01/18/2022	01/18/2024	2,928	1,114,433	380.56		36,331		1,497		828			(12,867)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	01/21/2022	01/19/2024	4,665	1,762,631	377.88		57,286		26,692		1,731			(20,289)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	01/19/2022	01/19/2024	7,273	2,762,521	379.85		90,058		5,402		2,220			(31,896)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	01/20/2022	01/19/2024	1,551	589,603	380.06		19,162		9,908		464			(6,787)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	01/24/2022	01/22/2024	2,294	863,208	376.31		28,141		17,632		1,005			(9,966)				

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	01/25/2022	01/23/2024	1,215	456,498	375.86		14,882		12,177		558			(5,271)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/27/2022	01/26/2024	8,203	3,081,195	375.61		100,139		13,273		3,913			(35,466)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/28/2022	01/26/2024	1,433	538,594	375.78		17,504		45,735		673			(6,199)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/26/2022	01/26/2024	12,131	4,563,299	376.18		148,764		6,971		5,482			(52,687)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	01/31/2022	01/31/2024	5,089	1,917,560	376.83		62,321		24,728		2,211			(22,072)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/01/2022	02/01/2024	3,056	1,154,216	377.65		37,512		10,991		1,234			(11,723)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/04/2022	02/02/2024	1,895	710,711	375.03		23,027		6,263		984			(7,196)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/03/2022	02/02/2024	3,160	1,188,118	375.93		38,614		5,113		1,509			(12,067)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/02/2022	02/02/2024	4,034	1,523,893	377.73		49,527		37,255		1,624			(15,477)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/07/2022	02/07/2024	1,087	408,205	375.38		13,226		5,133		558			(4,133)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/08/2022	02/08/2024	13,331	5,010,554	375.85		162,342		4,627		6,581			(50,732)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/10/2022	02/09/2024	9,941	3,739,517	376.19		120,786		5,791		4,775			(37,746)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/09/2022	02/09/2024	1,512	570,749	377.39		18,492		3,505		649			(5,779)				
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		19,455		24,951			(37,368)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/14/2022	02/14/2024	12,059	4,515,710	374.47		145,857		17,737		6,928			(45,580)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/15/2022	02/15/2024	9,820	3,675,953	374.32		118,733		1,986		5,742			(37,104)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/16/2022	02/16/2024	4,547	1,703,045	374.53		55,008		8,763		2,619			(17,190)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/17/2022	02/16/2024	6,762	2,537,042	375.19		81,946		7,588		3,668			(25,608)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/18/2022	02/16/2024	3,498	1,314,848	375.86		42,470		8,851		1,785			(13,272)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/22/2022	02/22/2024	8,579	3,217,266	375.02		103,918		5,454		4,842			(32,474)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/25/2022	02/22/2024	3,093	1,160,215	375.05		37,359		5,513		1,741			(11,675)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/24/2022	02/22/2024	4,139	1,554,358	375.52		50,206		8,632		2,233			(15,689)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	02/28/2022	02/28/2024	1,182	444,039	375.59		14,387		4,564		649			(4,496)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/03/2022	03/01/2024	2,301	859,338	373.52		27,757		269,354		1,530			(7,517)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/02/2022	03/01/2024	4,709	1,767,419	375.3		57,264		115,732		2,675			(15,509)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/01/2022	03/01/2024	4,193	1,581,520	377.21		51,399		27,861		2,004			(13,921)				
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		9,233		14,510			(15,157)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/04/2022	03/04/2024	5,375	2,014,400	374.78		65,267		72,670		3,235			(17,676)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/07/2022	03/07/2024	4,410	1,648,395	373.77		53,408		6,327		2,934			(14,465)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/10/2022	03/08/2024	3,618	1,336,261	369.29		43,028		8,067		3,538			(11,653)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/09/2022	03/08/2024	1,866	689,763	369.73		22,279		7,696		1,758			(6,034)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/08/2022	03/08/2024	7,216	2,671,157	370.16		86,278		3,541		6,561			(23,367)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/11/2022	03/11/2024	1,381	509,103	368.53		16,444		15,922		1,451			(4,454)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/16/2022	03/15/2024	5,736	2,104,838	366.94		67,565		25,748		6,934			(18,299)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/17/2022	03/15/2024	2,424	889,580	366.98		28,556		17,744		2,921			(7,734)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/15/2022	03/15/2024	12,858	4,720,619	367.13		152,004		26,648		15,309			(41,168)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/18/2022	03/18/2024	1,588	583,207	367.32		18,721		5,266		1,878			(5,070)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/24/2022	03/22/2024	1,033	376,494	364.57		12,048		24,816		1,532			(3,263)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/22/2022	03/22/2024	9,973	3,638,877	364.88		116,444		8,936		14,445			(31,537)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/23/2022	03/22/2024	3,315	1,209,858	364.97		38,715		9,019		4,768			(10,485)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/25/2022	03/28/2024	2,523	918,180	363.88		29,382		6,847		3,976			(7,958)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/30/2022	03/28/2024	3,406	1,236,743	363.12		39,452		6,169		5,725			(10,685)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/28/2022	03/28/2024	1,089	395,825	363.39		12,627		21,349		1,794			(3,420)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/29/2022	03/28/2024	7,685	2,793,080	363.46		89,099		57,732		12,591			(24,131)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/01/2022	03/28/2024	4,354	1,584,591	363.9		50,390		45,044		6,901			(11,548)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/31/2022	03/28/2024	8,691	3,163,909	364.03		89,357		16,670		8,821			(24,201)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/04/2022	04/04/2024	2,151	784,455	364.66		25,024		19,274		3,273			(5,735)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/06/2022	04/05/2024	6,512	2,357,168	362		74,958		46,603		12,112			(17,178)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/07/2022	04/05/2024	6,430	2,328,907	362.21		74,059		52,952		11,776			(16,972)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/05/2022	04/05/2024	9,840	3,578,128	363.64		113,784		19,658		16,205			(26,076)				

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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	04/07/2022	04/05/2024	779	1,430,884	1836.09		48,936		28,532		10,827			(11,215)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	04/08/2022	04/08/2024	4,172	1,508,787	361.68		47,979		23,538		7,995			(10,995)				
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		10,936		12,452			(13,185)				
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		9,342		7,140			(7,543)				
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		661,302		4,011			(4,241)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	04/11/2022	04/11/2024	1,415	509,944	360.31		16,216		19,930		3,013			(3,716)				
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		8,307		3,477			(3,344)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	04/14/2022	04/12/2024	2,677	963,513	359.88		30,640		2,579		5,888			(7,022)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	04/12/2022	04/12/2024	6,065	2,184,233	360.12		69,677		15,421		13,114			(15,968)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	04/13/2022	04/12/2024	1,864	672,150	360.56		21,442		12,429		3,906			(4,914)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	04/14/2022	04/12/2024	1,618	2,963,503	1831.58		100,463		14,736		24,390			(23,023)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	04/14/2022	04/15/2024	697	1,277,504	1831.58		43,435		118,850		10,580			(9,954)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	04/14/2022	04/16/2024	440	805,799	1831.58		27,397		4,892		6,687			(6,279)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	04/14/2022	04/17/2024	998	1,827,314	1831.58		62,129		6,182		15,196			(14,238)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	04/19/2022	04/19/2024	9,021	3,230,641	358.14		102,734		2,252		22,702			(23,543)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	04/21/2022	04/19/2024	3,262	1,169,147	358.41		37,062		7,539		8,058			(8,493)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	04/20/2022	04/19/2024	8,185	2,938,284	358.99		93,144		24,171		19,421			(21,345)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	04/20/2022	04/19/2024	896	1,654,857	1845.92		55,423		95,312		10,976			(12,701)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	04/25/2022	04/25/2024	4,559	1,632,298	358.02		51,907		6,373		11,692			(11,895)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	04/28/2022	04/26/2024	2,204	788,779	357.94		25,004		5,899		5,692			(5,730)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	04/26/2022	04/26/2024	7,361	2,635,549	358.03		83,810		18,204		18,898			(19,207)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	04/27/2022	04/26/2024	2,684	961,515	358.19		30,576		35,677		6,817			(7,007)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	05/06/2022	05/02/2024	6,672	2,360,981	353.87		74,607		16,820		22,779			(13,989)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	05/02/2022	05/02/2024	5,606	1,993,067	355.55		63,180		5,416		17,159			(11,846)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	05/09/2022	05/09/2024	2,650	934,812	352.75		29,634		38,643		9,809			(5,556)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	05/10/2022	05/10/2024	4,259	1,509,156	354.38		47,840		73,271		14,232			(8,970)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	05/11/2022	05/10/2024	10,701	3,795,737	354.72		120,325		8,817		34,989			(22,561)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	05/12/2022	05/10/2024	2,834	1,009,462	356.25		32,000		6,552		8,387			(6,000)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	05/13/2022	05/13/2024	3,119	1,110,286	356		35,196		9,704		9,427			(6,599)				

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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	05/16/2022	05/16/2024	4,053	1,440,962	355.54		45,823		18,399		12,680			(8,592)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	05/18/2022	05/17/2024	5,523	1,957,924	354.52		62,066		24,770		18,475			(11,637)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	05/17/2022	05/17/2024	7,211	2,560,389	355.09		81,164		5,761		23,257			(15,218)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	05/20/2022	05/17/2024	5,837	2,074,509	355.4		65,762		15,395		18,455			(12,330)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	05/24/2022	05/24/2024	5,112	1,819,145	355.86		57,849		21,114		15,852			(10,847)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	05/27/2022	05/24/2024	1,450	517,251	356.63		16,397		39,188		4,279			(3,074)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	05/26/2022	05/24/2024	5,356	1,910,303	356.65		60,748		16,784		15,781			(11,390)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	05/25/2022	05/24/2024	7,634	2,722,888	356.67		86,588		24,559		22,464			(16,235)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/02/2022	05/31/2024	4,489	1,586,290	353.39		50,127		18,966		16,431			(7,310)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/01/2022	05/31/2024	7,688	2,722,646	354.14		86,308		36,626		26,856			(12,587)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	05/31/2022	05/31/2024	3,748	1,329,792	354.79		42,154		8,771		12,569			(7,904)				
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		25,353		19,866			(6,952)				
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		54,207		14,412			(5,036)				
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		4,616		11,631			(4,182)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/09/2022	06/07/2024	2,202	773,138	351.13		24,431		4,336		9,328			(3,563)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/08/2022	06/07/2024	6,270	2,207,333	352.06		69,752		(14,335)		25,115			(10,172)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/07/2022	06/07/2024	5,270	1,858,337	352.65		58,723		8,811		20,366			(8,564)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/13/2022	06/13/2024	4,351	1,507,910	346.57		47,348		6,427		24,137			(6,905)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/16/2022	06/14/2024	1,415	484,546	342.46		15,166		5,875		9,818			(2,212)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/15/2022	06/14/2024	5,560	1,914,245	344.27		59,916		8,175		35,031			(8,738)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/14/2022	06/14/2024	5,022	1,731,529	344.77		54,197		12,570		30,795			(7,904)				
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		17,778		18,108			(3,769)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/17/2022	06/17/2024	1,746	600,622	343.99		18,799		230,107		11,193			(2,742)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/21/2022	06/21/2024	9,425	3,242,934	344.09		101,828		9,468		60,276			(14,850)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/22/2022	06/21/2024	1,475	508,377	344.77		15,963		4,508		9,092			(2,328)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/23/2022	06/21/2024	1,905	659,088	345.92		20,761		14,849		11,033			(3,028)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/24/2022	06/24/2024	3,390	1,173,183	346.04		36,955		32,297		19,553			(5,389)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/27/2022	06/27/2024	1,958	676,783	345.69		21,319		13,271		11,538			(3,109)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/28/2022	06/28/2024	4,216	1,454,807	345.09		45,681		8,153		25,688			(6,662)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/29/2022	06/28/2024	4,272	1,475,580	345.4		46,333		7,096		25,598			(6,757)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/30/2022	06/28/2024	2,139	740,910	346.43		23,339		19,553		12,114			(3,404)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	07/01/2022	07/01/2024	4,839	1,679,155	346.99		53,229		37,240		26,644			(5,545)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	07/07/2022	07/05/2024	12,123	4,210,314	347.29		132,625		15,914		65,879			(13,815)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	07/05/2022	07/05/2024	4,805	1,668,839	347.3		52,735		16,704		26,097			(5,493)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	07/06/2022	07/05/2024	1,110	1,976,231	1779.91		64,228		24,248		37,029			(6,690)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	07/08/2022	07/08/2024	9,043	3,139,894	347.21		98,907		28,080		49,489			(10,303)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	07/11/2022	07/11/2024	3,818	1,325,416	347.11		41,751		414,177		21,066			(4,349)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	07/14/2022	07/12/2024	1,136	394,432	347.28		12,385		24,164		6,213			(1,290)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	07/13/2022	07/12/2024	3,167	1,101,125	347.66		34,685		10,360		16,966			(3,613)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	07/15/2022	07/12/2024	3,553	1,235,979	347.87		38,810		6,053		18,813			(4,043)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	07/12/2022	07/12/2024	2,224	773,869	347.95		24,454		23,056		11,724			(2,547)				

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	07/18/2022	07/18/2024	565	1,003,333	1774.46		32,508		2,486		20,313			(3,386)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/19/2022	07/19/2024	8,855	3,076,177	347.39		96,900		3,649		48,439			(10,094)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/20/2022	07/19/2024	4,077	1,417,022	347.56		44,494		100,148		22,095			(4,635)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/21/2022	07/19/2024	2,948	1,024,640	347.62		32,174		8,723		15,922			(3,351)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/20/2022	07/19/2024	791	1,412,089	1784.62		45,328		13,966		25,402			(4,722)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/22/2022	07/22/2024	2,108	737,540	349.82		23,306		6,960		10,103			(2,428)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/25/2022	07/25/2024	2,928	1,024,001	349.7		32,358		77,793		14,168			(3,371)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/26/2022	07/26/2024	3,633	1,274,113	350.67		40,262		2,207		16,658			(4,194)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/27/2022	07/26/2024	2,046	718,105	351		22,620		21,905		9,205			(2,356)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/28/2022	07/26/2024	5,795	2,039,476	351.91		64,447		12,749		24,748			(6,713)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/29/2022	07/29/2024	2,520	887,269	352.16		28,038		27,248		10,639			(2,921)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/01/2022	08/01/2024	1,586	559,404	352.82		17,677		25,140		6,465			(1,105)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/03/2022	08/02/2024	4,707	1,658,520	352.38		52,243		17,522		19,707			(3,265)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/02/2022	08/02/2024	4,776	1,687,811	353.41		53,335		21,516		18,835			(3,333)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/03/2022	08/02/2024	589	1,061,455	1802.64		32,770		36,464		15,225			(2,048)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/05/2022	08/05/2024	4,081	1,436,809	352.11		45,116		10,198		17,408			(2,820)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/09/2022	08/09/2024	4,876	1,713,733	351.43		53,811		47,006		21,715			(3,363)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/12/2022	08/09/2024	3,422	1,207,027	352.75		37,780		13,413		14,130			(2,361)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/10/2022	08/09/2024	1,444	509,296	352.82		16,043		16,782		5,937			(1,003)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/10/2022	08/09/2024	549	995,564	1812.19		31,958		23,255		13,096			(1,997)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/15/2022	08/15/2024	2,617	924,625	353.3		29,033		44,220		10,537			(1,815)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/17/2022	08/16/2024	1,323	465,765	351.96		14,578		47,570		5,759			(911)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/18/2022	08/16/2024	2,796	984,206	351.98		30,904		9,833		12,155			(1,932)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/16/2022	08/16/2024	4,260	1,505,935	353.47		47,286		14,019		17,005			(2,955)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/16/2022	08/16/2024	634	1,158,474	1826.77		36,608		3,730		12,758			(2,288)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/19/2022	08/19/2024	3,050	1,069,291	350.6		33,576		6,380		14,368			(2,098)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/22/2022	08/22/2024	2,166	755,198	348.68		23,638		458,721		11,369			(1,477)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/24/2022	08/23/2024	5,204	1,811,221	348.04		56,691		19,481		28,299			(3,543)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/23/2022	08/23/2024	7,390	2,573,139	348.18		80,797		4,157		39,885			(5,050)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/25/2022	08/23/2024	4,728	1,650,728	349.12		51,668		47,609		24,253			(3,229)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/23/2022	08/23/2024	407	736,471	1808.66		23,493		40,528		10,315			(1,468)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/24/2022	08/23/2024	1,023	1,851,788	1809.76		59,257		21,298		25,584			(3,704)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/26/2022	08/26/2024	2,074	718,793	346.57		22,498		63,761		12,223			(1,406)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	08/26/2022	08/26/2024	640	1,152,657	1799.88		37,231		34,817		18,037			(2,327)				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	08/26/2022	08/27/2024	502	902,913	1799.88		29,164		39,804		14,146			(1,823)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	08/26/2022	08/28/2024	340	611,133	1799.88		19,740		69,024		9,586			(1,234)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	08/29/2022	08/29/2024	1,817	627,850	345.53		19,652		(95,412)		11,330			(1,228)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	09/02/2022	08/30/2024	2,269	782,664	344.93		24,419		6,841		14,602			(509)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	08/31/2022	08/30/2024	6,073	2,095,205	345.02		65,370		49,753		38,899			(4,086)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	08/30/2022	08/30/2024	6,808	2,352,243	345.51		73,625		(26,114)		42,523			(4,602)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	08/31/2022	08/30/2024	454	812,472	1789		26,162		18,896		14,527			(1,635)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	09/01/2022	08/30/2024	220	393,609	1790.24		12,595		13,360		6,937			(262)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	09/06/2022	09/06/2024	2,245	772,582	344.2		24,105		12,458		15,061			(502)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	09/07/2022	09/06/2024	6,891	2,376,243	344.83		74,139		7,658		44,784			(1,545)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	09/08/2022	09/06/2024	4,855	1,674,149	344.86		52,233		54,247		31,501			(1,088)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	09/09/2022	09/09/2024	1,585	548,142	345.76		17,102		310,221		9,844			(356)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	09/12/2022	09/12/2024	2,843	986,124	346.82		30,767		52,453		16,750			(641)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	09/16/2022	09/13/2024	6,678	2,295,306	343.7		71,154		9,750		46,152			(1,482)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	09/15/2022	09/13/2024	1,481	510,039	344.28		15,811		11,494		9,945			(329)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	09/14/2022	09/13/2024	4,376	1,507,848	344.61		46,743		60,876		28,888			(974)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	09/13/2022	09/13/2024	3,051	1,052,381	344.88		32,729		27,465		19,873			(682)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	09/14/2022	09/13/2024	515	920,766	1786.22		29,004		38,270		17,248			(604)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	09/22/2022	09/20/2024	1,145	391,056	341.56		12,084		34,291		8,824			(252)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	09/20/2022	09/20/2024	8,336	2,850,658	341.99		88,370		23,389		62,919			(1,841)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	09/21/2022	09/20/2024	6,493	2,222,648	342.33		68,680		45,165		48,205			(1,431)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	09/26/2022	09/26/2024	19,577	6,636,360	338.98		205,064		15,093		170,972			(4,272)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	09/27/2022	09/27/2024	5,986	2,022,079	337.8		62,482		14,661		55,215			(1,302)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	09/28/2022	09/27/2024	1,883	636,180	337.84		19,658		7,167		17,338			(410)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	09/29/2022	09/27/2024	3,410	1,152,514	338.02		35,613		19,002		31,136			(742)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	09/30/2022	09/30/2024	4,217	1,431,065	339.38		44,220		51,403		36,212			(921)				
S&P Digital		N/A	Equity/Index	TRUIST BANK JJKC32MCHWDI71265Z06	10/05/2021	10/05/2022	308	1,338,615	4345.72	19,678			284					(14,758)				
S&P Digital		N/A	Equity/Index	TRUIST BANK JJKC32MCHWDI71265Z06	10/06/2021	10/06/2022	452	1,973,126	4363.55	28,808			105					(21,606)				
S&P 500 Index Option PTPT		N/A	Equity/Index	TRUIST BANK JJKC32MCHWDI71265Z06	10/11/2021	10/11/2022	9,136	39,843,271	4361.19	996,221			31,951		1			(747,166)				
Dow Index Option PTPT		N/A	Equity/Index	TRUIST BANK JJKC32MCHWDI71265Z06	10/11/2021	10/11/2022	166	5,713,332	34496.06	110,594			7,544					(82,945)				
S&P Digital		N/A	Equity/Index	TRUIST BANK JJKC32MCHWDI71265Z06	10/12/2021	10/12/2022	10,293	44,780,827	4350.65	1,140,298			30,052		4			(855,223)				
Dow Index Option PTPT		N/A	Equity/Index	TRUIST BANK JJKC32MCHWDI71265Z06	10/13/2021	10/13/2022	161	5,519,507	34377.81	99,338			15,166					(74,503)				
S&P 500 Index Option PTPT		N/A	Equity/Index	TRUIST BANK JJKC32MCHWDI71265Z06	10/14/2021	10/14/2022	8,333	36,984,744	4438.26	834,988			25,088		5			(626,241)				
Dow Index Option PTPT		N/A	Equity/Index	TRUIST BANK JJKC32MCHWDI71265Z06	10/14/2021	10/14/2022	159	5,538,163	34912.56	98,796			5,620					(74,097)				
Dow Index Option PTPT		N/A	Equity/Index	TRUIST BANK JJKC32MCHWDI71265Z06	10/15/2021	10/14/2022	147	5,202,802	35294.76	88,869			12,547					(66,652)				
Dow Index Option MAV		N/A	Equity/Index	TRUIST BANK JJKC32MCHWDI71265Z06	10/15/2021	10/15/2022	37	1,317,984	35294.76	20,687			2,417					(15,515)				
Dow Index Option MAV		N/A	Equity/Index	TRUIST BANK JJKC32MCHWDI71265Z06	10/15/2021	10/16/2022	89	3,155,611	35294.76	56,104			21,530					(42,078)				

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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	TRUIST BANK JJKC32MCHWID171265Z06	10/15/2021	10/17/2022	88	3,112,618	35294.76	56,408			4,643					(42,306)				
S&P 500 Index Option PTPT		N/A	Equity/Index	TRUIST BANK JJKC32MCHWID171265Z06	10/20/2021	10/20/2022	9,019	40,911,239	4536.19	963,806			64,853		51			(722,854)				
Dow Index Option PTPT		N/A	Equity/Index	TRUIST BANK JJKC32MCHWID171265Z06	10/22/2021	10/21/2022	145	5,160,940	35677.02	83,888			94,999		3			(62,916)				
Dow Index Option MAV		N/A	Equity/Index	TRUIST BANK JJKC32MCHWID171265Z06	10/22/2021	10/22/2022	65	2,325,988	35677.02	36,702			11,593					(27,527)				
Dow Index Option MAV		N/A	Equity/Index	TRUIST BANK JJKC32MCHWID171265Z06	10/22/2021	10/23/2022	34	1,197,622	35677.02	21,435			2,027					(16,076)				
Dow Index Option PTPT		N/A	Equity/Index	TRUIST BANK JJKC32MCHWID171265Z06	10/22/2021	10/24/2022	119	4,258,226	35677.02	72,681			14,659		4			(54,511)				
S&P 500 Index Option PTPT		N/A	Equity/Index	TRUIST BANK JJKC32MCHWID171265Z06	10/26/2021	10/25/2022	1,709	7,818,569	4574.79	87,573			2,304		22			(65,679)				
S&P 500 Index Option PTPT		N/A	Equity/Index	TRUIST BANK JJKC32MCHWID171265Z06	10/27/2021	10/26/2022	3,069	13,970,770	4551.68	174,146			3,420		60			(130,609)				
S&P 500 Index Option PTPT		N/A	Equity/Index	TRUIST BANK JJKC32MCHWID171265Z06	10/26/2021	10/26/2022	8,125	37,169,180	4574.79	1,055,939			27,525		245			(791,954)				
S&P 500 Index Option PTPT		N/A	Equity/Index	TRUIST BANK JJKC32MCHWID171265Z06	10/27/2021	10/27/2022	7,061	32,138,456	4551.68	959,379			45,750		310			(719,535)				
S&P 500 Index Option PTPT		N/A	Equity/Index	TRUIST BANK JJKC32MCHWID171265Z06	10/29/2021	10/28/2022	17,250	79,442,307	4605.38	1,977,862			139,204		611			(1,483,397)				
S&P 500 Index Option PTPT		N/A	Equity/Index	TRUIST BANK JJKC32MCHWID171265Z06	10/29/2021	10/31/2022	7,329	33,753,995	4605.38	895,815			36,246		479			(671,861)				
S&P Digital		N/A	Equity/Index	TRUIST BANK JJKC32MCHWID171265Z06	11/01/2021	11/01/2022	263	1,212,242	4613.67	17,941			2,243		16			(13,456)				
Dow Index Option PTPT		N/A	Equity/Index	TRUIST BANK JJKC32MCHWID171265Z06	11/05/2021	11/04/2022	166	6,022,427	36327.95	100,345			15,969		46			(75,259)				
Dow Index Option MAV		N/A	Equity/Index	TRUIST BANK JJKC32MCHWID171265Z06	11/05/2021	11/05/2022	45	1,624,968	36327.95	25,861			16,907					(19,396)				
Dow Index Option MAV		N/A	Equity/Index	TRUIST BANK JJKC32MCHWID171265Z06	11/05/2021	11/06/2022	38	1,368,061	36327.95	24,930			6,899					(18,697)				
Dow Index Option PTPT		N/A	Equity/Index	TRUIST BANK JJKC32MCHWID171265Z06	11/05/2021	11/07/2022	96	3,501,578	36327.95	64,007			33,945		27			(48,005)				
S&P Digital		N/A	Equity/Index	TRUIST BANK JJKC32MCHWID171265Z06	11/12/2021	11/11/2022	849	3,974,378	4682.85	58,423			8,012		71			(43,818)				
Dow Index Option PTPT		N/A	Equity/Index	TRUIST BANK JJKC32MCHWID171265Z06	11/12/2021	11/11/2022	159	5,727,249	36100.31	98,647			8,526		81			(73,986)				
Dow Index Option MAV		N/A	Equity/Index	TRUIST BANK JJKC32MCHWID171265Z06	11/12/2021	11/12/2022	61	2,197,489	36100.31	32,990			14,739					(24,743)				
Dow Index Option MAV		N/A	Equity/Index	TRUIST BANK JJKC32MCHWID171265Z06	11/12/2021	11/13/2022	52	1,876,086	36100.31	33,989			(19,505)					(25,492)				
S&P Digital		N/A	Equity/Index	TRUIST BANK JJKC32MCHWID171265Z06	11/12/2021	11/14/2022	230	1,076,824	4682.85	15,829			2,543		22			(11,872)				
Dow Index Option PTPT		N/A	Equity/Index	TRUIST BANK JJKC32MCHWID171265Z06	11/12/2021	11/14/2022	99	3,579,567	36100.31	64,815			13,820		44			(48,611)				
S&P 500 Index Option PTPT		N/A	Equity/Index	TRUIST BANK JJKC32MCHWID171265Z06	11/16/2021	11/16/2022	8,445	39,699,924	4700.9	1,015,368			84,142		949			(761,526)				
Dow Index Option PTPT		N/A	Equity/Index	TRUIST BANK JJKC32MCHWID171265Z06	11/26/2021	11/25/2022	107	3,746,126	34899.34	60,449			32,580		356			(45,337)				
Dow Index Option MAV		N/A	Equity/Index	TRUIST BANK JJKC32MCHWID171265Z06	11/26/2021	11/27/2022	69	2,418,020	34899.34	40,986			3,903					(30,739)				
Dow Index Option PTPT		N/A	Equity/Index	TRUIST BANK JJKC32MCHWID171265Z06	11/26/2021	11/28/2022	54	1,891,308	34899.34	42,631			21,183		185			(31,973)				
S&P 500 Index Option PTPT		N/A	Equity/Index	TRUIST BANK JJKC32MCHWID171265Z06	11/30/2021	11/30/2022	10,614	48,475,249	4567	1,355,470			61,240		3,942			(1,016,602)				
Dow Index Option PTPT		N/A	Equity/Index	TRUIST BANK JJKC32MCHWID171265Z06	12/01/2021	12/01/2022	205	6,959,876	34022.04	128,974			26,869		1,160			(96,730)				
Dow Index Option PTPT		N/A	Equity/Index	TRUIST BANK JJKC32MCHWID171265Z06	12/03/2021	12/02/2022	176	6,082,675	34580.08	106,201			13,063		1,132			(79,650)				
Dow Index Option PTPT		N/A	Equity/Index	TRUIST BANK JJKC32MCHWID171265Z06	12/02/2021	12/02/2022	124	4,301,238	34639.79	76,813			10,607		441			(57,610)				
Dow Index Option MAV		N/A	Equity/Index	TRUIST BANK JJKC32MCHWID171265Z06	12/03/2021	12/03/2022	20	691,519	34580.08	9,197			12,335					(6,898)				
Dow Index Option MAV		N/A	Equity/Index	TRUIST BANK JJKC32MCHWID171265Z06	12/03/2021	12/04/2022	71	2,439,358	34580.08	51,129			12,446					(38,347)				
Dow Index Option PTPT		N/A	Equity/Index	TRUIST BANK JJKC32MCHWID171265Z06	12/03/2021	12/05/2022	96	3,303,300	34580.08	49,871			18,993		447			(37,403)				
S&P 500 Index Option PTPT		N/A	Equity/Index	TRUIST BANK JJKC32MCHWID171265Z06	12/09/2021	12/09/2022	8,163	38,100,000	4667.45	849,478			65,775		2,324			(637,108)				

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	TRUIST BANK JJKC32MCHWD171265Z06	12/15/2021	12/15/2022	225	8,076,038	35927.43	143,235			97,050		354			(107,426)				
S&P Digital		N/A	Equity/Index	TRUIST BANK JJKC32MCHWD171265Z06	12/17/2021	12/16/2022	19,127	88,380,650	4620.64	2,319,878			81,666		9,439			(1,739,909)				
Dow Index Option PTPT		N/A	Equity/Index	TRUIST BANK JJKC32MCHWD171265Z06	12/16/2021	12/16/2022	156	5,612,656	35897.64	93,617			9,017		334			(70,213)				
S&P Digital		N/A	Equity/Index	TRUIST BANK JJKC32MCHWD171265Z06	12/17/2021	12/19/2022	6,833	31,574,968	4620.64	924,923			385,835		3,931			(693,693)				
Dow Index Option PTPT		N/A	Equity/Index	TRUIST BANK JJKC32MCHWD171265Z06	12/21/2021	12/21/2022	114	4,047,731	35492.7	80,438			36,526		604			(60,329)				
S&P 500 Index Option PTPT		N/A	Equity/Index	TRUIST BANK JJKC32MCHWD171265Z06	12/22/2021	12/22/2022	10,815	50,792,823	4696.56	1,348,319			118,557		4,746			(1,011,239)				
Dow Index Option PTPT		N/A	Equity/Index	TRUIST BANK JJKC32MCHWD171265Z06	12/22/2021	12/22/2022	193	6,914,929	35753.89	135,490			27,486		464			(101,617)				
Dow Index Option PTPT		N/A	Equity/Index	TRUIST BANK JJKC32MCHWD171265Z06	12/27/2021	12/27/2022	131	4,737,793	36302.38	89,074			199,730		386			(66,805)				
Dow Index Option PTPT		N/A	Equity/Index	TRUIST BANK JJKC32MCHWD171265Z06	12/28/2021	12/28/2022	188	6,851,016	36398.21	117,118			49,521		492			(87,838)				
Dow Index Option PTPT		N/A	Equity/Index	TRUIST BANK JJKC32MCHWD171265Z06	12/31/2021	12/30/2022	203	7,390,662	36338.3	126,823			24,571		856			(95,117)				
Dow Index Option MAV		N/A	Equity/Index	TRUIST BANK JJKC32MCHWD171265Z06	12/31/2021	12/31/2022	38	1,379,502	36338.3	25,184			1,805					(18,888)				
Dow Index Option MAV		N/A	Equity/Index	TRUIST BANK JJKC32MCHWD171265Z06	12/31/2021	01/02/2023	14	501,806	36338.3	11,893			2,567					(8,920)				
Dow Index Option PTPT		N/A	Equity/Index	TRUIST BANK JJKC32MCHWD171265Z06	01/05/2022	01/05/2023	197	7,159,049	36407.11		125,520		82,510		422			(88,910)				
Dow Index Option PTPT		N/A	Equity/Index	TRUIST BANK JJKC32MCHWD171265Z06	01/07/2022	01/06/2023	170	6,161,401	36231.66		105,647		119,854		982			(74,833)				
Dow Index Option MAV		N/A	Equity/Index	TRUIST BANK JJKC32MCHWD171265Z06	01/07/2022	01/07/2023	42	1,533,007	36231.66		26,452		38,435					(18,737)				
Dow Index Option MAV		N/A	Equity/Index	TRUIST BANK JJKC32MCHWD171265Z06	01/07/2022	01/08/2023	51	1,845,883	36231.66		23,098		77,736					(16,361)				
Dow Index Option MAV		N/A	Equity/Index	TRUIST BANK JJKC32MCHWD171265Z06	01/07/2022	01/09/2023	28	1,027,388	36231.66		19,433		12,439					(13,765)				
Dow Index Option PTPT		N/A	Equity/Index	TRUIST BANK JJKC32MCHWD171265Z06	01/10/2022	01/10/2023	87	3,138,896	36068.87		62,894		23,172		723			(44,550)				
Dow Index Option PTPT		N/A	Equity/Index	TRUIST BANK JJKC32MCHWD171265Z06	01/11/2022	01/11/2023	63	2,267,966	36252.02		46,961		21,482		395			(33,264)				
Dow Index Option PTPT		N/A	Equity/Index	TRUIST BANK JJKC32MCHWD171265Z06	01/18/2022	01/18/2023	114	4,020,620	35368.47		93,253		27,165		1,531			(66,054)				
S&P 500 Index Option PTPT		N/A	Equity/Index	TRUIST BANK JJKC32MCHWD171265Z06	01/20/2022	01/20/2023	5,823	26,105,023	4482.73		552,540		68,729		14,363			(391,382)				
Dow Index Option PTPT		N/A	Equity/Index	TRUIST BANK JJKC32MCHWD171265Z06	01/21/2022	01/20/2023	98	3,350,131	34265.37		64,939		31,291		3,173			(45,998)				
Dow Index Option PTPT		N/A	Equity/Index	TRUIST BANK JJKC32MCHWD171265Z06	01/20/2022	01/20/2023	101	3,520,171	34715.39		52,633		70,026		1,458			(37,282)				
Dow Index Option MAV		N/A	Equity/Index	TRUIST BANK JJKC32MCHWD171265Z06	01/21/2022	01/21/2023	50	1,714,828	34265.37		27,002		31,360					(19,127)				
Dow Index Option MAV		N/A	Equity/Index	TRUIST BANK JJKC32MCHWD171265Z06	01/21/2022	01/22/2023	31	1,068,537	34265.37		20,672		34,196					(14,642)				
Dow Index Option PTPT		N/A	Equity/Index	TRUIST BANK JJKC32MCHWD171265Z06	01/21/2022	01/23/2023	74	2,529,182	34265.37		35,570		29,334		1,277			(25,196)				
Dow Index Option PTPT		N/A	Equity/Index	TRUIST BANK JJKC32MCHWD171265Z06	01/28/2022	01/27/2023	133	4,635,598	34725.47		75,177		16,596		3,443			(53,250)				
Dow Index Option MAV		N/A	Equity/Index	TRUIST BANK JJKC32MCHWD171265Z06	01/28/2022	01/28/2023	38	1,310,899	34725.47		20,358		15,205					(14,421)				
Dow Index Option MAV		N/A	Equity/Index	TRUIST BANK JJKC32MCHWD171265Z06	01/28/2022	01/29/2023	15	529,070	34725.47		5,132		1,440					(3,635)				
Dow Index Option PTPT		N/A	Equity/Index	TRUIST BANK JJKC32MCHWD171265Z06	01/28/2022	01/30/2023	71	2,453,203	34725.47		48,500		16,065		921			(34,354)				
Dow Index Option PTPT		N/A	Equity/Index	TRUIST BANK JJKC32MCHWD171265Z06	01/31/2022	01/31/2023	87	3,058,840	35131.86		52,939		14,573		1,678			(37,499)				
Dow Index Option PTPT		N/A	Equity/Index	TRUIST BANK JJKC32MCHWD171265Z06	02/04/2022	02/03/2023	143	5,023,307	35089.74		85,412		51,027		3,446			(53,383)				
Dow Index Option PTPT		N/A	Equity/Index	TRUIST BANK JJKC32MCHWD171265Z06	02/03/2022	02/03/2023	104	3,655,733	35111.16		70,320		34,208		1,911			(43,950)				
Dow Index Option MAV		N/A	Equity/Index	TRUIST BANK JJKC32MCHWD171265Z06	02/04/2022	02/04/2023	33	1,152,752	35089.74		20,717		28,716		18			(12,948)				
Dow Index Option MAV		N/A	Equity/Index	TRUIST BANK JJKC32MCHWD171265Z06	02/04/2022	02/05/2023	13	461,958	35089.74		11,133		5,470		10			(6,958)				
Dow Index Option PTPT		N/A	Equity/Index	TRUIST BANK JJKC32MCHWD171265Z06	02/04/2022	02/06/2023	71	2,483,408	35089.74		42,122		19,022		869			(26,326)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Dow Index Option PTPT		N/A	Equity/Index.	TRUIST BANK JJKC32MCHWDI71265Z06	02/07/2022	02/06/2023	63	2,197,108	35091.13		40,555		23,522		1,690			(25,347)				
Dow Index Option MAV		N/A	Equity/Index.	TRUIST BANK JJKC32MCHWDI71265Z06	02/07/2022	02/07/2023	17	588,071	35091.13		6,586		1,946		5			(4,116)				
Dow Index Option PTPT		N/A	Equity/Index.	TRUIST BANK JJKC32MCHWDI71265Z06	02/11/2022	02/10/2023	143	4,974,643	34738.06		82,894		10,626		4,686			(51,808)				
Dow Index Option MAV		N/A	Equity/Index.	TRUIST BANK JJKC32MCHWDI71265Z06	02/11/2022	02/11/2023	35	1,230,338	34738.06		18,682		23,170		16			(11,676)				
Dow Index Option MAV		N/A	Equity/Index.	TRUIST BANK JJKC32MCHWDI71265Z06	02/11/2022	02/12/2023	75	2,598,392	34738.06		43,204		26,920		38			(27,003)				
Dow Index Option PTPT		N/A	Equity/Index.	TRUIST BANK JJKC32MCHWDI71265Z06	02/11/2022	02/13/2023	104	3,604,011	34738.06		60,386		33,154		2,369			(37,741)				
Dow Index Option PTPT		N/A	Equity/Index.	TRUIST BANK JJKC32MCHWDI71265Z06	02/15/2022	02/15/2023	53	1,871,039	34988.84		38,541		26,404		1,963			(24,088)				
Dow Index Option PTPT		N/A	Equity/Index.	TRUIST BANK JJKC32MCHWDI71265Z06	02/18/2022	02/17/2023	174	5,946,447	34079.18		101,913		58,680		9,592			(63,696)				
Dow Index Option MAV		N/A	Equity/Index.	TRUIST BANK JJKC32MCHWDI71265Z06	02/18/2022	02/18/2023	33	1,108,519	34079.18		16,558		10,157		22			(10,348)				
Dow Index Option MAV		N/A	Equity/Index.	TRUIST BANK JJKC32MCHWDI71265Z06	02/18/2022	02/19/2023	45	1,540,033	34079.18		28,662		24,022		38			(17,914)				
Dow Index Option MAV		N/A	Equity/Index.	TRUIST BANK JJKC32MCHWDI71265Z06	02/18/2022	02/20/2023	12	403,495	34079.18		4,963		12,753		8			(3,102)				
Dow Index Option PTPT		N/A	Equity/Index.	TRUIST BANK JJKC32MCHWDI71265Z06	02/18/2022	02/21/2023	94	3,206,266	34079.18		47,811		129,922		2,494			(29,882)				
Dow Index Option PTPT		N/A	Equity/Index.	TRUIST BANK JJKC32MCHWDI71265Z06	02/22/2022	02/22/2023	45	1,523,274	33596.61		36,102		2,211		4,597			(22,563)				
Dow Index Option PTPT		N/A	Equity/Index.	TRUIST BANK JJKC32MCHWDI71265Z06	02/24/2022	02/24/2023	143	4,739,065	33223.83		73,025		25,958		9,008			(45,641)				
Dow Index Option PTPT		N/A	Equity/Index.	TRUIST BANK JJKC32MCHWDI71265Z06	02/25/2022	02/24/2023	152	5,171,436	34058.75		84,259		72,808		8,796			(52,662)				
Dow Index Option MAV		N/A	Equity/Index.	TRUIST BANK JJKC32MCHWDI71265Z06	02/25/2022	02/25/2023	39	1,321,176	34058.75		22,706		23,020		35			(14,191)				
Dow Index Option MAV		N/A	Equity/Index.	TRUIST BANK JJKC32MCHWDI71265Z06	02/25/2022	02/26/2023	64	2,173,571	34058.75		32,642		27,812		49			(20,402)				
Dow Index Option PTPT		N/A	Equity/Index.	TRUIST BANK JJKC32MCHWDI71265Z06	02/25/2022	02/27/2023	80	2,739,097	34058.75		57,476		91,679		4,784			(35,922)				
S&P 500 Index Option MAV		N/A	Equity/Index.	TRUIST BANK JJKC32MCHWDI71265Z06	03/02/2022	03/02/2023	3,065	13,444,826	4386.54		273,246		130,868		116			(148,008)				
Dow Index Option PTPT		N/A	Equity/Index.	TRUIST BANK JJKC32MCHWDI71265Z06	03/07/2022	03/07/2023	83	2,712,946	32817.38		49,064		26,756		9,236			(26,576)				
S&P Digital		N/A	Equity/Index.	TRUIST BANK JJKC32MCHWDI71265Z06	03/08/2022	03/08/2023	359	1,497,317	4170.7		21,112		19,525		5,896			(11,436)				
S&P Digital		N/A	Equity/Index.	TRUIST BANK JJKC32MCHWDI71265Z06	03/10/2022	03/10/2023	441	1,876,841	4259.52		26,839		125,013		5,554			(14,538)				
Dow Index Option PTPT		N/A	Equity/Index.	TRUIST BANK JJKC32MCHWDI71265Z06	03/11/2022	03/10/2023	189	6,230,791	32944.19		108,644		80,667		22,945			(58,849)				
Dow Index Option PTPT		N/A	Equity/Index.	TRUIST BANK JJKC32MCHWDI71265Z06	03/10/2022	03/10/2023	166	5,492,584	33174.07		105,127		98,320		15,269			(56,944)				
Dow Index Option MAV		N/A	Equity/Index.	TRUIST BANK JJKC32MCHWDI71265Z06	03/11/2022	03/11/2023	55	1,819,781	32944.19		37,235		55,635		415			(20,169)				
Dow Index Option MAV		N/A	Equity/Index.	TRUIST BANK JJKC32MCHWDI71265Z06	03/11/2022	03/12/2023	79	2,592,716	32944.19		43,036		32,431		604			(23,311)				
Dow Index Option PTPT		N/A	Equity/Index.	TRUIST BANK JJKC32MCHWDI71265Z06	03/11/2022	03/13/2023	104	3,433,467	32944.19		60,039		73,422		7,394			(32,521)				
S&P Digital		N/A	Equity/Index.	TRUIST BANK JJKC32MCHWDI71265Z06	03/15/2022	03/15/2023	265	1,131,477	4262.45		16,067		10,060		3,446			(8,703)				
Dow Index Option PTPT		N/A	Equity/Index.	TRUIST BANK JJKC32MCHWDI71265Z06	03/18/2022	03/17/2023	125	4,361,458	34754.93		81,927		23,627		6,914			(44,377)				
Dow Index Option MAV		N/A	Equity/Index.	TRUIST BANK JJKC32MCHWDI71265Z06	03/18/2022	03/18/2023	65	2,258,835	34754.93		41,767		40,117		48			(22,624)				
Dow Index Option MAV		N/A	Equity/Index.	TRUIST BANK JJKC32MCHWDI71265Z06	03/18/2022	03/19/2023	53	1,834,545	34754.93		26,207		49,958		35			(14,196)				
Dow Index Option PTPT		N/A	Equity/Index.	TRUIST BANK JJKC32MCHWDI71265Z06	03/18/2022	03/20/2023	164	5,694,399	34754.93		100,703		128,964		4,409			(54,547)				
Dow Index Option PTPT		N/A	Equity/Index.	TRUIST BANK JJKC32MCHWDI71265Z06	03/21/2022	03/21/2023	81	2,781,846	34552.99		46,185		70,359		3,876			(25,017)				
Dow Index Option PTPT		N/A	Equity/Index.	TRUIST BANK JJKC32MCHWDI71265Z06	03/28/2022	03/28/2023	107	3,727,274	34955.89		67,754		102,709		3,786			(36,700)				
Dow Index Option PTPT		N/A	Equity/Index.	TRUIST BANK JJKC32MCHWDI71265Z06	03/31/2022	03/31/2023	132	4,584,639	34678.35		89,888		29,550		5,681			(48,689)				
Dow Index Option PTPT		N/A	Equity/Index.	TRUIST BANK JJKC32MCHWDI71265Z06	04/21/2022	04/21/2023	130	4,534,153	34792.76		75,200		66,439		6,335			(34,467)				
Dow Index Option PTPT		N/A	Equity/Index.	TRUIST BANK JJKC32MCHWDI71265Z06	04/25/2022	04/25/2023	115	3,905,041	34049.46		74,364		55,684		7,710			(34,084)				

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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.	TRUIST BANK JJKC32MCHWID171265Z06	04/26/2022	04/26/2023	8,562	35,746,191	4175.2		1,235,427		116,280		283,082			(566,238)				
Dow Index Option PTPT		N/A	Equity/Index.	TRUIST BANK JJKC32MCHWID171265Z06	04/27/2022	04/27/2023	200	6,670,538	33301.93		132,382		100,999		20,303			(60,675)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	TRUIST BANK JJKC32MCHWID171265Z06	05/03/2022	05/03/2023	9,871	41,215,116	4175.48		1,236,844		207,334		312,134			(463,816)				
Dow Index Option PTPT		N/A	Equity/Index.	TRUIST BANK JJKC32MCHWID171265Z06	05/04/2022	05/04/2023	187	6,358,080	34061.06		126,918		111,259		11,952			(47,594)				
S&P 500 Index Option MAV		N/A	Equity/Index.	TRUIST BANK JJKC32MCHWID171265Z06	05/06/2022	05/06/2023	2,628	10,834,532	4123.34		233,263		130,026		10,138			(87,473)				
S&P 500 Index Option MAV		N/A	Equity/Index.	TRUIST BANK JJKC32MCHWID171265Z06	05/06/2022	05/07/2023	2,060	8,493,832	4123.34		171,760		471,911		9,324			(64,410)				
S&P 500 Index Option MAV		N/A	Equity/Index.	TRUIST BANK JJKC32MCHWID171265Z06	05/06/2022	05/08/2023	2,293	9,456,021	4123.34		175,765		256,503		9,973			(65,912)				
Dow Index Option PTPT		N/A	Equity/Index.	TRUIST BANK JJKC32MCHWID171265Z06	05/10/2022	05/10/2023	58	1,870,476	32160.74		33,373		34,859		10,896			(12,515)				
Dow Index Option PTPT		N/A	Equity/Index.	TRUIST BANK JJKC32MCHWID171265Z06	05/12/2022	05/12/2023	101	3,219,073	31730.3		60,316		263,890		24,114			(22,618)				
Dow Index Option PTPT		N/A	Equity/Index.	TRUIST BANK JJKC32MCHWID171265Z06	05/16/2022	05/16/2023	122	3,924,420	32223.42		71,999		112,513		17,538			(27,000)				
Dow Index Option PTPT		N/A	Equity/Index.	TRUIST BANK JJKC32MCHWID171265Z06	05/18/2022	05/18/2023	187	5,889,507	31490.07		105,239		876,224		37,146			(39,465)				
Dow Index Option PTPT		N/A	Equity/Index.	TRUIST BANK JJKC32MCHWID171265Z06	05/20/2022	05/19/2023	150	4,692,744	31261.9		82,428		97,686		42,646			(30,910)				
Dow Index Option MAV		N/A	Equity/Index.	TRUIST BANK JJKC32MCHWID171265Z06	05/20/2022	05/20/2023	51	1,601,705	31261.9		22,974		28,148		7,369			(8,615)				
Dow Index Option MAV		N/A	Equity/Index.	TRUIST BANK JJKC32MCHWID171265Z06	05/20/2022	05/21/2023	77	2,404,661	31261.9		45,441		42,558		13,832			(17,040)				
Dow Index Option MAV		N/A	Equity/Index.	TRUIST BANK JJKC32MCHWID171265Z06	05/20/2022	05/22/2023	119	3,732,025	31261.9		69,726		57,608		29,772			(26,147)				
Dow Index Option PTPT		N/A	Equity/Index.	TRUIST BANK JJKC32MCHWID171265Z06	05/23/2022	05/23/2023	152	4,839,529	31880.24		78,639		162,711		25,518			(29,490)				
Dow Index Option PTPT		N/A	Equity/Index.	TRUIST BANK JJKC32MCHWID171265Z06	05/27/2022	05/26/2023	254	8,448,460	33212.96		152,123		79,732		43,343			(57,046)				
S&P 500 Index Option MAV		N/A	Equity/Index.	TRUIST BANK JJKC32MCHWID171265Z06	05/27/2022	05/27/2023	2,541	10,565,705	4158.24		216,820		91,913		9,800			(81,308)				
Dow Index Option MAV		N/A	Equity/Index.	TRUIST BANK JJKC32MCHWID171265Z06	05/27/2022	05/27/2023	46	1,520,640	33212.96		26,616		178,523		967			(9,981)				
S&P 500 Index Option MAV		N/A	Equity/Index.	TRUIST BANK JJKC32MCHWID171265Z06	05/27/2022	05/28/2023	2,365	9,832,464	4158.24		199,907		147,386		9,045			(74,965)				
Dow Index Option MAV		N/A	Equity/Index.	TRUIST BANK JJKC32MCHWID171265Z06	05/27/2022	05/28/2023	65	2,148,717	33212.96		35,327		36,205		1,377			(13,248)				
S&P 500 Index Option MAV		N/A	Equity/Index.	TRUIST BANK JJKC32MCHWID171265Z06	05/27/2022	05/29/2023	1,618	6,727,448	4158.24		112,482		73,264		5,708			(42,181)				
Dow Index Option MAV		N/A	Equity/Index.	TRUIST BANK JJKC32MCHWID171265Z06	05/27/2022	05/29/2023	26	876,661	33212.96		14,490		26,287		542			(5,434)				
S&P 500 Index Option MAV		N/A	Equity/Index.	TRUIST BANK JJKC32MCHWID171265Z06	05/27/2022	05/30/2023	1,410	5,863,827	4158.24		114,243		141,043		4,772			(42,841)				
Dow Index Option PTPT		N/A	Equity/Index.	TRUIST BANK JJKC32MCHWID171265Z06	05/27/2022	05/30/2023	115	3,827,822	33212.96		65,726		43,175		10,283			(24,647)				
Dow Index Option PTPT		N/A	Equity/Index.	TRUIST BANK JJKC32MCHWID171265Z06	06/01/2022	06/01/2023	205	6,722,924	32813.23		127,245		90,132		27,205			(37,113)				
S&P 500 Index Option MAV		N/A	Equity/Index.	TRUIST BANK JJKC32MCHWID171265Z06	06/02/2022	06/02/2023	2,496	10,426,313	4176.82		223,356		125,022		8,187			(65,146)				
Dow Index Option PTPT		N/A	Equity/Index.	TRUIST BANK JJKC32MCHWID171265Z06	06/02/2022	06/02/2023	104	3,473,798	33248.28		69,840		156,343		13,943			(20,370)				
S&P 500 Index Option MAV		N/A	Equity/Index.	TRUIST BANK JJKC32MCHWID171265Z06	06/03/2022	06/03/2023	2,394	9,833,906	4108.54		220,075		129,086		15,296			(64,188)				
S&P 500 Index Option MAV		N/A	Equity/Index.	TRUIST BANK JJKC32MCHWID171265Z06	06/03/2022	06/04/2023	2,364	9,710,843	4108.54		180,698		197,357		13,933			(52,704)				
S&P 500 Index Option MAV		N/A	Equity/Index.	TRUIST BANK JJKC32MCHWID171265Z06	06/03/2022	06/05/2023	1,986	8,160,415	4108.54		149,872		160,100		12,112			(43,713)				
Dow Index Option PTPT		N/A	Equity/Index.	TRUIST BANK JJKC32MCHWID171265Z06	06/07/2022	06/07/2023	55	1,821,380	33180.14		38,631		209,046		10,035			(11,267)				

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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	TRUIST BANK JJKC32MCHWID171265Z06	06/08/2022	06/08/2023	2,790	11,481,691	4115.77		223,568		243,829		20,068			(65,207)				
S&P Digital		N/A	Equity/Index	TRUIST BANK JJKC32MCHWID171265Z06	06/09/2022	06/09/2023	454	1,824,951	4017.82		25,549		56,150		14,059			(7,452)				
Dow Index Option PTPT		N/A	Equity/Index	TRUIST BANK JJKC32MCHWID171265Z06	06/09/2022	06/09/2023	132	4,272,866	32272.79		80,496		39,822		23,816			(23,478)				
S&P 500 Index Option MAV		N/A	Equity/Index	TRUIST BANK JJKC32MCHWID171265Z06	06/10/2022	06/10/2023	2,257	8,804,755	3900.86		181,881		150,557		72,006			(53,049)				
S&P 500 Index Option MAV		N/A	Equity/Index	TRUIST BANK JJKC32MCHWID171265Z06	06/10/2022	06/11/2023	2,243	8,749,334	3900.86		183,924		985,968		72,361			(53,645)				
S&P 500 Index Option MAV		N/A	Equity/Index	TRUIST BANK JJKC32MCHWID171265Z06	06/10/2022	06/12/2023	2,787	10,872,359	3900.86		233,628		271,849		98,818			(68,141)				
S&P 500 Index Option MAV		N/A	Equity/Index	TRUIST BANK JJKC32MCHWID171265Z06	06/13/2022	06/13/2023	1,821	6,826,799	3749.63		135,090		148,339		94,928			(39,401)				
Dow Index Option PTPT		N/A	Equity/Index	TRUIST BANK JJKC32MCHWID171265Z06	06/13/2022	06/13/2023	70	2,151,010	30516.74		37,467		45,544		23,403			(10,928)				
Dow Index Option PTPT		N/A	Equity/Index	TRUIST BANK JJKC32MCHWID171265Z06	06/14/2022	06/14/2023	69	2,094,631	30364.83		44,817		31,068		28,144			(13,072)				
Dow Index Option PTPT		N/A	Equity/Index	TRUIST BANK JJKC32MCHWID171265Z06	06/17/2022	06/16/2023	276	8,241,644	29888.78		136,175		80,903		97,333			(39,718)				
Dow Index Option MAV		N/A	Equity/Index	TRUIST BANK JJKC32MCHWID171265Z06	06/17/2022	06/17/2023	62	1,853,619	29888.78		30,950		208,955		22,728			(9,027)				
Dow Index Option MAV		N/A	Equity/Index	TRUIST BANK JJKC32MCHWID171265Z06	06/17/2022	06/18/2023	65	1,934,755	29888.78		28,529		69,639		20,710			(8,321)				
Dow Index Option MAV		N/A	Equity/Index	TRUIST BANK JJKC32MCHWID171265Z06	06/17/2022	06/19/2023	81	2,427,491	29888.78		36,387		46,254		27,065			(10,613)				
Dow Index Option PTPT		N/A	Equity/Index	TRUIST BANK JJKC32MCHWID171265Z06	06/17/2022	06/20/2023	144	4,311,619	29888.78		75,299		69,152		54,994			(21,962)				
Dow Index Option PTPT		N/A	Equity/Index	TRUIST BANK JJKC32MCHWID171265Z06	06/21/2022	06/21/2023	138	4,199,541	30530.25		71,686		278,764		42,960			(20,909)				
Dow Index Option PTPT		N/A	Equity/Index	TRUIST BANK JJKC32MCHWID171265Z06	06/23/2022	06/23/2023	104	3,183,581	30677.36		57,654		90,538		33,122			(16,816)				
Dow Index Option PTPT		N/A	Equity/Index	TRUIST BANK JJKC32MCHWID171265Z06	06/27/2022	06/27/2023	104	3,279,990	31438.26		60,129		220,912		28,151			(17,538)				
S&P 500 Index Option MAV		N/A	Equity/Index	TRUIST BANK JJKC32MCHWID171265Z06	06/28/2022	06/28/2023	2,057	7,861,286	3821.55		154,187		107,186		88,145			(44,971)				
S&P Digital		N/A	Equity/Index	TRUIST BANK JJKC32MCHWID171265Z06	07/01/2022	06/30/2023	898	3,436,169	3825.33		47,419		37,540		35,566			(9,879)				
Dow Index Option PTPT		N/A	Equity/Index	TRUIST BANK JJKC32MCHWID171265Z06	06/30/2022	06/30/2023	117	3,595,488	30775.43		64,107		445,143		35,656			(18,698)				
S&P Digital		N/A	Equity/Index	TRUIST BANK JJKC32MCHWID171265Z06	07/01/2022	07/03/2023	161	615,670	3825.33		8,496		6,726		6,383			(1,770)				
Dow Index Option PTPT		N/A	Equity/Index	TRUIST BANK JJKC32MCHWID171265Z06	07/05/2022	07/05/2023	31	973,395	30967.82		22,837		55,021		11,699			(4,758)				
Dow Index Option PTPT		N/A	Equity/Index	TRUIST BANK JJKC32MCHWID171265Z06	07/07/2022	07/07/2023	107	3,356,014	31384.55		65,383		126,980		31,221			(13,621)				
S&P 500 Index Option PTPT		N/A	Equity/Index	TRUIST BANK JJKC32MCHWID171265Z06	07/12/2022	07/12/2023	8,424	32,170,273	3818.8		947,951		612,826		652,591			(197,490)				
Dow Index Option PTPT		N/A	Equity/Index	TRUIST BANK JJKC32MCHWID171265Z06	07/12/2022	07/12/2023	73	2,259,552	30981.33		41,734		70,370		22,974			(8,695)				
Dow Index Option PTPT		N/A	Equity/Index	TRUIST BANK JJKC32MCHWID171265Z06	07/13/2022	07/13/2023	177	5,456,750	30772.79		101,421		189,610		54,893			(21,129)				
Dow Index Option PTPT		N/A	Equity/Index	TRUIST BANK JJKC32MCHWID171265Z06	07/14/2022	07/14/2023	133	4,058,674	30630.17		78,002		88,333		46,661			(16,250)				
Dow Index Option PTPT		N/A	Equity/Index	TRUIST BANK JJKC32MCHWID171265Z06	07/15/2022	07/14/2023	127	3,979,608	31288.26		69,291		106,604		37,673			(14,436)				
Dow Index Option MAV		N/A	Equity/Index	TRUIST BANK JJKC32MCHWID171265Z06	07/15/2022	07/15/2023	40	1,258,289	31288.26		26,927		10,185		10,638			(5,610)				
Dow Index Option MAV		N/A	Equity/Index	TRUIST BANK JJKC32MCHWID171265Z06	07/15/2022	07/16/2023	60	1,873,998	31288.26		24,583		100,535		10,121			(5,121)				
Dow Index Option PTPT		N/A	Equity/Index	TRUIST BANK JJKC32MCHWID171265Z06	07/15/2022	07/17/2023	124	3,890,758	31288.26		65,139		220,981		32,200			(13,571)				
Dow Index Option PTPT		N/A	Equity/Index	TRUIST BANK JJKC32MCHWID171265Z06	07/18/2022	07/18/2023	44	1,368,191	31072.61		25,586		22,709		14,471			(5,330)				
Dow Index Option PTPT		N/A	Equity/Index	TRUIST BANK JJKC32MCHWID171265Z06	07/19/2022	07/19/2023	56	1,776,021	31827.05		40,680		51,586		17,321			(8,475)				

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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.	TRUIST BANK JJKC32MCHWD171265Z06	07/21/2022	07/21/2023	74	2,384,920	32036.9		43,378		108,769		17,381			(9,037)				
S&P 500 Index Option MAV		N/A	Equity/Index.	TRUIST BANK JJKC32MCHWD171265Z06	07/22/2022	07/22/2023	2,160	8,556,653	3961.63		175,629		75,841		58,479			(36,589)				
S&P 500 Index Option MAV		N/A	Equity/Index.	TRUIST BANK JJKC32MCHWD171265Z06	07/22/2022	07/23/2023	1,601	6,344,330	3961.63		135,510		269,399		43,956			(28,231)				
S&P 500 Index Option MAV		N/A	Equity/Index.	TRUIST BANK JJKC32MCHWD171265Z06	07/22/2022	07/24/2023	1,487	5,889,372	3961.63		124,339		432,927		39,529			(25,904)				
S&P Digital		N/A	Equity/Index.	TRUIST BANK JJKC32MCHWD171265Z06	07/25/2022	07/25/2023	402	1,592,998	3966.84		22,461		25,237		14,058			(4,679)				
Dow Index Option PTPT		N/A	Equity/Index.	TRUIST BANK JJKC32MCHWD171265Z06	07/25/2022	07/25/2023	56	1,803,643	31990.04		36,845		27,459		14,826			(7,676)				
S&P Digital		N/A	Equity/Index.	TRUIST BANK JJKC32MCHWD171265Z06	07/26/2022	07/26/2023	372	1,459,746	3921.05		20,874		9,554		13,696			(4,349)				
Dow Index Option PTPT		N/A	Equity/Index.	TRUIST BANK JJKC32MCHWD171265Z06	07/26/2022	07/26/2023	71	2,267,898	31761.54		43,506		206,723		18,680			(9,064)				
S&P Digital		N/A	Equity/Index.	TRUIST BANK JJKC32MCHWD171265Z06	07/27/2022	07/27/2023	327	1,313,915	4023.61		18,920		8,126		10,715			(3,942)				
S&P Digital		N/A	Equity/Index.	TRUIST BANK JJKC32MCHWD171265Z06	07/28/2022	07/28/2023	472	1,922,207	4072.43		27,103		15,501		14,560			(5,646)				
Dow Index Option PTPT		N/A	Equity/Index.	TRUIST BANK JJKC32MCHWD171265Z06	07/29/2022	07/28/2023	139	4,579,199	32845.13		80,995		150,325		29,369			(16,874)				
S&P 500 Index Option MAV		N/A	Equity/Index.	TRUIST BANK JJKC32MCHWD171265Z06	07/29/2022	07/29/2023	2,425	10,015,281	4130.29		218,671		454,192		27,853			(45,556)				
Dow Index Option MAV		N/A	Equity/Index.	TRUIST BANK JJKC32MCHWD171265Z06	07/29/2022	07/29/2023	50	1,644,825	32845.13		26,040		41,560		3,378			(5,425)				
S&P 500 Index Option MAV		N/A	Equity/Index.	TRUIST BANK JJKC32MCHWD171265Z06	07/29/2022	07/30/2023	1,477	6,102,050	4130.29		116,488		95,893		15,259			(24,268)				
Dow Index Option MAV		N/A	Equity/Index.	TRUIST BANK JJKC32MCHWD171265Z06	07/29/2022	07/30/2023	15	492,091	32845.13		4,626		63,768		625			(964)				
S&P 500 Index Option MAV		N/A	Equity/Index.	TRUIST BANK JJKC32MCHWD171265Z06	07/29/2022	07/31/2023	1,961	8,099,469	4130.29		152,499		81,567		20,040			(31,771)				
Dow Index Option PTPT		N/A	Equity/Index.	TRUIST BANK JJKC32MCHWD171265Z06	07/29/2022	07/31/2023	127	4,157,042	32845.13		68,754		233,130		16,319			(14,324)				
S&P Digital		N/A	Equity/Index.	TRUIST BANK JJKC32MCHWD171265Z06	08/01/2022	08/01/2023	337	1,387,440	4118.63		19,840		17,360		9,802			(2,480)				
Dow Index Option PTPT		N/A	Equity/Index.	TRUIST BANK JJKC32MCHWD171265Z06	08/01/2022	08/01/2023	66	2,175,539	32798.4		39,350		34,431		11,352			(4,919)				
Dow Index Option PTPT		N/A	Equity/Index.	TRUIST BANK JJKC32MCHWD171265Z06	08/04/2022	08/04/2023	123	4,028,262	32726.82		67,914		(242,614)		20,579			(8,489)				
Dow Index Option PTPT		N/A	Equity/Index.	TRUIST BANK JJKC32MCHWD171265Z06	08/09/2022	08/09/2023	127	4,176,306	32774.41		73,403		48,008		22,820			(9,175)				
S&P 500 Index Option MAV		N/A	Equity/Index.	TRUIST BANK JJKC32MCHWD171265Z06	08/11/2022	08/11/2023	2,827	11,892,517	4207.27		251,924		227,534		26,924			(31,490)				
Dow Index Option PTPT		N/A	Equity/Index.	TRUIST BANK JJKC32MCHWD171265Z06	08/11/2022	08/11/2023	118	3,945,227	33336.67		70,950		124,233		17,564			(8,869)				
Dow Index Option PTPT		N/A	Equity/Index.	TRUIST BANK JJKC32MCHWD171265Z06	08/12/2022	08/11/2023	134	4,511,969	33761.05		73,196		37,354		21,145			(9,149)				
S&P 500 Index Option MAV		N/A	Equity/Index.	TRUIST BANK JJKC32MCHWD171265Z06	08/12/2022	08/12/2023	2,559	10,953,514	4280.15		225,516		282,085		15,856			(28,190)				
Dow Index Option MAV		N/A	Equity/Index.	TRUIST BANK JJKC32MCHWD171265Z06	08/12/2022	08/12/2023	32	1,073,420	33761.05		18,791		208,531		1,530			(2,349)				
S&P 500 Index Option MAV		N/A	Equity/Index.	TRUIST BANK JJKC32MCHWD171265Z06	08/12/2022	08/13/2023	1,613	6,904,572	4280.15		149,033		288,179		9,344			(18,629)				
Dow Index Option MAV		N/A	Equity/Index.	TRUIST BANK JJKC32MCHWD171265Z06	08/12/2022	08/13/2023	39	1,324,483	33761.05		18,834		18,889		1,476			(2,354)				
S&P 500 Index Option MAV		N/A	Equity/Index.	TRUIST BANK JJKC32MCHWD171265Z06	08/12/2022	08/14/2023	1,513	6,474,182	4280.15		138,641		226,684		9,144			(17,330)				
Dow Index Option PTPT		N/A	Equity/Index.	TRUIST BANK JJKC32MCHWD171265Z06	08/12/2022	08/14/2023	134	4,518,419	33761.05		76,571		166,787		14,752			(9,571)				
Dow Index Option PTPT		N/A	Equity/Index.	TRUIST BANK JJKC32MCHWD171265Z06	08/15/2022	08/15/2023	117	3,972,298	33912.44		63,192		147,034		13,609			(7,899)				
Dow Index Option PTPT		N/A	Equity/Index.	TRUIST BANK JJKC32MCHWD171265Z06	08/22/2022	08/22/2023	98	3,246,623	33063.61		52,479		170,807		16,932			(6,560)				
Dow Index Option PTPT		N/A	Equity/Index.	TRUIST BANK JJKC32MCHWD171265Z06	08/26/2022	08/25/2023	164	5,298,623	32283.4		93,404		80,370		40,289			(11,675)				
S&P 500 Index Option MAV		N/A	Equity/Index.	TRUIST BANK JJKC32MCHWD171265Z06	08/26/2022	08/26/2023	2,609	10,587,109	4057.66		216,175		163,064		50,954			(27,022)				

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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	TRUIST BANK JJKC32MCHWDI71265Z06	08/26/2022	08/26/2023	64	2,058,452	32283.4		32,841		27,945		7,256			(4,105)				
S&P 500 Index Option MAV		N/A	Equity/Index	TRUIST BANK JJKC32MCHWDI71265Z06	08/26/2022	08/27/2023	2,316	9,398,544	4057.66		194,279		366,101		46,570			(24,285)				
Dow Index Option MAV		N/A	Equity/Index	TRUIST BANK JJKC32MCHWDI71265Z06	08/26/2022	08/27/2023	55	1,790,283	32283.4		28,719		75,267		6,408			(3,590)				
S&P 500 Index Option MAV		N/A	Equity/Index	TRUIST BANK JJKC32MCHWDI71265Z06	08/26/2022	08/28/2023	1,883	7,641,989	4057.66		156,833		57,322		38,430			(19,604)				
Dow Index Option PTPT		N/A	Equity/Index	TRUIST BANK JJKC32MCHWDI71265Z06	08/26/2022	08/28/2023	117	3,787,683	32283.4		70,464		206,238		24,579			(8,808)				
S&P 500 Index Option PTPT		N/A	Equity/Index	TRUIST BANK JJKC32MCHWDI71265Z06	08/30/2022	08/30/2023	8,584	34,216,196	3986.16		1,063,197		427,022		576,145			(132,900)				
S&P Digital		N/A	Equity/Index	TRUIST BANK JJKC32MCHWDI71265Z06	09/02/2022	09/01/2023	1,147	4,500,401	3924.26		63,456		108,880		43,201			(2,644)				
S&P Digital		N/A	Equity/Index	TRUIST BANK JJKC32MCHWDI71265Z06	09/02/2022	09/05/2023	287	1,125,180	3924.26		15,865		21,869		10,829			(661)				
Dow Index Option PTPT		N/A	Equity/Index	TRUIST BANK JJKC32MCHWDI71265Z06	09/06/2022	09/06/2023	93	2,905,536	31145.3		50,803		433,462		27,369			(2,117)				
Dow Index Option PTPT		N/A	Equity/Index	TRUIST BANK JJKC32MCHWDI71265Z06	09/09/2022	09/08/2023	160	5,158,695	32151.71		89,785		56,542		40,420			(3,741)				
Dow Index Option MAV		N/A	Equity/Index	TRUIST BANK JJKC32MCHWDI71265Z06	09/09/2022	09/09/2023	70	2,239,651	32151.71		35,997		50,974		9,924			(1,500)				
Dow Index Option MAV		N/A	Equity/Index	TRUIST BANK JJKC32MCHWDI71265Z06	09/09/2022	09/10/2023	39	1,249,990	32151.71		18,714		122,533		5,115			(780)				
Dow Index Option PTPT		N/A	Equity/Index	TRUIST BANK JJKC32MCHWDI71265Z06	09/09/2022	09/11/2023	121	3,892,020	32151.71		66,221		124,861		23,470			(2,759)				
S&P 500 Index Option PTPT		N/A	Equity/Index	TRUIST BANK JJKC32MCHWDI71265Z06	09/13/2022	09/13/2023	8,703	34,224,569	3932.69		1,026,347		409,304		597,780			(42,764)				
Dow Index Option PTPT		N/A	Equity/Index	TRUIST BANK JJKC32MCHWDI71265Z06	09/13/2022	09/13/2023	51	1,585,431	31104.97		32,891		58,728		18,835			(1,370)				
Dow Index Option PTPT		N/A	Equity/Index	TRUIST BANK JJKC32MCHWDI71265Z06	09/14/2022	09/14/2023	268	8,339,244	31135.09		158,275		250,118		77,482			(6,595)				
Dow Index Option PTPT		N/A	Equity/Index	TRUIST BANK JJKC32MCHWDI71265Z06	09/16/2022	09/15/2023	142	4,386,099	30822.42		68,863		58,491		41,719			(2,869)				
Dow Index Option PTPT		N/A	Equity/Index	TRUIST BANK JJKC32MCHWDI71265Z06	09/15/2022	09/15/2023	95	2,951,726	30961.82		57,140		155,844		31,547			(2,381)				
Dow Index Option MAV		N/A	Equity/Index	TRUIST BANK JJKC32MCHWDI71265Z06	09/16/2022	09/16/2023	50	1,555,027	30822.42		28,993		35,252		14,613			(1,208)				
Dow Index Option MAV		N/A	Equity/Index	TRUIST BANK JJKC32MCHWDI71265Z06	09/16/2022	09/17/2023	76	2,339,286	30822.42		35,208		168,364		17,770			(1,467)				
Dow Index Option PTPT		N/A	Equity/Index	TRUIST BANK JJKC32MCHWDI71265Z06	09/16/2022	09/18/2023	107	3,299,097	30822.42		56,257		160,732		31,770			(2,344)				
S&P 500 Index Option PTPT		N/A	Equity/Index	TRUIST BANK JJKC32MCHWDI71265Z06	09/21/2022	09/21/2023	10,685	40,496,435	3789.93		1,164,669		325,109		902,169			(48,528)				
S&P 500 Index Option PTPT		N/A	Equity/Index	TRUIST BANK JJKC32MCHWDI71265Z06	09/23/2022	09/22/2023	17,243	63,681,069	3693.23		1,630,333		323,079		1,425,919			(67,931)				
S&P 500 Index Option MAV		N/A	Equity/Index	TRUIST BANK JJKC32MCHWDI71265Z06	09/23/2022	09/23/2023	2,487	9,184,501	3693.23		205,461		220,986		166,632			(8,561)				
S&P 500 Index Option MAV		N/A	Equity/Index	TRUIST BANK JJKC32MCHWDI71265Z06	09/23/2022	09/24/2023	2,496	9,219,884	3693.23		207,652		143,387		168,935			(8,652)				
S&P 500 Index Option PTPT		N/A	Equity/Index	TRUIST BANK JJKC32MCHWDI71265Z06	09/23/2022	09/25/2023	11,087	40,946,261	3693.23		1,096,779		817,781		942,147			(45,699)				
Dow Index Option PTPT		N/A	Equity/Index	TRUIST BANK JJKC32MCHWDI71265Z06	09/28/2022	09/28/2023	228	6,772,529	29683.74		128,182		138,521		93,050			(5,341)				
S&P 500 Index Option PTPT		N/A	Equity/Index	TRUIST BANK JJKC32MCHWDI71265Z06	09/21/2022	09/20/2024	212	804,955	3789.93		36,390		215,069		29,347			(758)				
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			39,621					(713,178)				
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			535		24,579			(9,623)				
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			10,385					(131,388)				
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			45,534					(703,906)				

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	10/08/2021	10/07/2022	9,409	16,958,470	1802.356	387,994			62,197					(290,995)				
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			841		28,013			(15,145)				
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			15,773					(226,203)				
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			14,803					(112,963)				
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			30,508		1			(155,689)				
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			7,811		1			(107,103)				
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			17,144		116			(1,262,443)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	10/21/2021	10/21/2022	149	5,300,491	35603.08	89,799			8,757		2			(67,349)				
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			46,248		142			(641,346)				
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			5,017		1			(109,817)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	10/25/2021	10/25/2022	144	5,136,720	35741.15	100,716			13,608		7			(75,537)				
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			30,943		3			(84,398)				
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			1,079		58,847			(19,418)				
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			52,689		259			(546,903)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	10/28/2021	10/28/2022	149	5,331,032	35730.48	96,179			1,084		18			(72,134)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	10/29/2021	10/28/2022	146	5,225,583	35819.56	82,774			3,652		20			(62,080)				
Dow Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	10/29/2021	10/29/2022	39	1,392,943	35819.56	21,591			32,192					(16,193)				
Dow Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	10/29/2021	10/30/2022	78	2,790,296	35819.56	45,980			4,816					(34,485)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	10/29/2021	10/31/2022	75	2,685,190	35819.56	47,974			31,834		14			(35,981)				
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			2,891		21,939			(9,856)				
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			54,004		638			(709,904)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	11/03/2021	11/03/2022	134	4,844,495	36157.58	87,799			11,303		24			(65,849)				
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			2,396		44,319			(21,306)				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
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			51,490					(229,128)				
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			77,597		1,173			(1,494,032)				
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			22,758		2			(125,869)				
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			46,904		480			(549,105)				
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			55,102		572			(626,663)				
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			221		10,725			(7,158)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	11/10/2021	11/10/2022	204	7,372,397	36079.94	132,283			84,764		53			(99,212)				
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			1,135		9,003			(6,812)				
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			136,285		1,184			(843,214)				
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			70,425		4			(154,846)				
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			19,061		42			(106,123)				
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			25,626		11			(140,743)				
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			56,630		1,087			(649,358)				
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			1,064		7,205			(6,383)				
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			28,032		22			(52,490)				
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			45,150		11			(142,185)				
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			24,335		2,495			(87,607)				
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			369,856		5,659			(1,331,481)				
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			67,763		2,425			(549,576)				
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			88,245		357			(99,512)				
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			311,172		2,317			(1,281,097)				
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			138,359		4,128			(853,737)				

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			31,117		257			(72,938)				
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			117,717					(177,830)				
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			343,068		5,862			(1,416,282)				
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			60,733		3,766			(885,973)				
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		259,392		4,383			(913,588)				
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		132,774		6,559			(648,098)				
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		259,934		6,419			(745,496)				
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		114,685		715			(228,158)				
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		99,214		5,837			(710,814)				
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			4,001		9,963			(10,287)				
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		63,729		7,076			(585,023)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/13/2022	01/13/2023	121	4,372,836	36113.62		78,192		14,173		644			(55,386)				
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		529,539		20,784			(1,234,833)				
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		104,366		58,159			(1,238,613)				
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		165,955		19,905			(417,523)				
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		198,818		47,967			(693,451)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/25/2022	01/25/2023	50	1,725,324	34297.73		40,690		54,619		1,760			(28,822)				
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			3,545		12,401			(9,115)				
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		136,404		2,424			(110,229)				
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		242,806		20,398			(614,626)				
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		56,176		2,685			(93,626)				
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		163,290		22,560			(421,224)				
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		286,669		29,237			(653,653)				
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		486,609		19,654			(553,597)				
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		194,162		87,246			(1,214,229)				
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		336,327		30,985			(408,504)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	02/15/2022	02/15/2023	6,133	27,419,010	4471.07		864,014		215,242		32,360			(540,008)				
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		187,333		41,722			(631,062)				
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		284,015		41,184			(377,130)				
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		71,562		13,856			(68,874)				
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		189,094		17,542			(63,860)				
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		142,602		754			(137,675)				
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		14,686		11,796			(71,768)				
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		330,578		67,403			(594,491)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	02/28/2022	02/28/2023	151	5,126,867	33892.6		104,040		140,518		7,747			(65,025)				
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		44,446		14,335			(52,527)				
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			7,019		11,938			(11,486)				
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		147,578		222,674			(676,750)				
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			7,614		10,480			(12,460)				
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		536,436					(277,280)				
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			2,811		3,242			(4,600)				
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		178,656		32,053			(135,782)				
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		157,794		325,434			(1,117,964)				
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		75,564		1,291			(126,586)				
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		225,020		998			(83,528)				
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		615,025		28,464			(106,315)				
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		310,851		157,784			(645,073)				

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.	WAC KB1H1DSPRFMYMCUFXT09	03/15/2021	03/15/2023	824	1,458,489	1769.094	53,381			4,612		11,886			(20,018)				
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			1,049		24,299			(35,731)				
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			8,507		560			(1,716)				
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		181,117		67,442			(721,208)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/22/2022	03/22/2023	106	3,677,157	34807.46		76,554		101,452		3,618			(41,467)				
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		69,126		55,704			(540,107)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/25/2022	03/24/2023	157	5,466,321	34861.24		99,030		16,508		8,292			(53,641)				
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		73,317					(253,084)				
Dow Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/25/2022	03/25/2023	47	1,632,675	34861.24		30,553		16,963		39			(16,549)				
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		281,503					(210,480)				
Dow Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/25/2022	03/26/2023	36	1,260,345	34861.24		19,156		90,312		24			(10,376)				
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		70,550					(198,375)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/25/2022	03/27/2023	172	5,981,424	34861.24		97,165		62,174		4,681			(52,631)				
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		240,324		46,778			(698,096)				
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		247,511		42,057			(712,643)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/29/2022	03/29/2023	104	3,655,355	35294.19		73,414		148,272		3,852			(39,766)				
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		183,022		42,931			(583,157)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/30/2022	03/30/2023	193	6,786,291	35228.81		125,840		203,660		4,829			(68,164)				
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		106,227		54,571			(512,180)				
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		234,886		11,242			(66,470)				
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		168,063		46,284			(483,809)				
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		147,702		53,597			(350,325)				
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		70,543					(184,385)				
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		179,328					(217,604)				
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		712,758		105,730			(529,307)				
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		499,228		333,836			(1,423,632)				
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		359,726		125,320			(542,542)				
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		111,983		10,345			(86,241)				

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		105,949		23,893			(139,325)				
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		585,687		365,710			(1,022,652)				
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		195,880		108,375			(402,999)				
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		203,615					(172,417)				
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		187,286					(179,593)				
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		163,497		19,614			(96,391)				
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		294,923		183,286			(702,459)				
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		121,796		35,369			(119,354)				
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		279,186		320,775			(574,456)				
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			41,080		18,742			(56,880)				
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		464,134		66,560			(187,074)				
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		295,670		637,442			(1,083,470)				
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			7,802		3,632			(10,802)				
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		392,836		38,476			(98,669)				
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		256,160		284,829			(496,098)				
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			7,520		3,512			(10,413)				
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		239,974		1,515			(104,718)				
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		80,154		41,015			(66,606)				
S&P Digital		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	05/09/2022	05/09/2023	7,485	29,874,475	3991.24		912,525		708,092		377,728			(342,197)				
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			4,915		1,985			(5,897)				
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			10,270		2,930			(12,324)				
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		135,979		339,160			(316,315)				
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		166,413		443,480			(336,059)				
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		125,394		283,158			(346,785)				
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		786,815		410,555			(323,983)				

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		220,586		292,593			(345,450)				
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			26,427		6,604			(27,981)				
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		138,004		299,369			(287,576)				
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		400,152		381,220			(305,490)				
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			31,968		8,561			(33,849)				
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		817,837		1,115,550			(597,827)				
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		397,999		550,156			(295,812)				
S&P Digital		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/14/2022	06/14/2023	268	1,000,106	3735.48		13,501		8,414		11,332			(3,938)				
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		252,841		150,807			(88,707)				
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		67,038		114,265			(60,979)				
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		132,412		843,612			(336,001)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/22/2022	06/22/2023	5,494	16,674,393	3035.2		356,842		201,015		190,519			(104,079)				
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		200,999		503,212			(202,225)				
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		354,429		712,730			(309,713)				
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		197,584		154,192			(95,914)				
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		355,286		764,044			(320,094)				
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		144,405		102			(109,468)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/01/2022	06/30/2023	18,039	69,005,083	3825.33		2,092,432		1,656,509		1,381,444			(435,923)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/01/2022	07/03/2023	5,117	19,574,192	3825.33		570,420		451,583		374,764			(118,838)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/06/2022	07/06/2023	11,914	45,809,960	3845.08		1,211,923		301,254		819,774			(252,484)				
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			18,262		6,841			(17,301)				
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			39,551		11,748			(37,469)				
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			35,059		10,537			(33,213)				
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			22,111		6,659			(20,947)				

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	07/11/2022	07/11/2023	5,666	21,839,625	3854.43		255,891		99,704		1,606			(53,311)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/13/2022	07/13/2023	8,483	32,252,001	3801.78		420,617		370,236		1,859			(87,628)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/14/2022	07/14/2023	8,348	31,643,428	3790.38		796,106		508,039		587,625			(165,855)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/19/2022	07/19/2023	3,043	5,429,066	1784.19		110,063		58,341		47,629			(22,930)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/21/2022	07/21/2023	2,063	3,687,790	1787.88		82,606		299,662		32,676			(17,210)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/22/2022	07/21/2023	17,260	68,376,359	3961.63		1,715,644		422,972		951,857			(357,426)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/21/2022	07/21/2023	8,596	34,375,119	3998.95		850,823		336,161		456,038			(177,255)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/22/2022	07/24/2023	7,015	27,790,569	3961.63		889,693		358,547		472,778			(185,353)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/25/2022	07/25/2023	7,828	31,052,801	3966.84		792,469		412,751		432,980			(165,098)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/01/2022	08/01/2023	8,053	33,166,050	4118.63		1,082,362		947,067		427,115			(135,295)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/03/2022	08/03/2023	9,671	40,186,726	4155.17		1,097,314		696,199		437,714			(137,164)				
S&P Digital		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/04/2022	08/04/2023	454	1,885,451	4151.94		27,150		26,250		12,641			(3,394)				
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			42,543		10,868			(36,465)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/10/2022	08/10/2023	9,976	42,003,441	4210.24		1,100,459		1,100,349		398,264			(137,557)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/11/2022	08/11/2023	2,335	4,235,465	1813.8		81,621		55,626		21,637			(10,203)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/12/2022	08/11/2023	6,500	11,842,444	1821.85		229,057		71,638		50,400			(28,632)				
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			15,186		936			(4,186)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/11/2022	08/11/2023	8,737	36,760,028	4207.27		829,927		575,366		310,606			(103,741)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/12/2022	08/12/2023	7,549	32,311,876	4280.15		396,617		448,809		300			(49,577)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/12/2022	08/13/2023	6,216	26,604,213	4280.15		345,436		308,483		295			(43,179)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/12/2022	08/14/2023	1,597	2,908,776	1821.85		61,077		26,368		13,409			(7,635)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/12/2022	08/14/2023	6,327	27,081,404	4280.15		347,835		755,176		263			(43,479)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/16/2022	08/16/2023	6,686	28,786,108	4305.2		372,907		217,947		123			(46,613)				

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	08/17/2022	08/17/2023	16,180	69,153,163	4274.04		1,427,343		611,166		319,471			(178,418)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/19/2022	08/18/2023	14,815	62,646,848	4228.48		1,563,534		645,720		533,928			(195,442)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/19/2022	08/21/2023	7,122	30,116,820	4228.48		866,869		558,731		281,217			(108,359)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/22/2022	08/22/2023	12,899	53,377,542	4137.99		1,128,615		1,496,150		332,714			(141,077)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/24/2022	08/24/2023	7,814	32,354,631	4140.77		979,293		425,716		402,894			(122,412)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/26/2022	08/25/2023	16,042	65,093,974	4057.66		1,679,558		362,016		822,293			(209,945)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/26/2022	08/28/2023	7,768	31,521,217	4057.66		935,344		318,990		445,665			(116,918)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/30/2022	08/30/2023	5,553	22,134,015	3986.16		272,019		663,372		2,654			(34,002)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/31/2022	08/31/2023	11,362	44,937,818	3955		1,295,415		482,601		769,025			(161,927)				
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			102,533		19,898			(80,243)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/02/2022	09/01/2023	19,631	77,038,117	3924.26		2,100,083		478,742		1,303,252			(87,503)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/01/2022	09/01/2023	8,155	32,351,482	3966.85		819,043		784,917		489,387			(34,127)				
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			26,400		5,206			(20,661)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/02/2022	09/05/2023	5,385	21,133,636	3924.26		680,015		221,919		408,844			(28,334)				
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			10,626		2,105			(8,316)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/06/2022	09/06/2023	5,732	22,403,294	3908.19		633,785		229,176		405,074			(26,408)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/07/2022	09/07/2023	6,359	25,306,196	3979.87		338,863		307,128		24,387			(14,119)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/08/2022	09/08/2023	2,821	5,071,193	1797.77		103,000		203,930		40,332			(4,292)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/12/2022	09/12/2023	5,550	22,812,997	4110.41		655,892		412,150		294,522			(27,329)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/13/2022	09/13/2023	2,767	4,947,991	1788.47		95,500		77,926		44,867			(3,979)				
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			7,082		2,303			(5,542)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/14/2022	09/14/2023	8,375	33,046,621	3946.01		451,931		922,558		82,795			(18,830)				

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	09/16/2021	09/15/2023	770	1,402,632	1820.812	52,879			25,338		7,844			(19,830)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/22/2022	09/22/2023	7,996	30,048,063	3757.99		785,298		712,260		638,542			(32,721)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/26/2022	09/26/2023	1,456	2,554,956	1754.33		50,254		69,795		42,109			(2,094)				
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			1,854		29,295			(50,523)				
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			1,064		16,544			(28,298)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	10/08/2021	10/10/2023	296	534,319	1802.356	20,838			1,172		4,581			(7,814)				
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			7,638		4,784			(12,028)				
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			843		3,107			(8,484)				
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			3,078		5,540			(20,239)				
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			2,344		5,826			(15,802)				
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	10,706			10,645		1,085			(4,017)				
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		11,942		3,258			(4,228)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	02/09/2022	02/09/2024	23	107,229	4587.18		4,182		7,979		1,055			(1,307)				
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		6,145		9,882			(9,554)				
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		38,099		15,279			(15,552)				
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		4,454		4,346			(3,953)				

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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	02/28/2022	02/28/2024	687	1,241,529	1807.75		47,054		2,644		13,389			(14,704)				
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		31,181		13,527			(11,233)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/30/2022	03/28/2024	34	156,764	4602.45		7,101		3,322		1,847			(1,923)				
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		94,756		6,926			(5,618)				
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		40,648		3,553			(1,460)				
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		10,278		4,120			(1,091)				
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		10,449		4,017			(939)				
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		43,217		5,189			(1,234)				
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		5,946		9,800			(1,743)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/06/2022	07/05/2024	48	185,897	3845.08		26,639		31,209		19,283			(2,775)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/19/2022	07/19/2024	710	1,266,647	1784.19		40,406		14,381		22,903			(4,209)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/21/2022	07/19/2024	461	823,618	1787.88		26,603		13,732		14,249			(2,771)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/03/2022	08/02/2024	103	428,886	4155.17		24,944		99,154		12,784			(1,559)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/11/2022	08/09/2024	525	952,354	1813.8		29,999		34,844		12,275			(1,875)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/10/2022	08/09/2024	55	230,940	4210.24		7,400		355,685		4,216			(463)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/12/2022	08/12/2024	616	1,123,149	1821.85		35,604		27,357		13,110			(2,225)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/12/2022	08/13/2024	573	1,044,124	1821.85		32,994		26,571		12,205			(2,062)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/12/2022	08/14/2024	591	1,076,675	1821.85		34,346		35,210		12,604			(2,147)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/17/2022	08/16/2024	132	563,902	4274.04		31,860		71,531		14,143			(1,991)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/24/2022	08/23/2024	124	513,466	4140.77		29,521		20,922		14,974			(1,845)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/31/2022	08/30/2024	160	631,109	3955		13,758		4,084		10,013			(860)				

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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.	WAC KB1H1DSPRFMYMCUFXT09	09/08/2022	09/06/2024	702	1,262,427	1797.77		39,261		6,854		20,540			(818)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/13/2022	09/13/2024	668	1,195,033	1788.47		37,166		7,973		21,816			(774)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/26/2022	09/26/2024	553	970,035	1754.33		29,795		45,584		25,968			(620)				
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		9,598		62,673			(16,359)				
0209999999. Subtotal - Purchased Options - Hedging Other - Other										234,146,023	588,929,204		417,355,762	XXX	162,885,724			(371,912,063)			XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										234,146,023	588,929,204		417,355,762	XXX	162,885,724			(371,912,063)			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			619,450		619,450	119,125						
NOBLE HOLDING INTERNATIONAL		N/A		NYSE	03/02/2021	02/05/2028	47,650	1,102,145	23.13	47,650			547,975		547,975	142,950						
0369999999. Subtotal - Purchased Options - Other - Call Options and Warrants										95,300			1,167,425	XXX	1,167,425	262,075					XXX	XXX
0429999999. Subtotal - Purchased Options - Other										95,300			1,167,425	XXX	1,167,425	262,075					XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										95,300			1,167,425	XXX	1,167,425	262,075					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										234,146,023	588,929,204		417,355,762	XXX	162,885,724			(371,912,063)			XXX	XXX
0499999999. Total Purchased Options										234,241,323	588,929,204		418,523,187	XXX	164,053,149	262,075		(371,912,063)			XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/01/2021	10/02/2022	(1)	(4,727)	4357.04	(113)			(5)					85				
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)			(344)					6,200				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/01/2021	10/03/2022	(13)	(38,815)	3069.83	(1,032)			(43)					774				
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)			(3,875)					69,748				
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)			(388)					6,975				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/04/2021	10/04/2022	(35)	(105,762)	3064.93	(2,095)			(87)					1,571				
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)			(4,750)					85,508				
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)			(1,592)					28,650				

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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	10/05/2021	10/05/2022	(19)	(58,163)	3072.51	(1,259)			(52)					944				
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)			(4,147)					74,638				
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)			(1,704)					30,666				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/06/2021	10/06/2022	(37)	(113,566)	3076.77	(2,614)			(109)					1,960				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/06/2021	10/06/2022	(723)	(3,155,861)	4363.55	(96,599)			(4,025)					72,450				
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)			(2,147)					38,640				
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)			(499)					8,981				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/08/2021	10/07/2022	(126)	(389,624)	3082.74	(8,914)			(371)					6,685				
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)			(8,048)					144,863				
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)			(2,544)					45,795				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/08/2021	10/08/2022	(9)	(39,099)	4391.34	(934)			(39)					701				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/08/2021	10/10/2022	(1)	(4,213)	3082.74	(110)			(5)					82				
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)			(4,639)					83,500				
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)			(727)					13,081				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/11/2021	10/11/2022	(43)	(131,309)	3078.12	(2,687)			(112)					2,015				
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)			(4,181)					75,252				
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)			(1,004)		(1)			18,064				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/12/2021	10/12/2022	(40)	(123,095)	3077.62	(2,734)			(114)					2,051				
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)			(4,649)					83,687				
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)			(1,750)		(2)			31,506				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/13/2021	10/13/2022	(38)	(117,648)	3081.02	(2,316)			(96)					1,737				
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)			(3,295)					59,308				
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)			(658)					11,850				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/15/2021	10/14/2022	(1,174)	(2,133,789)	1817.155	(58,466)			(2,436)					43,849				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/14/2021	10/14/2022	(2)	(4,973)	3105.35	(132)			(5)					99				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/15/2021	10/14/2022	(43)	(134,081)	3108.17	(2,806)			(117)					2,104				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/14/2021	10/14/2022	(868)	(3,852,430)	4438.26	(118,368)			(4,932)		(1)			88,776				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/15/2021	10/14/2022	(1,524)	(6,815,013)	4471.37	(293,450)			(12,227)		(1)			220,088				
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)			(504)					9,065				
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)			(3,847)		(2)			69,244				
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)			(1,173)		(1)			21,105				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/18/2021	10/18/2022	(110)	(341,792)	3103.71	(7,521)			(313)					5,641				
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)			(5,753)		(4)			103,549				
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)			(758)					13,646				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/19/2021	10/19/2022	(11)	(34,887)	3111.19	(762)			(32)					571				
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)			(4,683)		(4)			84,297				
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)			(965)					17,367				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/20/2021	10/20/2022	(27)	(85,702)	3121.46	(1,867)			(78)					1,401				
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)			(4,791)		(6)			86,242				
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)			(662)					11,910				
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)			(1,466)					26,380				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/21/2021	10/21/2022	(4)	(13,726)	3120.79	(208)			(9)					156				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/22/2021	10/21/2022	(278)	(870,225)	3125.17	(17,057)			(711)					12,792				
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)			(7,957)		(12)			143,232				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/21/2021	10/21/2022	(773)	(3,515,081)	4549.78	(97,932)			(4,081)		(7)			73,449				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/22/2021	10/24/2022	(12)	(36,838)	3125.17	(1,002)			(42)					751				
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)			(3,118)		(10)			56,115				

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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)			(1,227)		(1)			22,093				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/25/2021	10/25/2022	(31)	(96,920)	3129.81	(2,210)			(92)					1,657				
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)			(3,971)		(17)			71,474				
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)			(1,066)		(1)			19,191				
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)			(6,824)		(36)			122,841				
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)			(649)		(2)			11,686				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/27/2021	10/27/2022	(63)	(197,920)	3117.85	(4,603)			(192)					3,452				
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)			(4,762)		(37)			85,725				
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)			(391)		(63)			21				
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)			(15)		(1)			21,742				
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)			(154)		(2)			36,171				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/28/2021	10/28/2022	(8)	(24,447)	3133.66	(367)			(395)					275				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/29/2021	10/28/2022	(90)	(281,980)	3133.88	(6,791)			(131)					5,093				
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)			(1,983)		(19)			42,791				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/29/2021	10/28/2022	(1,537)	(7,079,269)	4605.38	(232,066)			(10,875)		(69)			174,049				
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)			(14)		(1)			7,035				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/29/2021	10/31/2022	(36)	(113,075)	3133.88	(2,424)			(2,596)					1,818				
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)			(3,068)		(38)			64,208				
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)			(3,709)		(1)			22,254				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/01/2021	11/01/2022	(13)	(40,307)	3140.67	(931)			(116)					698				
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)			(14,431)		(69)			86,585				
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)			(3,252)		(1)			19,512				

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)
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/02/2021	11/02/2022	(5)	(14,260)	3148.38	(358)			(45)					268				
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)			(16,231)		(84)			97,384				
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)			(1,516)					9,094				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/03/2021	11/03/2022	(82)	(259,734)	3156.11	(4,187)			(523)					3,140				
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)			(17,087)		(90)			102,523				
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)			(4,115)					9,580				
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)			(635)		(1)			24,689				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/05/2021	11/04/2022	(49)	(154,773)	3160.65	(3,438)			(4,194)					2,578				
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)			(12,269)		(71)			80,420				
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)			(24,415)		(113)			156,500				
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)			(593)					3,558				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/05/2021	11/07/2022	(43)	(134,378)	3160.65	(2,694)			(337)					2,021				
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)			(9,053)		(42)			54,317				
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)			(9,338)		(3)			56,029				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/08/2021	11/08/2022	(7)	(23,122)	3161.64	(527)			(66)					395				
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)			(12,829)		(62)			76,976				
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)			(1,709)		(1)			10,255				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/09/2021	11/09/2022	(10)	(31,622)	3161.53	(680)			(85)					510				
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)			(12,293)		(69)			73,758				
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)			(1,955)		(2)			22,552				
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)			(266)		(1)			11,732				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/10/2021	11/10/2022	(96)	(302,794)	3159.39	(6,430)			(3,257)					4,823				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/11/2021	11/10/2022	(3)	(8,331)	3160.81	(124)			(669)					93				
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)			(12,440)		(125)			97,680				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/11/2021	11/10/2022	(484)	(2,248,023)	4649.27	(67,633)			(12,681)		(62)			50,725				
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)			(5,173)		(1)			31,039				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/12/2021	11/11/2022	(37)	(116,509)	3169.92	(2,656)			(332)					1,992				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/12/2021	11/11/2022	(877)	(4,106,084)	4682.85	(144,104)			(18,013)		(110)			108,078				
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)			(1,118)		(1)			6,707				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/12/2021	11/14/2022	(26)	(83,084)	3169.92	(1,824)			(228)					1,368				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/12/2021	11/14/2022	(350)	(1,640,530)	4682.85	(80,307)			(10,038)		(59)			60,230				
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)			(2,201)		(1)			13,207				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/15/2021	11/15/2022	(6)	(18,843)	3172.17	(435)			(54)					326				
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)			(13,268)		(92)			79,611				
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)			(2,945)		(1)			17,671				
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)			(14,171)		(100)			85,025				
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)			(3,090)		(2)			18,538				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/17/2021	11/17/2022	(100)	(316,116)	3168.12	(6,711)			(839)					5,033				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/17/2021	11/17/2022	(715)	(3,353,355)	4688.67	(107,609)			(13,451)		(105)			80,707				
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)			(6,367)		(10)			38,205				
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)			(12,661)		(2)			9,522				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/19/2021	11/18/2022	(24)	(75,326)	3160.01	(1,675)			(209)					1,257				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/18/2021	11/18/2022	(10)	(31,846)	3161.85	(704)			(269)					528				
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)			(9,870)		(250)			200,846				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/18/2021	11/18/2022	(340)	(1,599,631)	4704.54	(51,891)			(18,836)		(48)			38,918				

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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)			(493)		(1)			2,961				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/19/2021	11/21/2022	(7)	(22,168)	3160.01	(539)			(67)					404				
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)			(13,025)		(94)			78,152				
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)			(21)		(3)			11,093				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/22/2021	11/22/2022	(2)	(7,026)	3165.39	(165)			(3,095)					124				
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)			(7,370)		(74)			48,088				
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)			(194)		(5)			14,906				
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)			(14)		(8)			30,056				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/24/2021	11/23/2022	(66)	(208,164)	3165.41	(4,624)			(4,979)		(1)			3,468				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/23/2021	11/23/2022	(1)	(4,499)	3170.23	(113)			(4,577)					85				
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)			(9,455)		(111)			73,101				
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)			(32,793)		(313)			194,275				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/24/2021	11/24/2022	(2)	(8,505)	4701.46	(225)			(2,484)					169				
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)			(9,114)		(29)			13,274				
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)			(155)		(4)			10,925				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/24/2021	11/25/2022	(19)	(60,668)	3165.41	(1,244)			(2,070)					933				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/26/2021	11/25/2022	(828)	(3,804,328)	4594.62	(148,901)			(11,790)		(278)			111,676				
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)			(9,778)		(120)			70,921				
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)			(444)		(8)			3,027				
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)			(5,616)		(156)			64,283				
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)			(639)		(16)			8,881				
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)			(10,815)		(112)			57,880				

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	11/30/2021	11/30/2022	(847)	(1,534,853)	1811.23	(40,750)			(2,399)		(459)			30,563				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/30/2021	11/30/2022	(30)	(92,446)	3098.62	(2,385)			(6,106)		(32)			1,789				
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)			(8,361)		(396)			120,915				
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)			(4,603)		(354)			16,571				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/01/2021	12/01/2022	(48)	(149,358)	3089.72	(3,022)			(630)		(49)			2,267				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/01/2021	12/01/2022	(730)	(3,292,739)	4513.04	(123,746)			(25,781)		(449)			92,810				
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)			(1,747)		(49)			6,289				
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)			(4,613)		(114)			16,607				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/03/2021	12/02/2022	(22)	(68,333)	3120.6	(1,617)			(337)		(5)			1,213				
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)			(41,428)		(607)			149,141				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/02/2021	12/02/2022	(313)	(1,432,544)	4577.1	(46,853)			(9,761)		(138)			35,139				
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)			(459)		(13)			1,651				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/03/2021	12/05/2022	(8)	(23,578)	3120.6	(627)			(131)		(3)			470				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/03/2021	12/05/2022	(259)	(1,173,565)	4538.43	(55,242)			(11,509)		(180)			41,431				
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)			(3,111)		(50)			11,199				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/06/2021	12/06/2022	(32)	(100,019)	3135.1	(2,008)			(418)		(7)			1,506				
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)			(32,213)		(397)			115,965				
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)			(655)		(50)			15,666				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/07/2021	12/07/2022	(43)	(134,548)	3143.74	(3,146)			(7,406)		(12)			2,359				
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)			(21,726)		(263)			95,044				
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)			(531)		(33)			10,468				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/08/2021	12/08/2022	(73)	(230,605)	3145.18	(5,829)			(6,566)		(13)			4,372				
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)			(27,566)		(282)			100,199				

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/09/2021	12/09/2022	(175)	(320,907)	1837.585	(8,664)			(4,197)		(24)			6,498				
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)			(26)		(66)			25,753				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/10/2021	12/09/2022	(34)	(107,204)	3151.52	(2,832)			(17,533)		(6)			2,124				
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)			(15,874)		(248)			68,876				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/10/2021	12/09/2022	(1,294)	(6,096,731)	4712.02	(214,276)			(32,034)		(402)			160,707				
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)			(11,038)		(48)			15,668				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/10/2021	12/12/2022	(49)	(155,992)	3151.52	(3,822)			(1,036)		(7)			2,866				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/10/2021	12/12/2022	(326)	(1,535,785)	4712.02	(76,309)			(11,454)		(134)			57,232				
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)			(2,210)		(92)			29,478				
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)			(5,784)		(166)			54,832				
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)			(2,771)		(111)			27,414				
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)			(34,228)		(443)			95,130				
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)			(4,467)		(51)			16,451				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/15/2021	12/15/2022	(90)	(284,446)	3156.64	(1,465)			(3,540)		(14)			1,098				
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)			(42,522)		(384)			104,694				
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)			(2,606)		(176)			31,560				
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)			(2,272)		(38)			14,723				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/17/2021	12/16/2022	(99)	(312,117)	3141.97	(7,853)			(17,579)		(36)			5,890				
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)			(12,323)		(804)			161,771				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/16/2021	12/16/2022	(355)	(1,659,425)	4668.67	(51,475)			(10,714)		(162)			38,606				
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)			(1,085)		(92)			14,358				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/17/2021	12/19/2022	(11)	(35,633)	3141.97	(978)			(625)		(7)			734				

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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	12/17/2021	12/19/2022	(409)	(1,887,696)	4620.64	(105,141)			(31,987)		(346)			78,855				
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)			(769)		(183)			16,318				
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)			(24,386)		(647)			87,914				
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)			(990)		(127)			16,334				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/21/2021	12/21/2022	(19)	(60,319)	3139.79	(1,665)			(4,362)		(14)			1,249				
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)			(28,184)		(748)			151,164				
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)			(3,878)		(123)			19,078				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/22/2021	12/22/2022	(77)	(241,449)	3145.53	(5,143)			(29,980)		(30)			3,857				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/22/2021	12/22/2022	(1,399)	(6,568,430)	4696.56	(205,477)			(45,884)		(705)			154,108				
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)			(1,262)		(262)			50,470				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/23/2021	12/23/2022	(13)	(42,469)	3152.17	(1,134)			(695)		(5)			850				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/23/2021	12/23/2022	(1,474)	(6,967,898)	4725.79	(256,888)			(21,674)		(718)			192,666				
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)			(108)		(34)			9,392				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/27/2021	12/27/2022	(146)	(461,207)	3165.85	(11,675)			(26,147)		(33)			8,756				
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)			(23,204)		(209)			80,488				
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)			(2,269)		(30)			9,236				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/28/2021	12/28/2022	(53)	(168,991)	3169.84	(4,245)			(17,569)		(11)			3,184				
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)			(21,915)		(380)			115,482				
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)			(573)		(54)			18,913				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/29/2021	12/29/2022	(124)	(394,072)	3174.19	(8,866)			(6,223)		(24)			6,649				
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)			(34,749)		(371)			102,732				
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)			(3,510)		(377)			130				

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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)			(3,747)		(69)			21,280				
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)			(1,001)		(73)			25,719				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/30/2021	12/30/2022	(5)	(16,887)	3172.62	(468)			(6,272)		(1)			351				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/31/2021	12/30/2022	(14)	(46,016)	3176.13	(1,104)			(549)		(4)			828				
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)			(27,869)		(554)			149,521				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/30/2021	12/30/2022	(647)	(3,091,584)	4778.73	(97,600)			(22,463)		(292)			73,200				
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)		(2,165)		(25)			5,257				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/03/2022	01/03/2023	(11)	(35,569)	3169.71		(964)		(281)		(5)			683				
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)		(33,148)		(273)			80,502				
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)		(213)		(2)			517				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/04/2022	01/04/2023	(86)	(275,050)	3181.88		(6,134)		(1,789)		(12)			4,345				
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)		(30,735)		(299)			74,643				
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)		(7,148)		(67)			17,359				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/05/2022	01/05/2023	(40)	(128,439)	3177.81		(3,248)		(947)		(11)			2,301				
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)		(40,369)		(736)			98,038				
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)		(3,186)		(41)			8,966				
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)		(1,665)		(174)			38,636				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/07/2022	01/06/2023	(76)	(241,728)	3175.14		(6,788)		(22,703)		(28)			4,808				
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)		(42,268)		(1,192)			148,055				
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)		(19,903)		(378)			46,481				
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)		(1,804)		(27)			5,276				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/07/2022	01/09/2023	(75)	(236,652)	3175.14		(6,184)		(16,282)		(24)			4,380				

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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	01/07/2022	01/09/2023	(275)	(1,287,711)	4677.03		(71,693)		(20,538)		(346)			50,783				
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)		(10,195)		(78)			10,556				
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)		(21,912)		(683)			72,700				
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)		(16,128)		(138)			23,430				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/11/2022	01/11/2023	(18)	(57,831)	3172.97		(1,569)		(661)		(9)			1,111				
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)		(32,709)		(843)			107,968				
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)		(252)		(30)			4,966				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/12/2022	01/12/2023	(75)	(239,243)	3173.4		(4,937)		(9,065)		(23)			3,497				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/12/2022	01/12/2023	(695)	(3,282,456)	4726.35		(100,519)		(57,125)		(573)			71,201				
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)		(760)		(179)			22,050				
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)		(19,520)		(40)			6,164				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/14/2022	01/13/2023	(114)	(361,868)	3166.21		(9,549)		(92,935)		(68)			6,764				
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)		(11,584)		(885)			75,456				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/14/2022	01/13/2023	(2,476)	(11,543,871)	4662.85		(477,459)		(65,859)		(3,198)			338,200				
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)		(9,079)		(168)			18,142				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/14/2022	01/17/2023	(8)	(26,332)	3166.21		(735)		(178)		(6)			520				
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)		(1,847)		(295)			35,512				
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)		(7,470)		(81)			5,733				
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)		(14,837)		(952)			62,781				
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)		(8,664)		(433)			23,577				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/19/2022	01/19/2023	(82)	(257,738)	3145.64		(5,761)		(33,573)		(110)			4,081				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/19/2022	01/19/2023	(1,133)	(5,134,088)	4532.76		(152,248)		(33,875)		(2,781)			107,842				

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/21/2022	01/20/2023	(1,002)	(1,825,410)	1821.746		(47,643)		(1,162)		(1,417)			33,747				
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)		(9,708)		(444)			14,828				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/21/2022	01/20/2023	(79)	(246,530)	3117.33		(5,495)		(7,433)		(256)			3,892				
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)		(37,605)		(7,545)			160,612				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/20/2022	01/20/2023	(748)	(3,351,010)	4482.73		(93,197)		(1,734)		(2,369)			66,014				
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)		(27,055)		(413)			9,265				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/21/2022	01/23/2023	(43)	(132,612)	3117.33		(3,143)		(4,138)		(186)			2,226				
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)		(33,780)		(2,798)			79,150				
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)		(1,022)		(226)			5,290				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/24/2022	01/24/2023	(14)	(43,077)	3120.54		(1,032)		(2,699)		(57)			731				
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)		(16,495)		(3,119)			91,447				
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)		(301)		(477)			8,374				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/25/2022	01/25/2023	(122)	(380,758)	3109.89		(8,580)		(31,384)		(501)			6,078				
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)		(39,627)		(6,771)			111,267				
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)		(6,483)		(1,414)			18,523				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/26/2022	01/26/2023	(42)	(130,408)	3097.81		(2,222)		(3,448)		(217)			1,574				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/26/2022	01/26/2023	(1,028)	(4,472,493)	4349.93		(134,506)		(51,853)		(7,130)			95,275				
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)		(1,128)		(519)			166				
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)		(4,514)		(2,802)			37,353				
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)		(2,324)		(1,467)			27,594				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/28/2022	01/27/2023	(168)	(521,734)	3113.33		(14,545)		(164)		(685)			10,303				
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)		(22,215)		(6,831)			80,621				

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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)		(70,081)		(10,535)			252,749				
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)		(2,213)		(170)			3,036				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/28/2022	01/30/2023	(12)	(38,585)	3113.33		(1,188)		(2,787)		(70)			842				
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)		(52,065)		(3,240)			88,663				
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)		(56,511)		(631)			14,923				
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)		(42,562)		(2,785)			98,513				
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)		(8,877)		(612)			14,795				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/01/2022	02/01/2023	(33)	(104,796)	3130.81		(2,389)		(896)		(91)			1,493				
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)		(76,531)		(3,745)			127,552				
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)		(864)		(460)			14,080				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/02/2022	02/02/2023	(40)	(126,095)	3140.97		(3,303)		(747)		(93)			2,064				
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)		(49,871)		(2,212)			74,536				
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)		(13,762)		(1,663)			26,847				
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)		(2,501)		(1,186)			26,573				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/04/2022	02/03/2023	(24)	(73,959)	3116.03		(1,942)		(42,437)		(87)			1,214				
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)		(28,278)		(2,129)			45,640				
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)		(46,942)		(8,441)			207,238				
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)		(3,278)		(658)			10,144				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/04/2022	02/06/2023	(30)	(94,146)	3116.03		(2,817)		(3,093)		(160)			1,761				
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)		(76,351)		(1,828)			52,605				
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)		(1,707)		(417)			5,980				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/07/2022	02/07/2023	(381)	(1,709,978)	4483.87		(80,729)		(31,402)		(2,099)			50,456				
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)		(1,342)		(1,013)			17,425				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/08/2022	02/08/2023	(5)	(14,676)	3122.64		(386)		(2,651)		(19)			241				
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)		(37,906)		(4,818)			134,907				
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)		(2,707)		(494)			11,423				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/09/2022	02/09/2023	(40)	(126,611)	3135.64		(3,450)		(3,245)		(132)			2,156				
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)		(91,323)		(3,244)			91,597				
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)		(12,184)		(3,185)			43,756				
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)		(2,236)		(1,597)			22,353				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/11/2022	02/10/2023	(8)	(24,768)	3104.06		(594)		(13,412)		(49)			372				
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)		(147,635)		(14,768)			225,653				
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)		(56,814)		(2,441)			46,344				
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)		(5,713)		(843)			8,901				
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)		(129,679)		(3,075)			53,257				
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)		(1,478)		(1,450)			11,955				
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)		(32,974)		(6,412)			91,052				
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)		(664)		(4,458)			44,888				
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)		(29,320)		(3,968)			83,104				
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)		(1,300)		(2,069)			21,802				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/16/2022	02/16/2023	(149)	(464,136)	3107.6		(10,619)		(66,123)		(921)			6,637				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/16/2022	02/16/2023	(1,078)	(4,824,969)	4475.01		(134,422)		(76,950)		(5,822)			84,014				

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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	02/18/2022	02/17/2023	(1,466)	(2,648,673)	1806.31		(66,747)		(56)		(5,864)			41,717				
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)		(10,512)		(1,773)			13,157				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/18/2022	02/17/2023	(140)	(431,493)	3091.34		(9,138)		(18,715)		(1,084)			5,711				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/18/2022	02/17/2023	(2,035)	(8,848,736)	4348.87		(412,167)		(42,995)		(24,289)			257,605				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/17/2022	02/17/2023	(400)	(1,750,146)	4380.26		(57,243)		(39,722)		(3,601)			35,777				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/18/2022	02/20/2023	(4)	(15,714)	4348.87		(380)		(7,894)					238				
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)		(10,627)		(1,073)			7,356				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/18/2022	02/21/2023	(22)	(67,211)	3091.34		(1,629)		(26,300)		(253)			1,018				
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)		(8,207)		(5,952)			59,295				
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)		(5,016)		(1,196)			6,408				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/22/2022	02/22/2023	(76)	(235,272)	3082.53		(5,335)		(4,387)		(834)			3,334				
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)		(137,885)		(13,468)			96,697				
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)		(16,112)		(3,092)			12,456				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/23/2022	02/23/2023	(87)	(266,092)	3069.09		(6,947)		(8,935)		(1,246)			4,342				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/23/2022	02/23/2023	(1,071)	(4,524,997)	4225.5		(144,246)		(41,486)		(20,039)			90,153				
UST 1.875% 02/15/32 Total Return Options		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/23/2022	02/24/2023	(248)	(24,257)	98		(324)		(571)		(698)			202				
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)		(23,273)		(1,639)			6,890				
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)		(2,032)		(7,606)			62,820				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/24/2022	02/24/2023	(11)	(32,947)	3068.27		(633)		(6,958)		(83)			395				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/25/2022	02/24/2023	(124)	(384,841)	3101.89		(9,742)		(2,090)		(940)			6,088				
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)		(49,783)		(10,558)			62,142				
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)		(35,605)		(24,241)			244,881				
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)		(423)		(971)			7,778				

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SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/25/2022	02/27/2023	(32)	(98,234)	3101.89		(2,861)		(1,881)		(332)			1,788				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/25/2022	02/27/2023	(424)	(1,860,975)	4384.65		(109,998)		(45,304)		(5,599)			68,749				
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)		(74,112)		(2,564)			16,314				
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)		(70,512)		(10,221)			107,180				
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)		(12,707)		(3,757)			15,018				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/01/2022	03/01/2023	(18)	(55,103)	3078.72		(1,218)		(558)		(279)			660				
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)		(100,563)		(19,205)			118,848				
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)		(834)		(5,337)			30,575				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/02/2022	03/02/2023	(27)	(83,040)	3097.22		(1,819)		(37)		(271)			985				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/02/2022	03/02/2023	(1,251)	(5,486,824)	4386.54		(179,128)		(90,879)		(13,198)			97,028				
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)		(81,281)		(3,191)			19,749				
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)		(18,203)		(3,828)			24,366				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/04/2022	03/03/2023	(205)	(635,261)	3101.9		(14,879)		(46,965)		(1,651)			8,060				
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)		(82,209)		(25,492)			170,302				
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)		(53,373)		(14,616)			94,229				
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)		(6,110)		(2,572)			15,476				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/04/2022	03/06/2023	(4)	(11,595)	3101.9		(340)		(4,256)		(48)			184				
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)		(29,999)		(13,659)			98,183				
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)		(2,960)		(943)			4,238				
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)		(83,471)		(17,023)			63,720				
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)		(1,337)		(7,490)			27,116				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/08/2022	03/08/2023	(12)	(35,930)	3076.01		(790)		(1,775)		(184)			428				

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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	03/08/2022	03/08/2023	(1,354)	(5,647,037)	4170.7		(229,505)		(57,330)		(38,723)			124,315				
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)		(1,525)		(7,169)			30,580				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/09/2022	03/09/2023	(100)	(309,157)	3087.18		(7,597)		(6,083)		(1,248)			4,115				
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)		(131,585)		(12,762)			59,408				
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)		(10,683)		(738)			472				
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)		(2,934)		(4,792)			17,311				
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)		(15,745)		(3,922)			16,077				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/10/2022	03/10/2023	(23)	(70,491)	3084.13		(1,389)		(25,875)		(192)			752				
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)		(65,003)		(56,348)			205,549				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/10/2022	03/10/2023	(667)	(2,841,658)	4259.52		(89,561)		(40,299)		(12,468)			48,512				
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)		(28,125)		(1,758)			6,198				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/11/2022	03/13/2023	(59)	(180,486)	3076.84		(4,566)		(15,985)		(1,148)			2,473				
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)		(4,588)		(19,334)			88,574				
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)		(3,980)		(1,019)			3,768				
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)		(142,910)		(17,826)			62,005				
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)		(4,925)		(2,539)			11,474				
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)		(83,930)		(21,597)			97,477				
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)		(45,273)		(2,435)			12,635				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/16/2022	03/16/2023	(123)	(380,425)	3099.33		(9,482)		(27,545)		(1,369)			5,136				
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)		(69,335)		(17,321)			97,591				
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)		(2,768)		(1,966)			12,041				

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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)		(3,299)		(6,088)			39,482				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/18/2022	03/17/2023	(181)	(562,197)	3111.91		(15,884)		(8,684)		(2,072)			8,604				
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)		(31,436)		(8,313)			57,087				
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)		(106,524)		(22,747)			253,371				
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)		(555)		(46)			288				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/18/2022	03/20/2023	(12)	(38,524)	3111.91		(1,017)		(1,284)		(126)			551				
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)		(55,834)		(9,829)			110,183				
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)		(4,836)		(3,162)			20,600				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/21/2022	03/21/2023	(16)	(50,898)	3113.76		(1,339)		(2,240)		(164)			725				
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)		(204,401)		(7,400)			79,568				
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)		(2,321)		(2,429)			17,131				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/22/2022	03/22/2023	(15)	(46,466)	3118.47		(1,227)		(6,761)		(181)			664				
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)		(46,050)		(9,779)			122,736				
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)		(7,685)		(3,645)			21,714				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/23/2022	03/23/2023	(130)	(403,263)	3110.13		(9,301)		(82,257)		(1,324)			5,038				
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)		(90,200)		(15,373)			131,735				
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)		(426)		(627)			186				
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)		(2,503)		(3,261)			21,983				
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)		(230)		(4,354)			35,828				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/24/2022	03/24/2023	(66)	(204,309)	3118.34		(5,292)		(2,648)		(635)			2,866				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/25/2022	03/24/2023	(41)	(128,149)	3127.82		(3,896)		(2,982)		(439)			2,110				
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)		(107,507)		(7,779)			79,907				

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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)		(106,952)		(17,977)			254,539				
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)		(19,222)		(915)			7,287				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/25/2022	03/27/2023	(26)	(80,167)	3127.82		(2,309)		(9,764)		(252)			1,251				
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)		(50,383)		(4,328)			64,586				
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)		(1,538)		(476)			3,868				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/28/2022	03/28/2023	(66)	(206,397)	3129.93		(5,196)		(2,250)		(613)			2,815				
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)		(50,170)		(5,690)			92,623				
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)		(682)		(831)			8,245				
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)		(241,642)		(8,112)			150,969				
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)		(1,762)		(2,273)			21,851				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/30/2022	03/30/2023	(102)	(319,017)	3139.53		(7,876)		(72,389)		(684)			4,266				
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)		(68,351)		(7,117)			101,449				
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)		(12,728)		(1,689)			12,625				
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)		(22,848)		(2,621)			19,333				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/31/2022	03/31/2023	(6)	(17,765)	3126.72		(471)		(889)		(53)			255				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/01/2022	03/31/2023	(70)	(220,008)	3135.39		(6,229)		(3,374)		(620)			2,855				
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)		(42,337)		(6,964)			66,977				
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)		(206,807)		(16,055)			174,991				
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)		(2,301)					1,947				
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)		(6,727)		(797)			5,692				
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)		(108,063)		(7,648)			91,438				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/04/2022	04/04/2023	(215)	(393,920)	1830.4		(9,572)		(5,185)		(638)			4,387				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/04/2022	04/04/2023	(11)	(33,493)	3133.66		(858)		(465)		(103)			393				
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)		(100,957)		(6,698)			85,425				
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)		(645)		(3,561)			23,306				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/05/2022	04/05/2023	(210)	(657,852)	3131.18		(18,969)		(95,074)		(2,226)			8,694				
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)		(71,248)		(14,869)			131,107				
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)		(361)		(2,913)			20,752				
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)		(21,435)		(1,618)			12,708				
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)		(6,445)		(2,068)			17,169				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/06/2022	04/06/2023	(58)	(183,291)	3136.45		(4,506)		(2,153)		(420)			2,065				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/08/2022	04/06/2023	(28)	(87,993)	3146.38		(2,489)		(78,917)		(230)			1,141				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/06/2022	04/06/2023	(917)	(4,111,268)	4481.15		(136,766)		(101,551)		(9,753)			62,685				
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)		(62,553)		(28,701)			222,137				
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)		(49,540)		(7,988)			55,802				
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)		(8,941)		(205)			1,625				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/08/2022	04/10/2023	(92)	(288,181)	3146.38		(8,605)		(7,076)		(884)			3,944				
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)		(182,089)		(6,045)			47,925				
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)		(10,615)		(752)			4,876				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/11/2022	04/11/2023	(8)	(24,092)	3136.13		(730)		(3,575)		(92)			335				
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)		(50,793)		(10,818)			60,898				
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)		(6,382)		(1,906)			12,102				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/12/2022	04/12/2023	(5)	(16,286)	3135.11		(461)		(4,153)		(56)			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)
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)		(72,651)		(17,021)			85,161				
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)		(7,443)		(1,564)			10,856				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/13/2022	04/13/2023	(48)	(149,426)	3141.05		(3,342)		(31,940)		(342)			1,532				
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)		(108,442)		(12,727)			67,942				
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)		(1,050)		(4,612)			28,815				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/14/2022	04/14/2023	(120)	(375,183)	3136.05		(9,980)		(2,222)		(1,161)			4,574				
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)		(74,655)		(51,466)			243,796				
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)		(6,201)		(4,356)			26,436				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/14/2022	04/17/2023	(6)	(17,480)	3136.05		(496)		(16,128)		(64)			228				
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)		(98,067)		(14,606)			79,759				
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)		(76,609)		(1,663)			9,262				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/18/2022	04/18/2023	(27)	(85,774)	3131.01		(2,316)		(10,368)		(304)			1,061				
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)		(211,197)		(13,128)			67,415				
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)		(60,199)		(762)			5,624				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/19/2022	04/19/2023	(4)	(12,263)	3147.24		(323)		(7,679)		(34)			148				
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)		(43,305)		(12,053)			68,532				
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)		(4,404)		(793)			7,427				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/20/2022	04/20/2023	(94)	(297,432)	3160.82		(6,964)		(48,999)		(575)			3,192				
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)		(51,015)		(16,347)			81,872				
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)		(29,804)		(4,385)			21,690				
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)		(2,113)		(965)			7,681				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/22/2022	04/21/2023	(9)	(26,982)	3126.91		(631)		(1,611)		(83)			289				
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)		(58,617)		(51,018)			164,411				
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)		(97,378)		(13,674)			53,661				
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)		(866)		(1,848)			8,908				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/22/2022	04/24/2023	(22)	(69,536)	3126.91		(1,808)		(545)		(283)			829				
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)		(40,235)		(24,701)			83,979				
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)		(5,379)		(1,511)			7,151				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/25/2022	04/25/2023	(28)	(87,419)	3128.14		(2,203)		(4,574)		(311)			1,010				
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)		(212,050)		(24,671)			87,747				
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)		(911)		(3,288)			11,683				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/26/2022	04/26/2023	(7)	(22,835)	3110.63		(630)		(2,601)		(122)			289				
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)		(115,244)		(37,288)			85,969				
Franklin Global Trends Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/27/2022	04/27/2023	(214)	(53,946)	251.69		(1,300)		(3,771)		(68)			596				
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)		(4,828)		(3,358)			12,553				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/27/2022	04/27/2023	(106)	(283,193)	2675.666		(6,400)		(5,035)		(514)			2,933				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/27/2022	04/27/2023	(75)	(234,974)	3115.78		(5,673)		(13,696)		(1,063)			2,600				
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)		(115,493)		(46,913)			85,701				
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)		(9,676)		(6,288)			16,808				
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)		(17,887)		(2,156)			9,180				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/29/2022	04/28/2023	(29)	(89,691)	3094.21		(2,229)		(20,157)		(566)			1,021				
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)		(85,600)		(71,291)			130,651				
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)		(99,837)		(18,819)			47,666				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
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)		(19,910)		(645)			1,695				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/29/2022	05/01/2023	(35)	(107,134)	3094.21		(2,863)		(17,278)		(795)			1,312				
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)		(31,853)		(47,799)			103,848				
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)		(3,748)		(1,186)			2,249				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/02/2022	05/02/2023	(7)	(21,230)	3089.33		(622)		(389)		(178)			233				
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)		(76,887)		(26,300)			46,132				
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)		(5,558)		(7,022)			14,667				
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)		(159,371)		(46,970)			76,992				
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)		(974)		(2,276)			6,906				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/04/2022	05/04/2023	(53)	(142,210)	2698.866		(3,200)		(75,202)		(171)			1,200				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/04/2022	05/04/2023	(110)	(343,835)	3118.73		(9,796)		(42,940)		(1,679)			3,673				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/04/2022	05/04/2023	(767)	(3,298,323)	4300.17		(130,273)		(69,504)		(21,228)			48,853				
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)		(153)		(5,916)			12,168				
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)		(11,046)		(2,940)			6,205				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/06/2022	05/05/2023	(8)	(24,744)	3096.68		(670)		(8,490)		(162)			251				
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)		(94,542)		(63,806)			83,974				
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)		(33,768)		(27,768)			36,167				
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)		(1,010)		(3,166)			6,392				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/06/2022	05/08/2023	(15)	(46,251)	3096.68		(1,356)		(20,434)		(350)			508				
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)		(134,013)		(50,156)			77,731				
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)		(498)		(2,353)			4,079				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/09/2022	05/09/2023	(34)	(104,159)	3087.04		(2,719)		(350)		(867)			1,019				

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	05/09/2022	05/09/2023	(486)	(1,940,229)	3991.24		(123,258)		(128,542)		(42,318)			46,222				
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)		(6,798)		(6,391)			10,080				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/10/2022	05/10/2023	(6)	(17,984)	3081.64		(504)		(1,699)		(162)			189				
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)		(89,725)		(92,119)			91,732				
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)		(41,525)		(4,711)			6,979				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/11/2022	05/11/2023	(129)	(343,044)	2661.704		(7,753)		(18,759)		(911)			2,907				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/11/2022	05/11/2023	(30)	(92,521)	3076.72		(2,502)		(17,115)		(802)			938				
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)		(152,887)		(70,255)			52,573				
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)		(36,246)		(3,801)			5,937				
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)		(1,261)		(6,343)			11,344				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/13/2022	05/12/2023	(7)	(22,502)	3090.64		(655)		(3,403)		(184)			246				
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)		(21,161)		(51,900)			36,581				
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)		(60,575)		(95,336)			106,394				
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)		(72)		(2,624)			4,615				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/13/2022	05/15/2023	(40)	(123,499)	3090.64		(3,841)		(671)		(1,134)			1,440				
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)		(66,199)		(49,167)			55,699				
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)		(1,170)		(3,932)			7,029				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/16/2022	05/16/2023	(171)	(457,366)	2676.655		(10,336)		(893)		(955)			3,876				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/16/2022	05/16/2023	(10)	(31,950)	3091.75		(894)		(19,316)		(299)			335				
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)		(176,358)		(42,026)			46,638				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/17/2022	05/17/2023	(705)	(1,276,284)	1810.27		(28,461)		(3,548)		(5,181)			10,673				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/17/2022	05/17/2023	(213)	(569,356)	2677.011		(12,811)		(4,940)		(1,190)			4,804				

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/17/2022	05/17/2023	(26)	(79,119)	3101.26		(2,611)		(346)		(710)			979				
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)		(111,607)		(52,482)			64,344				
Franklin Global Trends Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/18/2022	05/18/2023	(877)	(219,108)	249.7		(5,259)		(1,298)		(507)			1,972				
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)		(3,108)		(12,581)			16,064				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/18/2022	05/18/2023	(62)	(166,904)	2675.437		(3,755)		(1,628)		(362)			1,408				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/18/2022	05/18/2023	(72)	(221,708)	3069.62		(6,270)		(19,046)		(2,338)			2,351				
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)		(125,858)		(91,935)			69,274				
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)		(1,034)		(7,591)			8,854				
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)		(10,715)		(6,909)			8,385				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/20/2022	05/19/2023	(190)	(510,005)	2681.544		(11,475)		(12,553)		(994)			4,303				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/20/2022	05/19/2023	(84)	(258,570)	3066.69		(7,318)		(25,241)		(2,984)			2,744				
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)		(92,436)		(53,748)			35,326				
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)		(119,426)		(164,160)			121,575				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/20/2022	05/22/2023	(282)	(505,522)	1789.95		(10,970)		(1,777)		(3,435)			4,114				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/20/2022	05/22/2023	(15)	(46,179)	3066.69		(1,247)		(11,618)		(505)			468				
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)		(36,689)		(87,455)			74,282				
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)		(7,172)		(3,635)			4,830				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/23/2022	05/23/2023	(5)	(14,555)	3075.01		(467)		(12,837)		(186)			175				
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)		(71,855)		(62,778)			61,215				
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)		(13,975)		(6,922)			9,490				
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)		(12,535)		(5,211)			23,394				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/24/2022	05/24/2023	(22)	(67,224)	3077.73		(2,044)		(34,474)		(775)			767				
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)		(160,190)		(109,553)			91,461				

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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)
Franklin Global Trends Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/25/2022	05/25/2023	(1,107)	(278,454)	251.58		(6,711)		(3,661)		(458)			2,517				
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)		(85,536)		(8,230)			11,747				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/25/2022	05/25/2023	(300)	(806,968)	2693.571		(18,237)		(6,937)		(1,314)			6,839				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/25/2022	05/25/2023	(100)	(309,497)	3080.43		(8,089)		(14,185)		(3,154)			3,034				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/25/2022	05/25/2023	(1,550)	(6,165,791)	3978.73		(169,422)		(127,443)		(86,187)			63,533				
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)		(1,653)		(260)			67				
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)		(4,206)		(10,276)			16,649				
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)		(613)		(7,803)			14,984				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/26/2022	05/26/2023	(24)	(73,234)	3089.69		(1,523)		(2,509)		(422)			571				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/27/2022	05/26/2023	(27)	(83,809)	3101.39		(2,267)		(33,372)		(607)			850				
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)		(106,008)		(49,545)			46,107				
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)		(164,518)		(67,264)			93,500				
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)		(4,872)		(1,944)			3,652				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/27/2022	05/30/2023	(224)	(695,461)	3101.39		(20,152)		(24,635)		(5,736)			7,557				
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)		(83,302)		(57,294)			88,273				
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)		(41,561)		(1,452)			2,388				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/31/2022	05/31/2023	(26)	(78,944)	3094.61		(2,524)		(4,918)		(817)			947				
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)		(7,929)		(48,315)			69,748				
Franklin Global Trends Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/01/2022	06/01/2023	(579)	(144,298)	249.18		(3,463)		(2,453)		(405)			1,010				
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)		(33,986)		(11,965)			13,994				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/01/2022	06/01/2023	(139)	(372,942)	2680.835		(8,391)		(5,944)		(814)			2,447				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/01/2022	06/01/2023	(148)	(457,865)	3086.26		(12,083)		(8,559)		(4,448)			3,524				
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)		(115,957)		(56,621)			47,747				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/03/2022	06/02/2023	(638)	(1,150,163)	1803.15		(26,109)		(5,848)		(6,060)			7,615				
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)		(10,510)		(6,452)			8,569				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/02/2022	06/02/2023	(211)	(568,707)	2689.673		(12,796)		(9,954)		(1,064)			3,732				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/03/2022	06/02/2023	(68)	(209,518)	3090.4		(6,252)		(3,384)		(1,953)			1,823				
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)		(89,627)		(72,495)			67,972				
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)		(81,817)		(35,683)			33,429				
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)		(6,383)		(1,769)			2,191				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/03/2022	06/05/2023	(22)	(66,455)	3090.4		(2,173)		(2,263)		(781)			634				
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)		(140,609)		(43,933)			43,329				
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)		(15,211)		(5,772)			7,433				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/06/2022	06/06/2023	(5)	(16,194)	3093.52		(552)		(3,096)		(185)			161				
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)		(107,074)		(49,364)			45,397				
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)		(1,394)		(6,015)			8,039				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/07/2022	06/07/2023	(221)	(594,439)	2685.541		(13,375)		(9,414)		(1,245)			3,901				
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)		(106,911)		(46,435)			50,462				
Franklin Global Trends Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/08/2022	06/08/2023	(1,023)	(253,578)	247.93		(6,086)		(3,158)		(934)			1,775				
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)		(47,432)		(5,613)			6,643				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/08/2022	06/08/2023	(61)	(187,780)	3089.81		(5,191)		(12,641)		(1,903)			1,514				
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)		(154,332)		(59,819)			46,485				
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)		(39,500)		(16,449)			13,531				
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)		(7,227)		(2,525)			2,491				

SCHEDULE DB - PART A - SECTION 1

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Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/10/2022	06/09/2023	(191)	(504,380)	2643.448		(11,298)		(12,414)		(2,191)			3,295				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/10/2022	06/09/2023	(39)	(119,352)	3062.56		(3,199)		(6,049)		(1,535)			933				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/09/2022	06/09/2023	(74)	(227,087)	3077.14		(7,461)		(8,416)		(2,891)			2,176				
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)		(44,460)		(120,285)			68,542				
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)		(78,000)		(48,219)			32,395				
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)		(32,862)		(3,163)			2,573				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/10/2022	06/12/2023	(36)	(110,136)	3062.56		(3,146)		(115,563)		(1,583)			917				
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)		(53,162)		(72,320)			43,696				
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)		(433)		(1,861)			1,137				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/13/2022	06/13/2023	(25)	(76,640)	3040.98		(2,376)		(88,052)		(1,265)			693				
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)		(18,068)		(111,441)			49,870				
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)		(724)		(6,590)			3,669				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/14/2022	06/14/2023	(11)	(32,052)	3034.02		(1,106)		(3,145)		(698)			323				
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)		(95,127)		(120,343)			51,193				
Franklin Global Trends Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/15/2022	06/15/2023	(876)	(214,011)	244.3		(5,093)		(10,908)		(1,502)			1,486				
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)		(3,608)		(22,349)			12,892				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/15/2022	06/15/2023	(307)	(802,713)	2610.844		(17,900)		(101,741)		(5,860)			5,221				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/15/2022	06/15/2023	(54)	(163,561)	3037.86		(4,761)		(106,539)		(2,637)			1,389				
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)		(41,256)		(72,895)			31,168				
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)		(25,407)		(29,673)			14,004				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/16/2022	06/16/2023	(451)	(795,201)	1763		(17,972)		(37,416)		(10,237)			5,242				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/17/2022	06/16/2023	(49)	(149,403)	3021.49		(4,652)		(11,110)		(3,233)			1,357				
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)		(50,889)		(85,683)			29,564				

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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)		(99,439)		(368,290)			135,982				
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)		(38,231)		(3,338)			1,560				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/17/2022	06/20/2023	(54)	(163,066)	3021.49		(5,401)		(28,070)		(3,866)			1,575				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/17/2022	06/20/2023	(540)	(1,983,867)	3674.84		(141,761)		(48,636)		(109,413)			41,347				
Franklin Global Trends Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/21/2022	06/21/2023	(1,881)	(459,587)	244.39		(10,938)		(10,109)		(3,244)			3,190				
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)		(209)		(18,752)			10,101				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/21/2022	06/21/2023	(176)	(459,587)	2608.866		(20,231)		(19,025)		(6,934)			5,901				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/21/2022	06/21/2023	(29)	(87,656)	3034.05		(2,963)		(10,073)		(1,883)			864				
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)		(272,836)		(129,940)			52,895				
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)		(32,739)		(10,324)			5,609				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/22/2022	06/22/2023	(146)	(382,430)	2615.319		(8,566)		(87,294)		(2,691)			2,499				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/22/2022	06/22/2023	(53)	(161,368)	3035.2		(5,200)		(17,320)		(3,232)			1,517				
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)		(30,280)		(100,647)			39,789				
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)		(9,332)		(3,822)			2,247				
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)		(8,563)		(26,557)			19,300				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/24/2022	06/23/2023	(290)	(763,265)	2627.888		(17,097)		(6,068)		(4,497)			4,987				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/24/2022	06/23/2023	(58)	(178,050)	3059.48		(5,209)		(14,911)		(2,531)			1,519				
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)		(159,591)		(39,018)			16,538				
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)		(99,025)		(152,388)			82,947				
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)		(21,098)		(7,896)			5,681				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/24/2022	06/26/2023	(36)	(109,004)	3059.48		(3,537)		(11,071)		(1,820)			1,031				
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)		(27,328)		(75,644)			44,910				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/27/2022	06/27/2023	(152)	(270,628)	1783.82		(5,873)		(1,103)		(2,405)			1,713				

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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)		(47,602)		(72,597)			39,716				
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)		(46,872)		(17,370)			11,116				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/28/2022	06/28/2023	(60)	(182,639)	3050.89		(6,040)		(1,357)		(3,427)			1,762				
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)		(201,721)		(87,841)			40,049				
Franklin Global Trends Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/29/2022	06/29/2023	(876)	(215,894)	246.39		(5,138)		(1,056)		(1,138)			1,499				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/29/2022	06/29/2023	(519)	(923,086)	1778.03		(20,400)		(4,160)		(9,259)			5,950				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/29/2022	06/29/2023	(213)	(559,272)	2627.714		(12,528)		(4,793)		(3,388)			3,654				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/29/2022	06/29/2023	(114)	(348,402)	3050.07		(11,418)		(91,308)		(6,398)			3,330				
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)		(143,247)		(116,204)			49,090				
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)		(17,127)		(4,778)			2,966				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/01/2022	06/30/2023	(856)	(1,525,058)	1781.32		(34,314)		(27,165)		(14,384)			7,149				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/01/2022	06/30/2023	(131)	(347,671)	2645.128		(7,788)		(6,165)		(1,634)			1,622				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/01/2022	06/30/2023	(114)	(347,148)	3055.98		(10,591)		(8,385)		(5,325)			2,206				
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)		(23,964)		(45,675)			18,135				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/01/2022	06/30/2023	(1,979)	(7,572,046)	3825.33		(329,185)		(260,605)		(212,290)			68,580				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/01/2022	07/03/2023	(61)	(108,729)	1781.32		(2,446)		(1,937)		(1,035)			510				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/01/2022	07/03/2023	(122)	(374,068)	3055.98		(11,769)		(9,317)		(6,017)			2,452				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/01/2022	07/03/2023	(343)	(1,310,953)	3825.33		(84,527)		(66,917)		(51,162)			17,610				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/05/2022	07/05/2023	(413)	(734,583)	1778.59		(16,381)		(105,874)		(7,421)			3,413				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/05/2022	07/05/2023	(10)	(31,797)	3051.85		(970)		(5,185)		(571)			202				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/05/2022	07/05/2023	(590)	(2,261,867)	3831.39		(156,015)		(34,953)		(93,728)			32,503				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/06/2022	07/06/2023	(520)	(926,254)	1779.91		(20,933)		(1,421)		(9,149)			4,361				

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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	07/06/2022	07/06/2023	(115)	(350,271)	3054.26		(10,619)		(77,086)		(6,276)			2,212				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/06/2022	07/06/2023	(681)	(2,617,037)	3845.08		(108,705)		(55,601)		(69,360)			22,647				
UST 2.875% 05/15/32 Total Return Options		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/06/2022	07/07/2023	(345)	(33,815)	98		(510)		(24,632)		(658)			106				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/08/2022	07/07/2023	(690)	(1,227,760)	1779.89		(27,256)		(2,030)		(12,169)			5,678				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/07/2022	07/07/2023	(471)	(839,395)	1782.4		(18,802)		(2,949)		(7,923)			3,917				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/07/2022	07/07/2023	(140)	(367,560)	2634.189		(8,233)		(3,481)		(2,096)			1,715				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/08/2022	07/07/2023	(27)	(82,654)	3054.51		(2,700)		(6,270)		(1,416)			562				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/07/2022	07/07/2023	(22)	(67,097)	3058.68		(2,120)		(485)		(1,140)			442				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/08/2022	07/07/2023	(1,397)	(5,446,848)	3899.38		(212,388)		(103,247)		(124,367)			44,248				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/07/2022	07/07/2023	(862)	(3,363,265)	3902.62		(112,442)		(48,191)		(68,241)			23,426				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/08/2022	07/10/2023	(242)	(430,508)	1779.89		(9,600)		(21,578)		(4,305)			2,000				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/08/2022	07/10/2023	(334)	(1,300,822)	3899.38		(86,623)		(160,677)		(45,698)			18,047				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/11/2022	07/11/2023	(198)	(352,600)	1778.8		(7,828)		(3,236)		(3,611)			1,631				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/11/2022	07/11/2023	(3)	(10,604)	3053.07		(363)		(7,600)		(207)			76				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/11/2022	07/11/2023	(635)	(2,448,440)	3854.43		(97,909)		(68,577)		(61,349)			20,398				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/12/2022	07/12/2023	(426)	(756,431)	1776.89		(16,868)		(6,197)		(8,056)			3,514				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/12/2022	07/12/2023	(625)	(2,387,854)	3818.8		(118,801)		(74,562)		(77,158)			24,750				
Franklin Global Trends Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/13/2022	07/13/2023	(708)	(175,557)	248.05		(4,178)		(1,078)		(744)			870				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/13/2022	07/13/2023	(837)	(1,486,151)	1775		(32,993)		(180)		(16,444)			6,873				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/13/2022	07/13/2023	(399)	(1,050,352)	2634.968		(23,423)		(23,807)		(6,072)			4,880				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/13/2022	07/13/2023	(68)	(207,645)	3046.84		(6,966)		(24,399)		(4,144)			1,451				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/13/2022	07/13/2023	(668)	(2,541,205)	3801.78		(102,998)		(113,203)		(70,633)			21,458				
UST 2.875% 05/15/32 Total Return Options		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/13/2022	07/14/2023	(172)	(16,835)	98		(234)		(316)		(320)			49				

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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	07/14/2022	07/14/2023	(552)	(978,353)	1772.94		(22,013)		(43,839)		(11,277)			4,586				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/15/2022	07/14/2023	(1,657)	(2,947,409)	1778.27		(66,022)		(2,410)		(30,756)			13,755				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/15/2022	07/14/2023	(109)	(287,672)	2635.231		(6,415)		(19,730)		(1,664)			1,336				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/15/2022	07/14/2023	(90)	(274,868)	3052.72		(8,438)		(3,100)		(4,788)			1,758				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/14/2022	07/14/2023	(541)	(2,050,593)	3790.38		(68,010)		(31,664)		(49,231)			14,169				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/15/2022	07/14/2023	(1,509)	(5,827,950)	3863.16		(275,747)		(58,610)		(167,488)			57,447				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/15/2022	07/17/2023	(174)	(308,683)	1778.27		(6,914)		(1,642)		(3,249)			1,441				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/15/2022	07/17/2023	(99)	(303,617)	3052.72		(10,444)		(803)		(6,129)			2,176				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/15/2022	07/17/2023	(407)	(1,570,454)	3863.16		(102,099)		(59,018)		(58,811)			21,271				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/18/2022	07/18/2023	(249)	(442,122)	1774.46		(9,992)		(52,267)		(5,008)			2,082				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/18/2022	07/18/2023	(53)	(161,183)	3046.61		(5,178)		(139,483)		(3,352)			1,079				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/18/2022	07/18/2023	(640)	(2,450,836)	3830.85		(135,438)		(82,465)		(85,150)			28,216				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/19/2022	07/19/2023	(313)	(558,243)	1784.19		(12,449)		(5,474)		(5,280)			2,594				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/19/2022	07/19/2023	(343)	(903,887)	2631.595		(20,157)		(5,079)		(5,614)			4,199				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/19/2022	07/19/2023	(645)	(2,538,000)	3936.69		(139,700)		(89,097)		(71,630)			29,104				
Franklin Global Trends Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/20/2022	07/20/2023	(75)	(18,535)	246.7		(441)		(6,647)		(101)			92				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/20/2022	07/20/2023	(768)	(1,369,925)	1784.62		(30,823)		(8,724)		(12,890)			6,422				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/20/2022	07/20/2023	(265)	(696,469)	2630.29		(15,531)		(9,636)		(4,422)			3,236				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/20/2022	07/20/2023	(89)	(271,670)	3064.33		(8,364)		(20,036)		(4,295)			1,742				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/20/2022	07/20/2023	(735)	(2,911,495)	3959.9		(103,003)		(124,528)		(55,694)			21,459				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/21/2022	07/21/2023	(516)	(922,236)	1787.88		(20,658)		(9,879)		(8,172)			4,304				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/22/2022	07/21/2023	(1,010)	(1,806,822)	1788.59		(41,015)		(12,296)		(15,789)			8,545				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/22/2022	07/21/2023	(106)	(280,981)	2653.52		(6,294)		(4,624)		(1,283)			1,311				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/21/2022	07/21/2023	(17)	(53,654)	3070.07		(1,787)		(29,858)		(904)			372				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/22/2022	07/21/2023	(24)	(72,527)	3071.44		(2,397)		(24,751)		(1,259)			499				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/22/2022	07/21/2023	(1,161)	(4,601,380)	3961.63		(234,604)		(37,820)		(117,390)			48,876				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/21/2022	07/21/2023	(555)	(2,219,806)	3998.95		(70,444)		(104,929)		(37,188)			14,676				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/22/2022	07/24/2023	(369)	(659,588)	1788.59		(14,973)		(8,025)		(5,819)			3,119				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/22/2022	07/24/2023	(21)	(65,560)	3071.44		(1,960)		(15,524)		(1,007)			408				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/22/2022	07/24/2023	(588)	(2,330,177)	3961.63		(131,524)		(37,187)		(64,735)			27,401				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/25/2022	07/25/2023	(307)	(549,245)	1790.41		(12,358)		(10,818)		(4,691)			2,575				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/25/2022	07/25/2023	(243)	(643,885)	2651.232		(14,423)		(16,909)		(3,096)			3,005				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/25/2022	07/25/2023	(19)	(59,355)	3074.99		(2,008)		(4,095)		(1,018)			418				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/25/2022	07/25/2023	(422)	(1,672,301)	3966.84		(88,770)		(29,294)		(43,755)			18,494				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/26/2022	07/26/2023	(259)	(464,157)	1789.93		(10,490)		(5,350)		(4,015)			2,185				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/26/2022	07/26/2023	(63)	(168,123)	2650.471		(3,766)		(7,795)		(821)			785				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/26/2022	07/26/2023	(4)	(13,386)	3074.3		(439)		(1,264)		(217)			91				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/26/2022	07/26/2023	(861)	(3,375,958)	3921.05		(171,485)		(201,308)		(93,878)			35,726				
Franklin Global Trends Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/27/2022	07/27/2023	(387)	(96,449)	249.37		(2,295)		(11,635)		(348)			478				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/27/2022	07/27/2023	(342)	(613,745)	1794.77		(13,809)		(766)		(4,842)			2,877				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/27/2022	07/27/2023	(34)	(90,949)	2662.657		(2,037)		(78,079)		(373)			424				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/27/2022	07/27/2023	(82)	(251,325)	3082.75		(8,341)		(66,504)		(3,837)			1,738				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/27/2022	07/27/2023	(990)	(3,984,667)	4023.61		(145,322)		(63,542)		(71,421)			30,275				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/28/2022	07/28/2023	(453)	(816,567)	1801.02		(18,128)		(348)		(5,701)			3,777				

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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	07/29/2022	07/28/2023	(1,299)	(2,343,368)	1804.67		(52,726)		(3,041)		(15,178)			10,985				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/29/2022	07/28/2023	(9)	(27,522)	3100.11		(812)		(4,787)		(325)			169				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/28/2022	07/28/2023	(776)	(3,161,755)	4072.43		(96,775)		(147,204)		(45,819)			20,161				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/29/2022	07/28/2023	(1,347)	(5,562,913)	4130.29		(224,012)		(71,900)		(85,446)			46,669				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/29/2022	07/31/2023	(300)	(541,016)	1804.67		(12,173)		(10,932)		(3,544)			2,536				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/29/2022	07/31/2023	(45)	(139,081)	3100.11		(4,701)		(2,312)		(2,003)			979				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/29/2022	07/31/2023	(690)	(2,848,840)	4130.29		(153,188)		(105,459)		(54,376)			31,914				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/01/2022	08/01/2023	(390)	(702,976)	1804.55		(15,958)		(13,963)		(4,633)			1,995				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/01/2022	08/01/2023	(48)	(149,167)	3100.53		(4,352)		(3,808)		(1,714)			544				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/01/2022	08/01/2023	(843)	(3,470,114)	4118.63		(229,934)		(201,192)		(79,707)			28,742				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/02/2022	08/02/2023	(424)	(763,795)	1799.88		(17,109)		(123,419)		(5,554)			2,139				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/02/2022	08/02/2023	(194)	(515,360)	2663.137		(11,544)		(13,488)		(2,157)			1,443				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/02/2022	08/02/2023	(3)	(7,968)	3092.7		(261)		(33,430)		(112)			33				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/02/2022	08/02/2023	(961)	(3,931,756)	4091.19		(202,981)		(70,049)		(79,181)			25,373				
Franklin Global Trends Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/03/2022	08/03/2023	(257)	(64,210)	250.03		(1,528)		(3,347)		(214)			191				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/03/2022	08/03/2023	(589)	(1,062,459)	1802.64		(23,799)		(1,581)		(7,333)			2,975				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/03/2022	08/03/2023	(60)	(160,070)	2666.73		(3,570)		(3,978)		(638)			446				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/03/2022	08/03/2023	(105)	(325,216)	3097.66		(10,179)		(61,162)		(4,358)			1,272				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/03/2022	08/03/2023	(973)	(4,042,255)	4155.17		(141,198)		(79,348)		(55,513)			17,650				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/04/2022	08/04/2023	(785)	(1,414,108)	1801.73		(31,817)		(1,968)		(9,977)			3,977				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/05/2022	08/04/2023	(1,004)	(1,810,517)	1802.99		(40,737)		(4,104)		(12,452)			5,092				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/05/2022	08/04/2023	(299)	(926,113)	3098.68		(28,166)		(37,492)		(10,977)			3,521				

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/05/2022	08/04/2023	(1,626)	(6,741,001)	4145.19		(326,118)		(194,883)		(114,987)			40,765				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/04/2022	08/04/2023	(1,230)	(5,106,814)	4151.94		(152,202)		(37,522)		(63,124)			19,025				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/05/2022	08/07/2023	(311)	(560,634)	1802.99		(12,614)		(16,113)		(3,897)			1,577				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/05/2022	08/07/2023	(29)	(88,753)	3098.68		(3,066)		(195,530)		(1,270)			383				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/05/2022	08/07/2023	(347)	(1,437,523)	4145.19		(108,182)		(85,719)		(34,348)			13,523				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/08/2022	08/08/2023	(297)	(536,395)	1805.1		(12,069)		(1,822)		(3,586)			1,509				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/08/2022	08/08/2023	(156)	(415,020)	2663.726		(9,255)		(8,533)		(1,769)			1,157				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/08/2022	08/08/2023	(12)	(36,499)	3102.92		(1,245)		(861)		(482)			156				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/08/2022	08/08/2023	(301)	(1,244,107)	4140.06		(94,519)		(130,304)		(30,225)			11,815				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/09/2022	08/09/2023	(589)	(1,061,839)	1803.29		(24,210)		(10,560)		(7,389)			3,026				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/09/2022	08/09/2023	(613)	(1,629,795)	2660.044		(36,344)		(11,037)		(7,363)			4,543				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/09/2022	08/09/2023	(6)	(17,113)	3100.02		(524)		(1,089)		(202)			65				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/09/2022	08/09/2023	(729)	(3,004,113)	4122.47		(130,865)		(132,614)		(50,488)			16,358				
Franklin Global Trends Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/10/2022	08/10/2023	(500)	(124,718)	249.22		(2,968)		(40,412)		(489)			371				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/10/2022	08/10/2023	(569)	(1,030,636)	1812.19		(23,189)		(1,832)		(6,002)			2,899				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/10/2022	08/10/2023	(35)	(93,910)	2667.141		(2,094)		(31,801)		(384)			262				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/10/2022	08/10/2023	(60)	(186,102)	3115.53		(6,037)		(17,810)		(2,260)			755				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/10/2022	08/10/2023	(779)	(3,281,291)	4210.24		(111,079)		(155,079)		(39,213)			13,885				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/11/2022	08/11/2023	(418)	(758,362)	1813.8		(17,063)		(1,841)		(4,287)			2,133				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/12/2022	08/11/2023	(1,481)	(2,697,590)	1821.85		(60,426)		(731)		(12,854)			7,553				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/12/2022	08/11/2023	(118)	(314,272)	2666.373		(7,008)		(25,502)		(1,307)			876				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/12/2022	08/11/2023	(7)	(23,044)	3132.56		(716)		(1,303)		(212)			89				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/11/2022	08/11/2023	(613)	(2,580,873)	4207.27		(77,595)		(68,746)		(28,686)			9,699				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/12/2022	08/11/2023	(741)	(3,170,435)	4280.15		(136,376)		(40,450)		(36,902)			17,047				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/12/2022	08/14/2023	(211)	(383,862)	1821.85		(8,675)		(4,401)		(1,853)			1,084				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/12/2022	08/14/2023	(6)	(18,826)	3132.56		(618)		(4,618)		(191)			77				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/12/2022	08/14/2023	(610)	(2,610,297)	4280.15		(110,249)		(80,792)		(30,085)			13,781				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/15/2022	08/15/2023	(100)	(182,192)	1824.01		(4,063)		(68,659)		(843)			508				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/15/2022	08/15/2023	(263)	(1,130,944)	4297.14		(59,320)		(56,802)		(14,480)			7,415				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/16/2022	08/16/2023	(284)	(518,063)	1826.77		(11,708)		(7,591)		(2,268)			1,464				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/16/2022	08/16/2023	(143)	(381,649)	2669.494		(8,511)		(626)		(1,551)			1,064				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/16/2022	08/16/2023	(22)	(69,718)	3141.86		(2,266)		(541)		(649)			283				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/16/2022	08/16/2023	(533)	(2,293,909)	4305.2		(107,678)		(149,341)		(26,913)			13,460				
Franklin Global Trends Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/17/2022	08/17/2023	(1,047)	(259,882)	248.25		(6,185)		(7,783)		(1,223)			773				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/17/2022	08/17/2023	(464)	(846,447)	1823.8		(18,537)		(3,271)		(3,968)			2,317				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/17/2022	08/17/2023	(16)	(43,719)	2661.539		(975)		(5,184)		(200)			122				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/17/2022	08/17/2023	(122)	(382,848)	3136.96		(12,977)		(11,387)		(3,932)			1,622				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/17/2022	08/17/2023	(692)	(2,958,609)	4274.04		(106,121)		(67,758)		(32,837)			13,265				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/19/2022	08/18/2023	(916)	(1,666,236)	1819		(36,491)		(16,220)		(8,686)			4,561				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/18/2022	08/18/2023	(547)	(997,501)	1824.07		(22,643)		(1,036)		(4,669)			2,830				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/19/2022	08/18/2023	(228)	(604,277)	2652.776		(13,475)		(1,998)		(3,141)			1,684				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/19/2022	08/18/2023	(9)	(29,192)	3129.12		(911)		(2,675)		(291)			114				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/18/2022	08/18/2023	(23)	(71,135)	3137.63		(2,326)		(3,136)		(684)			291				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/19/2022	08/18/2023	(1,085)	(4,585,875)	4228.48		(174,054)		(95,365)		(56,665)			21,757				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/18/2022	08/18/2023	(834)	(3,571,210)	4283.74		(112,479)		(136,520)		(35,264)			14,060				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/19/2022	08/20/2023	(10)	(44,146)	4228.48		(1,095)		(4,898)		(24)			137				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/19/2022	08/21/2023	(484)	(879,647)	1819		(19,264)		(903)		(4,641)			2,408				

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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	08/19/2022	08/21/2023	(101)	(315,601)	3129.12		(9,811)		(2,865)		(3,161)			1,226				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/19/2022	08/21/2023	(562)	(2,377,021)	4228.48		(126,171)		(33,924)		(37,415)			15,771				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/22/2022	08/22/2023	(161)	(291,511)	1809.98		(6,413)		(658)		(1,857)			802				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/22/2022	08/22/2023	(240)	(633,800)	2643.582		(14,134)		(19,813)		(3,794)			1,767				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/22/2022	08/22/2023	(293)	(1,211,492)	4137.99		(79,283)		(90,880)		(27,040)			9,910				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/23/2022	08/23/2023	(364)	(658,711)	1808.66		(14,821)		(9,517)		(4,324)			1,853				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/23/2022	08/23/2023	(631)	(2,604,785)	4128.73		(135,365)		(79,606)		(50,549)			16,921				
Franklin Global Trends Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/24/2022	08/24/2023	(114)	(28,100)	246.12		(669)		(8,469)		(186)			84				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/24/2022	08/24/2023	(414)	(748,703)	1809.76		(16,921)		(1,116)		(4,825)			2,115				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/24/2022	08/24/2023	(108)	(284,835)	2638.059		(6,352)		(68,558)		(1,848)			794				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/24/2022	08/24/2023	(114)	(353,754)	3114.27		(11,124)		(39,647)		(4,197)			1,391				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/24/2022	08/24/2023	(958)	(3,967,695)	4140.77		(158,696)		(152,669)		(64,447)			19,837				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/26/2022	08/25/2023	(587)	(1,056,724)	1799.88		(23,776)		(411)		(8,291)			2,972				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/25/2022	08/25/2023	(428)	(777,556)	1815.62		(17,495)		(30,715)		(4,468)			2,187				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/25/2022	08/25/2023	(129)	(342,210)	2647.755		(7,631)		(3,742)		(1,958)			954				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/26/2022	08/25/2023	(132)	(408,603)	3097.69		(14,065)		(7,945)		(6,481)			1,758				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/26/2022	08/25/2023	(1,439)	(5,840,025)	4057.66		(215,533)		(131,998)		(102,674)			26,942				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/25/2022	08/25/2023	(933)	(3,918,892)	4199.12		(110,022)		(82,492)		(43,944)			13,753				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/26/2022	08/28/2023	(314)	(565,586)	1799.88		(12,782)		(2,915)		(4,479)			1,598				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/26/2022	08/28/2023	(500)	(2,030,768)	4057.66		(113,663)		(136,061)		(49,585)			14,208				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/29/2022	08/29/2023	(73)	(130,634)	1798.29		(2,835)		(1,862)		(1,070)			354				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/29/2022	08/29/2023	(129)	(339,388)	2630.947		(7,568)		(1,957)		(2,457)			946				

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S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/29/2022	08/29/2023	(307)	(1,236,754)	4030.61		(67,917)		(85,090)		(31,286)			8,490				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/30/2022	08/30/2023	(674)	(1,207,816)	1792.64		(25,847)		(3,806)		(11,019)			3,231				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/30/2022	08/30/2023	(168)	(440,926)	2626.235		(9,789)		(2,170)		(3,400)			1,224				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/30/2022	08/30/2023	(5)	(16,711)	3086.05		(620)		(8,745)		(330)			77				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/30/2022	08/30/2023	(979)	(3,902,508)	3986.16		(185,126)		(123,890)		(95,396)			23,141				
Franklin Global Trends Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/31/2022	08/31/2023	(138)	(33,782)	245.4		(801)		(5,807)		(253)			100				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/31/2022	08/31/2023	(1,070)	(1,914,301)	1789		(43,072)		(11,184)		(18,715)			5,384				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/31/2022	08/31/2023	(47)	(123,123)	2621.283		(2,733)		(67,768)		(1,013)			342				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/31/2022	08/31/2023	(107)	(330,082)	3079.99		(10,518)		(89,571)		(5,480)			1,315				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/31/2022	08/31/2023	(1,353)	(5,350,908)	3955		(183,917)		(136,309)		(110,544)			22,990				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/02/2022	09/01/2023	(1,130)	(2,018,849)	1786.1		(44,818)		(739)		(20,847)			1,867				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/01/2022	09/01/2023	(353)	(632,026)	1790.24		(14,157)		(13,567)		(6,058)			590				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/02/2022	09/01/2023	(26)	(79,707)	3075.43		(2,753)		(100,481)		(1,561)			115				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/01/2022	09/01/2023	(17)	(53,222)	3082.34		(1,802)		(1,727)		(952)			75				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/02/2022	09/01/2023	(1,660)	(6,512,878)	3924.26		(238,558)		(139,928)		(147,812)			9,940				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/01/2022	09/01/2023	(1,173)	(4,652,370)	3966.85		(154,380)		(147,947)		(92,686)			6,432				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/02/2022	09/05/2023	(79)	(140,728)	1786.1		(3,124)		(85,188)		(1,468)			130				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/02/2022	09/05/2023	(564)	(2,211,897)	3924.26		(123,990)		(78,100)		(71,516)			5,166				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/06/2022	09/06/2023	(108)	(192,705)	1785.24		(4,297)		(194)		(2,046)			179				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/06/2022	09/06/2023	(20)	(50,996)	2604.44		(1,132)		(4,114)		(523)			47				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/06/2022	09/06/2023	(238)	(930,487)	3908.19		(59,517)		(11,181)		(34,496)			2,480				
Franklin Global Trends Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/07/2022	09/07/2023	(635)	(155,072)	244.38		(3,675)		(384)		(1,360)			153				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/07/2022	09/07/2023	(271)	(486,420)	1796.18		(10,944)		(31,143)		(4,254)			456				

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Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/07/2022	09/07/2023	(264)	(690,986)	2616.018		(15,340)		(3,236)		(6,190)			639				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/07/2022	09/07/2023	(35)	(107,896)	3093.82		(3,377)		(17,669)		(1,595)			141				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/07/2022	09/07/2023	(608)	(2,421,457)	3979.87		(91,581)		(90,292)		(52,495)			3,816				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/08/2022	09/08/2023	(643)	(1,156,666)	1797.77		(25,447)		(1,350)		(9,851)			1,060				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/09/2022	09/08/2023	(1,377)	(2,482,582)	1802.92		(55,362)		(61,787)		(19,203)			2,307				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/08/2022	09/08/2023	(269)	(702,731)	2616.33		(15,601)		(1,319)		(6,289)			650				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/09/2022	09/08/2023	(102)	(317,019)	3105.83		(10,970)		(3,686)		(4,807)			457				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/08/2022	09/08/2023	(825)	(3,306,131)	4006.18		(105,370)		(94,128)		(60,862)			4,390				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/09/2022	09/08/2023	(1,059)	(4,308,248)	4067.36		(149,854)		(62,499)		(74,425)			6,244				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/09/2022	09/11/2023	(36)	(113,102)	3105.83		(3,762)		(36,437)		(1,631)			157				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/09/2022	09/11/2023	(466)	(1,893,743)	4067.36		(103,316)		(148,902)		(46,174)			4,305				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/12/2022	09/12/2023	(132)	(238,020)	1805.85		(5,332)		(10,144)		(1,764)			222				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/12/2022	09/12/2023	(341)	(1,400,135)	4110.41		(62,557)		(35,167)		(26,767)			2,607				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/13/2022	09/13/2023	(239)	(427,136)	1788.47		(9,397)		(15,111)		(4,362)			392				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/13/2022	09/13/2023	(33)	(84,865)	2602.968		(1,884)		(70,919)		(901)			79				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/13/2022	09/13/2023	(727)	(2,858,182)	3932.69		(114,205)		(31,725)		(69,154)			4,759				
Franklin Global Trends Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/14/2022	09/14/2023	(17)	(4,240)	242.89		(100)		(3,159)		(46)			4				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/14/2022	09/14/2023	(878)	(1,567,469)	1786.22		(34,798)		(8,760)		(16,692)			1,450				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/14/2022	09/14/2023	(159)	(413,600)	2604.56		(9,141)		(35,259)		(4,323)			381				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/14/2022	09/14/2023	(74)	(226,699)	3078.11		(8,492)		(46,312)		(4,575)			354				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/14/2022	09/14/2023	(769)	(3,035,994)	3946.01		(114,400)		(125,367)		(69,828)			4,767				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/16/2022	09/15/2023	(806)	(1,432,822)	1776.81		(31,522)		(32,928)		(17,959)			1,313				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/15/2022	09/15/2023	(579)	(1,029,389)	1778.97		(22,647)		(11,918)		(12,443)			944				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/16/2022	09/15/2023	(12)	(36,672)	3062.3		(1,309)		(5,347)		(789)			55				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/15/2022	09/15/2023	(5)	(16,176)	3065.82		(632)		(7,209)		(380)			26				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/16/2022	09/15/2023	(1,316)	(5,096,539)	3873.33		(196,452)		(103,608)		(130,684)			8,186				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/15/2022	09/15/2023	(492)	(1,918,949)	3901.35		(58,891)		(51,920)		(39,782)			2,454				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/16/2022	09/18/2023	(240)	(425,939)	1776.81		(9,371)		(1,008)		(5,374)			390				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/16/2022	09/18/2023	(8)	(23,842)	3062.3		(973)		(5,695)		(616)			41				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/16/2022	09/18/2023	(774)	(2,996,059)	3873.33		(179,036)		(100,059)		(111,977)			7,460				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/19/2022	09/19/2023	(191)	(340,180)	1780.81		(7,586)		(14,270)		(4,022)			316				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/19/2022	09/19/2023	(89)	(229,835)	2594.225		(5,079)		(5,123)		(2,735)			212				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/19/2022	09/19/2023	(4)	(12,139)	3069.81		(475)		(5,074)		(281)			20				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/19/2022	09/19/2023	(712)	(2,778,665)	3899.89		(120,904)		(200,735)		(76,532)			5,038				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/20/2022	09/20/2023	(553)	(980,758)	1774.37		(21,577)		(4,868)		(12,937)			899				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/20/2022	09/20/2023	(609)	(2,348,784)	3855.93		(106,109)		(169,448)		(71,709)			4,421				
Franklin Global Trends Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/21/2022	09/21/2023	(329)	(79,501)	241.79		(1,876)		(61,740)		(998)			78				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/21/2022	09/21/2023	(884)	(1,564,035)	1768.61		(34,409)		(8,309)		(22,692)			1,434				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/21/2022	09/21/2023	(73)	(188,104)	2583.475		(4,157)		(20,678)		(2,530)			173				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/21/2022	09/21/2023	(22)	(67,940)	3049.18		(2,547)		(26,335)		(1,757)			106				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/21/2022	09/21/2023	(1,424)	(5,397,874)	3789.93		(204,797)		(142,529)		(157,718)			8,533				
UST 2.75% 08/15/32 Total Return Options		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/21/2022	09/22/2023	(223)	(22,276)	100		(557)		(842)		(338)			23				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/23/2022	09/22/2023	(1,262)	(2,220,274)	1759.37		(48,402)		(965)		(37,285)			2,017				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/22/2022	09/22/2023	(822)	(1,449,965)	1764.5		(31,609)		(5,586)		(22,491)			1,317				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/23/2022	09/22/2023	(467)	(1,195,829)	2559.331		(26,428)		(32,975)		(20,743)			1,101				

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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
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SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/23/2022	09/22/2023	(30)	(92,316)	3033.71		(3,877)		(453)		(2,974)			162				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/23/2022	09/22/2023	(1,760)	(6,500,619)	3693.23		(255,240)		(180,298)		(221,485)			10,635				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/22/2022	09/22/2023	(542)	(2,038,527)	3757.99		(89,093)		(18,937)		(69,898)			3,712				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/23/2022	09/25/2023	(986)	(1,734,998)	1759.37		(37,823)		(30,292)		(29,284)			1,576				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/23/2022	09/25/2023	(99)	(299,303)	3033.71		(11,775)		(76,483)		(8,930)			491				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/23/2022	09/25/2023	(625)	(2,306,797)	3693.23		(115,036)		(38,774)		(97,635)			4,793				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/26/2022	09/26/2023	(523)	(918,262)	1754.33		(20,202)		(39)		(16,747)			842				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/26/2022	09/26/2023	(10)	(30,394)	3025.81		(1,216)		(119,952)		(997)			51				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/26/2022	09/26/2023	(487)	(1,778,532)	3655.04		(118,317)		(124,614)		(104,548)			4,930				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/27/2022	09/27/2023	(1,147)	(2,008,660)	1751.35		(43,789)		(6,511)		(38,340)			1,825				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/27/2022	09/27/2023	(228)	(579,210)	2537.669		(12,801)		(3,716)		(12,497)			533				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/27/2022	09/27/2023	(1,127)	(4,109,742)	3647.29		(185,839)		(98,672)		(168,224)			7,743				
Franklin Global Trends Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/28/2022	09/28/2023	(695)	(166,299)	239.38		(3,925)		(4,383)		(2,789)			164				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/28/2022	09/28/2023	(605)	(1,063,292)	1758.96		(23,286)		(1,995)		(18,150)			970				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/28/2022	09/28/2023	(246)	(630,817)	2561.321		(13,941)		(6,712)		(10,829)			581				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/28/2022	09/28/2023	(200)	(606,896)	3034.33		(22,117)		(7,332)		(17,476)			922				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/28/2022	09/28/2023	(1,180)	(4,389,941)	3719.04		(198,309)		(245,012)		(169,248)			8,263				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/30/2022	09/29/2023	(1,299)	(2,267,514)	1745.47		(49,205)		(22,649)		(47,248)			2,050				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/29/2022	09/29/2023	(978)	(1,712,883)	1751.24		(37,512)		(1,340)		(32,845)			1,563				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/30/2022	09/29/2023	(56)	(167,991)	3011.57		(6,520)		(3,530)		(6,074)			272				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/29/2022	09/29/2023	(11)	(33,297)	3021.27		(1,265)		(1,832)		(1,084)			53				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/30/2022	09/29/2023	(1,857)	(6,659,006)	3585.62		(247,055)		(237,985)		(245,933)			10,294				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/29/2022	09/29/2023	(1,110)	(4,040,899)	3640.47		(126,763)		(171,298)		(118,712)			5,282				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/30/2022	10/02/2023	(304)	(531,362)	1745.47		(11,584)		(13,360)		(11,117)			483				

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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	09/30/2022	10/02/2023	(125)	(375,337)	3011.57		(14,899)		(27,803)		(13,941)			621				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/30/2022	10/02/2023	(775)	(2,780,128)	3585.62		(174,869)		(183,019)		(173,844)			7,286				
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)			(916)		(460)			1,634				
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)			(298)		(144)			387				
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)			(10,588)		(101)			368				
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)			(5,094)		(129)			341				
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)			(1,208)		(483)			805				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/06/2021	12/06/2023	(64)	(118,040)	1832.539	(4,521)			(1,129)		(694)			1,695				
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)			(553)		(403)			1,094				
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)			(5,729)		(154)			422				
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)			(116)		(62)			185				
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)			(97)		(791)			2,197				
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)			(5,911)		(380)			1,139				
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)			(533)		(92)			311				
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)			(62)		(1,239)			2,708				

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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)			(10,369)		(900)			2,204				
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)			(2,376)		(165)			434				
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)			(5,901)		(592)			1,680				
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)			(742)		(523)			1,701				
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)			(105)		(115)			425				
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)			(21,550)		(592)			2,179				
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)			(125)		(1,158)			3,172				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/05/2022	01/05/2024	(86)	(159,666)	1857.24		(6,115)		(2,478)		(657)			2,166				
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)		(1,764)		(137)			381				
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)		(11,362)		(4,735)			14,367				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/14/2022	01/12/2024	(40)	(73,872)	1850.38		(2,778)		(1,446)		(353)			984				
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)		(739)		(1,070)			3,280				
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)		(2,840)		(1,502)			4,598				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/18/2022	01/18/2024	(39)	(72,085)	1843.01		(2,718)		(1,195)		(400)			962				
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)		(1,250)		(244)			412				

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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	01/20/2022	01/19/2024	(29)	(53,525)	1828.522		(2,055)		(347)		(381)			728				
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)		(28,169)		(989)			2,177				
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)		(2,119)		(2,727)			3,538				
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)		(346)		(422)			744				
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)		(6,324)		(2,303)			3,555				
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)		(976)		(10,330)			14,457				
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)		(2,868)		(2,293)			3,240				
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)		(598)		(117)			190				
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)		(2,804)		(6,938)			6,100				
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)		(26,994)		(342)			619				
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)		(118)		(1,479)			2,510				
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)		(37,692)		(514)			776				
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)		(157)		(351)			577				
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)		(1,946)		(807)			1,461				
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)		(1,431)		(4,452)			5,409				
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)		(382)		(1,237)			1,722				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/08/2022	02/08/2024	(75)	(136,438)	1824.69		(5,362)		(2,363)		(1,086)			1,676				
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)		(33,809)		(227)			302				
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)		(1,595)		(3,698)			5,538				
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)		(1,566)		(1,437)			2,508				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/09/2022	02/09/2024	(18)	(83,409)	4587.18		(3,253)		(1,432)		(821)			1,017				
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)		(103)		(1,737)			2,034				
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)		(252)		(467)			591				
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)		(3,943)		(4,211)			4,386				
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)		(4,667)		(1,187)			1,549				
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)		(821)		(9,241)			8,934				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/22/2022	02/22/2024	(177)	(318,839)	1801.13		(12,212)		(5,844)		(3,749)			3,816				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/24/2022	02/23/2024	(167)	(299,878)	1792.78		(11,125)		(4,381)		(3,984)			3,477				
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)		(3,009)		(1,442)			1,311				
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)		(1,997)		(1,491)			1,792				
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)		(3,714)		(1,304)			840				
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)		(45,364)		(237)			260				

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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)		(76,586)		(3,943)			3,275				
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)		(33,613)		(2,083)			2,176				
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)		(214)		(205)			193				
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)		(6,976)		(3,151)			1,981				
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)		(6,232)		(158)			153				
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)		(443)		(2,623)			2,249				
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)		(2,890)		(310)			243				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/10/2022	03/08/2024	(62)	(111,172)	1801.91		(4,024)		(1,300)		(1,327)			1,090				
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)		(22,080)		(4,282)			3,460				
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)		(8,528)		(6,724)			5,848				
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)		(6,863)		(368)			285				
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)		(2,141)		(7,831)			6,253				
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)		(35,152)		(4,883)			4,261				
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)		(2,212)		(1,997)			1,867				
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)		(136)		(432)			436				
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)		(1,262)		(7,186)			6,279				

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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	03/18/2022	03/18/2024	(18)	(33,344)	1818.06		(1,217)		(18,489)		(320)			330				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/21/2022	03/21/2024	(182)	(330,630)	1819.07		(12,167)		(5,178)		(3,142)			3,295				
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)		(2,143)		(2,986)			3,001				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/24/2022	03/22/2024	(39)	(70,325)	1821.69		(2,518)		(1,514)		(644)			682				
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)		(16,382)		(262)			286				
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)		(1,725)		(4,806)			3,809				
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)		(265)		(425)			491				
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)		(216)		(141)			158				
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)		(7,505)		(305)			336				
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)		(17,528)		(4,864)			6,085				
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)		(1,475)		(9,935)			12,485				
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)		(24,518)		(1,847)			1,923				
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)		(10,849)		(545)			520				
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)		(1,042)		(1,424)			1,445				
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)		(1,817)		(257)			266				
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)		(551)		(2,029)			1,350				

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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	04/08/2022	04/08/2024	(69)	(126,414)	1837.75		(4,336)		(4,790)		(938)			994				
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)		(5,131)		(755)			726				
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)		(25,832)		(2,525)			2,442				
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)		(95,675)		(1,006)			986				
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)		(19,567)		(6,926)			5,618				
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)		(728)		(1,251)			1,309				
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)		(2,153)		(628)			654				
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)		(384)		(2,934)			3,441				
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)		(20,343)		(9,164)			8,135				
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)		(1,831)		(2,985)			2,551				
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)		(2,872)		(4,609)			3,885				
Franklin Global Trends Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/27/2022	04/26/2024	(807)	(203,023)	251.69		(6,903)		(110,802)		(1,152)			1,582				
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)		(4,688)		(1,947)			1,437				
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)		(2,003)		(3,148)			2,318				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/27/2022	04/26/2024	(148)	(395,998)	2675.666		(12,553)		(1,307)		(3,323)			2,877				
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)		(243)		(3,553)			1,460				
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)		(42,003)		(10,452)			12,487				

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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)		(8,445)		(4,153)			2,511				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/29/2022	04/29/2024	(987)	(2,638,960)	2672.621		(83,655)		(64,484)		(22,949)			19,171				
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)		(28,555)		(11,844)			10,200				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/02/2022	05/02/2024	(982)	(2,625,000)	2672.381		(83,213)		(952)		(23,391)			15,602				
Franklin Global Trends Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/04/2022	05/03/2024	(391)	(98,176)	251.07		(3,328)		(9,558)		(607)			624				
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)		(27,749)		(1,996)			1,001				
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)		(4,678)		(1,110)			562				
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)		(11,938)		(9,015)			5,521				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/04/2022	05/03/2024	(152)	(409,019)	2698.866		(12,925)		(4,592)		(2,772)			2,423				
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)		(3,135)		(6,770)			3,505				
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)		(15,381)		(941)			469				
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)		(6,786)		(9,433)			4,329				
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)		(99,223)		(359)			155				
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)		(666)		(1,943)			848				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/11/2022	05/10/2024	(38)	(101,500)	2661.704		(3,218)		(751)		(1,000)			603				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/10/2022	05/10/2024	(605)	(1,612,247)	2665.772		(51,108)		(14,692)		(15,296)			9,583				
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)		(24,973)		(5,203)			1,392				
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)		(2,341)		(4,147)			1,923				
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)		(8,649)		(7,073)			3,329				

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Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/16/2022	05/16/2024	(293)	(783,431)	2676.655		(24,913)		(7,322)		(6,787)			4,671				
Franklin Global Trends Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/18/2022	05/17/2024	(529)	(132,157)	249.7		(4,493)		(1,091)		(977)			843				
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)		(3,544)		(119)			47				
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)		(933)		(3,894)			1,990				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/18/2022	05/17/2024	(62)	(166,592)	2675.437		(5,281)		(375)		(1,463)			990				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/17/2022	05/17/2024	(366)	(979,989)	2677.011		(31,066)		(6,249)		(8,478)			5,825				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/19/2022	05/17/2024	(186)	(498,407)	2677.94		(15,800)		(122,187)		(4,274)			2,962				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/18/2022	05/17/2024	(75)	(293,948)	3923.68		(14,051)		(7,028)		(10,614)			2,635				
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)		(6,087)		(2,599)			992				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/23/2022	05/23/2024	(788)	(2,111,257)	2678.81		(66,927)		(17,247)		(18,175)			12,549				
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)		(788)		(1,009)			417				
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)		(789)		(697)			296				
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)		(5,700)		(2,308)			1,060				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/25/2022	05/24/2024	(70)	(188,569)	2693.571		(5,996)		(821)		(1,412)			1,124				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/26/2022	05/24/2024	(137)	(369,939)	2700.963		(11,764)		(5,409)		(2,578)			2,206				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/27/2022	05/24/2024	(247)	(667,500)	2707.837		(21,227)		(4,526)		(4,346)			3,980				
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)		(99,790)		(4,120)			1,091				
Franklin Global Trends Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/01/2022	05/31/2024	(1,376)	(342,753)	249.18		(11,654)		(5,435)		(2,741)			1,699				
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)		(2,553)		(3,579)			1,228				
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)		(3,980)		(839)			382				

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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)		(724)		(2,117)			785				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/01/2022	05/31/2024	(159)	(426,325)	2680.835		(13,515)		(61,137)		(3,659)			1,971				
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)		(1,001)		(4,017)			939				
Franklin Global Trends Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/08/2022	06/07/2024	(454)	(112,552)	247.93		(3,816)		(16,219)		(1,039)			556				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/08/2022	06/07/2024	(250)	(451,359)	1802.58		(14,534)		(8,874)		(6,156)			2,120				
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)		(26,995)		(6,383)			2,369				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/08/2022	06/07/2024	(71)	(191,056)	2675.578		(6,037)		(2,487)		(1,746)			880				
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)		(3,640)		(5,189)			1,234				
Franklin Global Trends Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/10/2022	06/10/2024	(2,782)	(685,000)	246.25		(23,153)		(809)		(7,543)			3,376				
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)		(1,449)		(3,573)			1,018				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/10/2022	06/10/2024	(798)	(2,109,250)	2643.448		(66,441)		(2,156)		(25,850)			9,689				
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)		(6,150)		(4,741)			1,129				
Franklin Global Trends Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/15/2022	06/14/2024	(419)	(102,360)	244.3		(3,429)		(45,734)		(1,372)			500				
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)		(2,904)		(2,049)			464				
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)		(5,322)		(22,587)			5,122				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/15/2022	06/14/2024	(437)	(1,142,168)	2610.844		(35,636)		(11,955)		(18,530)			5,197				
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)		(42,528)		(362)			72				
Franklin Global Trends Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/22/2022	06/21/2024	(1,210)	(297,463)	245.79		(10,025)		(2,194)		(3,473)			1,462				
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)		(5,210)		(7,395)			1,593				

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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	06/22/2022	06/21/2024	(21)	(36,860)	1769.92		(1,150)		(14,450)		(766)			168				
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)		(97,948)		(3,230)			745				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/21/2022	06/21/2024	(782)	(2,040,793)	2608.866		(63,877)		(214)		(33,944)			9,315				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/22/2022	06/21/2024	(262)	(684,250)	2615.319		(21,485)		(684)		(10,800)			3,133				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/23/2022	06/21/2024	(352)	(921,760)	2620.58		(28,943)		(24,350)		(13,934)			4,221				
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)		(19,768)		(1,010)			265				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/24/2022	06/24/2024	(242)	(635,020)	2627.888		(19,940)		(10,210)		(9,072)			2,908				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/27/2022	06/27/2024	(148)	(387,813)	2625.702		(12,177)		(312)		(5,665)			1,776				
Franklin Global Trends Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/29/2022	06/28/2024	(3,433)	(845,922)	246.39		(28,508)		(4,161)		(9,379)			4,157				
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)		(638)		(447)			109				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/29/2022	06/28/2024	(400)	(712,090)	1778.03		(23,143)		(7,202)		(13,541)			3,375				
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)		(7,386)		(1,741)			425				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/28/2022	06/28/2024	(231)	(604,732)	2622.604		(18,989)		(2,871)		(9,075)			2,769				
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)		(13,881)		(52,538)			16,723				
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)		(15,433)		(9,800)			1,743				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/01/2022	07/01/2024	(133)	(236,680)	1781.32		(7,810)		(5,860)		(4,342)			814				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/01/2022	07/01/2024	(206)	(545,933)	2645.128		(17,306)		(8,032)		(6,812)			1,803				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/05/2022	07/05/2024	(16)	(29,100)	1778.59		(969)		(1,428)		(554)			101				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/06/2022	07/05/2024	(104)	(184,300)	1779.91		(5,990)		(5,646)		(3,453)			624				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/05/2022	07/05/2024	(394)	(1,042,252)	2646.66		(32,935)		(31)		(12,914)			3,431				

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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	07/06/2022	07/05/2024	(37)	(141,348)	3845.08		(20,255)		(2,750)		(14,662)			2,110				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/11/2022	07/11/2024	(21)	(37,386)	1778.8		(1,204)		(2,342)		(714)			125				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/11/2022	07/11/2024	(320)	(843,645)	2633.322		(26,575)		(33,946)		(11,796)			2,768				
Franklin Global Trends Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/13/2022	07/12/2024	(207)	(51,443)	248.05		(1,739)		(19,745)		(491)			181				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/14/2022	07/12/2024	(95)	(167,850)	1772.94		(5,505)		(4,256)		(3,438)			573				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/13/2022	07/12/2024	(1)	(2,104)	1775		(68)		(655)		(42)			7				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/12/2022	07/12/2024	(48)	(86,067)	1776.89		(2,780)		(10,726)		(1,684)			290				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/14/2022	07/12/2024	(206)	(541,651)	2629.535		(16,954)		(2,959)		(7,824)			1,766				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/13/2022	07/12/2024	(236)	(620,587)	2634.968		(19,486)		(14,351)		(8,571)			2,030				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/15/2022	07/15/2024	(55)	(97,398)	1778.27		(3,165)		(2,275)		(1,881)			330				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/15/2022	07/15/2024	(33)	(87,465)	2635.231		(2,746)		(7,269)		(1,210)			286				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/18/2022	07/18/2024	(13)	(23,038)	1774.46		(746)		(8,932)		(466)			78				
Franklin Global Trends Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/20/2022	07/19/2024	(747)	(184,266)	246.7		(6,210)		(95,219)		(2,029)			647				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/21/2022	07/19/2024	(52)	(92,150)	1787.88		(2,976)		(1,061)		(1,594)			310				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/20/2022	07/19/2024	(220)	(579,965)	2630.29		(18,211)		(643)		(8,405)			1,897				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/19/2022	07/19/2024	(93)	(245,708)	2631.595		(7,715)		(55,373)		(3,523)			804				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/22/2022	07/22/2024	(208)	(371,618)	1788.59		(12,486)		(302)		(6,396)			1,301				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/22/2022	07/22/2024	(305)	(810,240)	2653.52		(25,604)		(41,741)		(9,718)			2,667				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/25/2022	07/25/2024	(32)	(57,784)	1790.41		(1,855)		(9,432)		(976)			193				
Franklin Global Trends Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/27/2022	07/26/2024	(1,064)	(265,250)	249.37		(8,965)		(88,759)		(2,251)			934				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/26/2022	07/26/2024	(49)	(87,366)	1789.93		(2,822)		(1,907)		(1,487)			294				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/28/2022	07/26/2024	(13)	(23,227)	1801.02		(732)		(13,305)		(345)			76				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/26/2022	07/26/2024	(650)	(1,722,385)	2650.471		(54,255)		(7,569)		(21,324)			5,652				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/27/2022	07/26/2024	(78)	(207,649)	2662.657		(6,541)		(1,697)		(2,318)			681				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/29/2022	07/29/2024	(6)	(10,912)	1804.67		(352)		(9,637)		(156)			37				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/29/2022	07/29/2024	(325)	(870,139)	2677.532		(27,496)		(2,024)		(8,578)			2,864				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/01/2022	08/01/2024	(245)	(441,313)	1804.55		(14,387)		(17,381)		(6,323)			899				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/01/2022	08/01/2024	(494)	(1,322,832)	2678.842		(41,801)		(8,952)		(12,958)			2,613				
Franklin Global Trends Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/03/2022	08/02/2024	(249)	(62,277)	250.03		(2,099)		(5,925)		(498)			131				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/02/2022	08/02/2024	(32)	(58,200)	1799.88		(1,880)		(6,622)		(885)			117				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/04/2022	08/02/2024	(580)	(1,045,497)	1801.73		(33,770)		(2,835)		(15,534)			2,111				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/03/2022	08/02/2024	(178)	(320,983)	1802.64		(10,271)		(3,949)		(4,716)			642				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/03/2022	08/02/2024	(431)	(1,150,431)	2666.73		(36,124)		(829)		(12,539)			2,258				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/04/2022	08/02/2024	(74)	(198,167)	2672.512		(6,222)		(43,565)		(2,055)			389				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/03/2022	08/02/2024	(11)	(44,227)	4155.17		(2,782)		(2,324)		(1,462)			174				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/05/2022	08/05/2024	(218)	(393,177)	1802.99		(12,621)		(2,480)		(5,773)			789				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/05/2022	08/05/2024	(383)	(1,018,417)	2658.723		(31,978)		(35,531)		(11,939)			1,999				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/08/2022	08/08/2024	(515)	(1,372,798)	2663.726		(43,106)		(1,075)		(15,497)			2,694				
Franklin Global Trends Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/10/2022	08/09/2024	(796)	(198,291)	249.22		(6,682)		(3,306)		(1,740)			418				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/09/2022	08/09/2024	(277)	(499,291)	1803.29		(16,227)		(1,263)		(7,341)			1,014				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/11/2022	08/09/2024	(82)	(149,040)	1813.8		(4,695)		(4,093)		(1,921)			293				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/11/2022	08/09/2024	(59)	(157,383)	2659.525		(4,926)		(2,192)		(1,844)			308				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/09/2022	08/09/2024	(242)	(643,056)	2660.044		(20,192)		(3,503)		(7,500)			1,262				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/10/2022	08/09/2024	(96)	(255,000)	2667.141		(8,007)		(292)		(2,800)			500				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/12/2022	08/12/2024	(96)	(174,433)	1821.85		(5,530)		(10,095)		(2,036)			346				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/12/2022	08/12/2024	(99)	(265,220)	2666.373		(8,301)		(34,418)		(2,946)			519				
Franklin Global Trends Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/15/2022	08/15/2024	(1,412)	(351,984)	249.23		(11,862)		(102,823)		(3,110)			741				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/15/2022	08/15/2024	(22)	(39,977)	1824.01		(1,255)		(542)		(456)			78				
Franklin Global Trends Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/17/2022	08/16/2024	(626)	(155,499)	248.25		(5,225)		(31,000)		(1,517)			327				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/17/2022	08/16/2024	(249)	(454,404)	1823.8		(13,950)		(3,428)		(5,202)			872				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/18/2022	08/16/2024	(38)	(68,953)	1824.07		(2,200)		(22,616)		(787)			137				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/16/2022	08/16/2024	(236)	(431,635)	1826.77		(13,640)		(6,559)		(4,754)			852				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/17/2022	08/16/2024	(65)	(173,699)	2661.539		(5,437)		(701)		(2,022)			340				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/16/2022	08/16/2024	(233)	(621,353)	2669.494		(19,448)		(8,565)		(6,762)			1,216				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/17/2022	08/16/2024	(37)	(158,742)	4274.04		(11,307)		(6,301)		(5,115)			707				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/19/2022	08/19/2024	(19)	(33,950)	1819		(1,046)		(1,136)		(415)			65				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/19/2022	08/19/2024	(280)	(743,260)	2652.776		(23,264)		(1,609)		(9,347)			1,454				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/22/2022	08/22/2024	(396)	(1,046,728)	2643.582		(32,763)		(5,577)		(14,250)			2,048				
Franklin Global Trends Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/24/2022	08/23/2024	(526)	(129,480)	246.12		(4,338)		(51,147)		(1,565)			271				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/24/2022	08/23/2024	(223)	(403,372)	1809.76		(12,908)		(5,324)		(5,573)			807				

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	08/25/2022	08/23/2024	(136)	(247,474)	1815.62		(7,672)		(18,074)		(3,177)			479				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/24/2022	08/23/2024	(503)	(1,328,092)	2638.059		(41,436)		(10,649)		(18,928)			2,590				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/24/2022	08/23/2024	(6)	(26,405)	4140.77		(3,979)		(12,508)		(1,848)			249				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/26/2022	08/26/2024	(164)	(295,621)	1799.88		(9,549)		(947)		(4,626)			597				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/26/2022	08/26/2024	(225)	(594,228)	2638.741		(18,540)		(47,565)		(8,456)			1,159				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/29/2022	08/29/2024	(21)	(37,588)	1798.29		(1,146)		(6,202)		(602)			72				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/29/2022	08/29/2024	(462)	(1,214,750)	2630.947		(37,900)		(1,687)		(18,459)			2,369				
Franklin Global Trends Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/31/2022	08/30/2024	(871)	(213,720)	245.4		(7,138)		(6,692)		(2,782)			446				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/31/2022	08/30/2024	(23)	(40,354)	1789		(1,299)		(1,218)		(722)			81				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/01/2022	08/30/2024	(20)	(36,375)	1790.24		(1,164)		(4,263)		(641)			24				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/30/2022	08/30/2024	(129)	(231,680)	1792.64		(6,997)		(367)		(3,970)			437				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/01/2022	08/30/2024	(134)	(349,750)	2613.972		(10,877)		(2,609)		(6,069)			227				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/02/2022	08/30/2024	(20)	(52,290)	2616.84		(1,626)		(10,534)		(888)			34				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/31/2022	08/30/2024	(123)	(321,705)	2621.283		(10,005)		(9,380)		(5,278)			625				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/30/2022	08/30/2024	(405)	(1,063,234)	2626.235		(33,067)		(37,688)		(16,785)			2,067				
Franklin Global Trends Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/08/2022	09/06/2024	(397)	(96,750)	243.91		(3,231)		(67,080)		(1,451)			67				
Franklin Global Trends Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/07/2022	09/06/2024	(450)	(110,030)	244.38		(3,675)		(306)		(1,582)			77				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/07/2022	09/06/2024	(136)	(244,463)	1796.18		(7,774)		(5,054)		(4,049)			162				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/08/2022	09/06/2024	(150)	(270,357)	1797.77		(8,408)		(7,160)		(4,394)			175				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/07/2022	09/06/2024	(175)	(457,472)	2616.018		(14,227)		(2,106)		(7,877)			296				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/08/2022	09/06/2024	(89)	(231,750)	2616.33		(7,207)		(2,771)		(3,981)			150				

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/07/2022	09/06/2024	(40)	(158,762)	3979.87		(7,684)		(6,004)		(5,604)			160				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/09/2022	09/09/2024	(48)	(87,300)	1802.92		(2,741)		(37,004)		(1,339)			57				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/09/2022	09/09/2024	(238)	(624,415)	2618.539		(19,419)		(1,213)		(10,582)			405				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/15/2022	09/13/2024	(207)	(368,752)	1778.97		(11,505)		(2,991)		(7,497)			240				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/13/2022	09/13/2024	(68)	(121,036)	1788.47		(3,764)		(838)		(2,210)			78				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/15/2022	09/13/2024	(519)	(1,347,372)	2595.975		(41,499)		(3,219)		(27,140)			865				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/13/2022	09/13/2024	(538)	(1,401,120)	2602.968		(43,435)		(35,949)		(26,808)			905				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/14/2022	09/13/2024	(258)	(673,249)	2604.56		(20,803)		(3,840)		(12,730)			433				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/16/2022	09/16/2024	(140)	(363,090)	2597.001		(11,219)		(851)		(7,280)			234				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/19/2022	09/19/2024	(54)	(95,554)	1780.81		(2,914)		(94,881)		(1,914)			61				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/19/2022	09/19/2024	(138)	(357,475)	2594.225		(11,010)		(3,361)		(7,335)			229				
Franklin Global Trends Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/20/2022	09/20/2024	(256)	(61,677)	241.26		(2,041)		(21,997)		(1,175)			43				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/21/2022	09/20/2024	(139)	(246,380)	1768.61		(7,687)		(5,220)		(5,648)			160				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/21/2022	09/20/2024	(197)	(510,042)	2583.475		(15,709)		(1,028)		(11,315)			327				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/20/2022	09/20/2024	(71)	(183,529)	2584.915		(5,653)		(105,569)		(4,030)			118				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/21/2022	09/20/2024	(1)	(4,183)	3789.93		(665)		(53)		(502)			14				
Franklin Global Trends Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/23/2022	09/23/2024	(758)	(181,892)	239.88		(6,002)		(2,459)		(3,891)			125				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/23/2022	09/23/2024	(32)	(56,396)	1759.37		(1,731)		(47,155)		(1,430)			36				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/23/2022	09/23/2024	(1,471)	(3,763,614)	2559.331		(115,543)		(1,602)		(98,967)			2,407				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/26/2022	09/26/2024	(360)	(631,487)	1754.33		(19,387)		(2,628)		(16,905)			404				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/26/2022	09/26/2024	(329)	(835,769)	2543.256		(25,658)		(3,787)		(24,516)			535				
Franklin Global Trends Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/28/2022	09/27/2024	(1,362)	(326,014)	239.38		(10,758)		(10,057)		(7,276)			224				

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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	09/29/2022	09/27/2024	(16)	(27,160)	1751.24		(856)		(991)		(751)			18				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/27/2022	09/27/2024	(97)	(169,750)	1751.35		(5,228)		(8,027)		(4,688)			109				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/28/2022	09/27/2024	(80)	(139,987)	1758.96		(4,354)		(130,607)		(3,575)			91				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/27/2022	09/27/2024	(224)	(568,657)	2537.669		(17,458)		(10,186)		(17,311)			364				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/28/2022	09/27/2024	(78)	(199,723)	2561.321		(6,131)		(3,230)		(5,197)			128				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/28/2022	09/27/2024	(15)	(55,859)	3719.04		(2,664)		(8,287)		(2,391)			56				
Invesco Dynamic Growth Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/30/2022	09/30/2024	(11)	(27,930)	2540.87		(860)		(11,101)		(834)			18				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/29/2021	12/29/2026	(21)	(102,850)	4793.06	(9,848)			(7,144)		(4,603)			1,478				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/26/2022	01/26/2027	(26)	(111,439)	4349.93		(13,782)		(6,031)		(8,222)			1,951				
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)		(9,791)		(62,673)			16,310				
0699999999. Subtotal - Written Options - Hedging Other - Other										(11,647,507)	(48,832,941)		(32,572,940)	XXX	(14,696,073)			26,488,560			XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										(11,647,507)	(48,832,941)		(32,572,940)	XXX	(14,696,073)			26,488,560			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										(11,647,507)	(48,832,941)		(32,572,940)	XXX	(14,696,073)			26,488,560			XXX	XXX
0989999999. Total Written Options										(11,647,507)	(48,832,941)		(32,572,940)	XXX	(14,696,073)			26,488,560			XXX	XXX
Interest Rate Swap With MORGAN STANLEY & CO LLC RCV SOFR PAY 2.76 06/01/2032	ASSET PORTFOLIO	D1	Interest Rate.	MS 4PQUHN3JPFGFNF3BB653	06/01/2022	06/01/2032		86,407,634	2.76			(267,480)			5,847,371					1,343,959		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	2.82			(528,351)			13,397,015					3,212,345		96/95
Interest Rate Swap With MORGAN STANLEY & CO LLC RCV SOFR PAY 2.80 06/02/2042	ASSET PORTFOLIO	D1	Interest Rate.	MS 4PQUHN3JPFGFNF3BB653	06/01/2022	06/02/2042		154,274,679	2.8			(475,295)			13,375,673					3,422,407		95/93
0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate												(1,271,125)		XXX	32,620,059					7,978,711	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												(1,271,125)		XXX	32,620,059					7,978,711	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

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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)
1289999999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1349999999. Subtotal - Swaps - Other														XXX							XXX	XXX
1359999999. Total Swaps - Interest Rate												(1,271,125)		XXX	32,620,059					7,978,711	XXX	XXX
1369999999. Total Swaps - Credit Default														XXX							XXX	XXX
1379999999. Total Swaps - Foreign Exchange														XXX							XXX	XXX
1389999999. Total Swaps - Total Return														XXX							XXX	XXX
1399999999. Total Swaps - Other														XXX							XXX	XXX
1409999999. Total Swaps												(1,271,125)		XXX	32,620,059					7,978,711	XXX	XXX
1479999999. Subtotal - Forwards														XXX							XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments														XXX							XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												(1,271,125)		XXX	32,620,059					7,978,711	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - Hedging Other										222,498,516	540,096,263		384,782,822	XXX	148,189,651			(345,423,503)			XXX	XXX
1719999999. Subtotal - Replication														XXX							XXX	XXX
1729999999. Subtotal - Income Generation														XXX							XXX	XXX
1739999999. Subtotal - Other										95,300			1,167,425	XXX	1,167,425	262,075					XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives														XXX							XXX	XXX
1759999999 - Totals										222,593,816	540,096,263	(1,271,125)	385,950,247	XXX	181,977,135	262,075		(345,423,503)		7,978,711	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		2,113,927		2,113,927	742,722		742,722		
BANK OF AMERICA	B4TYDEB6GKMZO031MB27	Y	Y	11,570,000		37,713,247		26,143,247	9,671,782				
EAGLE LIFE INSURANCE	5KCJSCUB87LQCN2G7947	Y	N				(32,573,054)			(14,696,073)			
BARCLAYS	G5GSEF7VJP5I7OUK5573	Y	Y	91,125,000		41,497,897			19,775,738				
CIBC	2IGI19DL770X0HC3ZE78	Y	Y	18,570,000		39,629,653		21,059,653	20,010,807		1,440,807		
CITI BANK	E57ODZWZ7FF32TWEFA76	Y	Y	16,160,000		37,364,609		21,204,609	14,324,142				
CREDIT SUISSE	E58DKGMJYYYJLN8C3868	Y	Y	10,290,000		26,011,531		15,721,531	9,822,334				
SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	Y	Y	8,040,000		26,708,322		18,668,322	7,917,019				
JP MORGAN	7H6GLXDRUGQFU57RNE97	Y	Y	21,040,000		60,202,112		39,162,112	22,161,216		1,121,216		
MORGAN STANLEY	4PQUHN3JPFGFNF3BB653	Y	Y	29,413,373		16,799,393			33,713,661		4,300,288	7,978,711	
ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	Y	Y	137,480,000		40,552,021			19,787,320				
TRUIST BANK	JJKC32MCHWDI71265Z06	Y	Y	10,750,000		19,649,447		8,899,447	9,248,519				
WACHOVIA/WELLS FARGO	KB1H1DSPRFMYMCUFXT09	Y	Y	33,080,000		69,113,717		36,033,717	28,330,523				
0299999999. Total NAIC 1 Designation				387,518,373		415,241,949	(32,573,054)	186,892,638	194,763,061	(14,696,073)	6,862,311	7,978,711	
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)						1,167,425		1,167,425	1,167,425		1,167,425		
0999999999 - Gross Totals				387,518,373		418,523,301	(32,573,054)	190,173,990	196,673,208	(14,696,073)	8,772,458	7,978,711	
1. Offset per SSAP No. 64						32,573,054	(32,573,054)						
2. Net after right of offset per SSAP No. 64						385,950,247							

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	11,570,000	11,570,000	XXX		
BARCLAYS G5GSEF7VJP5I70UK5573	Cash		CASH	91,125,000	91,125,000	XXX		
CITI BANK E57ODZWZ7FF32TWEFA76	Cash		CASH	16,160,000	16,160,000	XXX		
CREDIT SUISSE E58DKGMJYYYJLN8C3868	Cash		CASH	10,290,000	10,290,000	XXX		
CIBC 2IGI19DL770X0HC3ZE78	Cash		CASH	18,570,000	18,570,000	XXX		
JP MORGAN 7H6GLXDRUGQFU57RNE97	Cash		CASH	21,040,000	21,040,000	XXX		
MORGAN STANLEY 4PQUHN3JPFGFNF3BB653	Cash		CASH	29,413,373	29,413,373	XXX		
ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	Cash		CASH	137,480,000	137,480,000	XXX		
SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	Cash		CASH	8,040,000	8,040,000	XXX		
TRUIST BANK JJKC32MCHWDI71265Z06	Cash		CASH	10,750,000	10,750,000	XXX		
WACHOVIA/WELLS FARGO KB1H1DSPRFMYMCUFXT09	Cash		CASH	33,080,000	33,080,000	XXX		
0299999999 - Total				387,518,373	387,518,373	XXX	XXX	XXX

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
BANK UNITED ..... MIAMI, FL					1,726,968	1,726,968	1,726,968	XXX
CITIBANK ..... NEW CASTLE, DELAWARE					871,548	230,901	102,617	XXX
CITIBANK ..... NEW YORK, NEW YORK					(68,534,244)	(8,441,679)	(71,545,315)	XXX
METRO BANK ..... PELL CITY, ALABAMA					1,012,103	1,012,103		XXX
STATE STREET BANK ..... BOSTON, MASSACHUSETTS					(15,622,856)	(1,878,935)	(1,331,690)	XXX
STATE STREET BANK ..... BOSTON, MASSACHUSETTS	0				3,840,518	4,167,074	11,945,923	XXX
WEST BANK ..... WEST DES MOINES, IOWA		0.520	10,690		6,381,438	7,417,427	8,748,637	XXX
FEDERAL HOME LOAN BANK ..... DES MOINES, IA					4,252,345	3,414,240	4,790,032	XXX
0199998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX	2		209,628	212,313	219,699	XXX
0199999. Totals - Open Depositories	XXX	XXX	10,692		(65,862,552)	7,860,412	(45,343,129)	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	10,692		(65,862,552)	7,860,412	(45,343,129)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	150	150	150	XXX
0599999. Total - Cash	XXX	XXX	10,692		(65,862,402)	7,860,562	(45,342,979)	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								
	AT&T INC CPCASH	0	09/29/2022	0.000	10/26/2022	4,489,060		
	AGILENT TECHNOLOGIES INC CPCASH		09/30/2022	0.000	10/04/2022	1,787,508		
	AGILENT TECHNOLOGIES INC CPCASH	0	09/30/2022	0.000	10/04/2022	8,647,584		
	AMCOR FLEXIBLES NORTH AMERICA CPCASH	0	09/28/2022	0.000	10/25/2022	5,486,796		
	AMEREN CORPORATION CPCASH	0	08/30/2022	0.000	10/04/2022	6,498,534		
	AMEREN ILLINOIS COMPANY CPCASH		09/30/2022	0.000	10/03/2022	24,995,416		
	AMPHENOL CORPORATION CPCASH		09/30/2022	0.000	10/03/2022	34,693,745		
	AMPHENOL CORPORATION CPCASH	0	09/23/2022	0.000	10/06/2022	7,496,487		
	ARIZONA PUBLIC SERVICE COMPANY CPCASH	C	09/30/2022	0.000	10/03/2022	34,993,486		
	ARIZONA PUBLIC SERVICE COMPANY CPCASH	0	09/30/2022	0.000	10/03/2022	9,998,139		
	AVERY DENNISON CORPORATION CPCASH		09/30/2022	0.000	10/03/2022	13,997,511		
	AVERY DENNISON CORPORATION CPCASH	0	09/30/2022	0.000	10/03/2022	1,999,644		
	BLACK HILLS CORPORATION CPCASH	C	09/30/2022	0.000	10/03/2022	15,997,066		
	BLACK HILLS CORPORATION CPCASH		09/30/2022	0.000	10/03/2022	15,997,069		
	BLACK HILLS CORPORATION CPCASH	0	09/26/2022	0.000	10/04/2022	8,247,730		
	CABOT CORPORATION CPCASH	0	09/30/2022	0.000	10/03/2022	1,999,633		
	CENTERPOINT ENERGY RESOURCES C CPCASH	C	09/30/2022	0.000	10/03/2022	28,494,775		
	CENTERPOINT ENERGY RESOURCES C CPCASH		09/30/2022	0.000	10/03/2022	4,199,237		
	CENTERPOINT ENERGY RESOURCES C CPCASH	0	09/30/2022	0.000	10/03/2022	7,998,533		
	CENTERPOINT ENERGY RESOURCES C CPCASH	0	09/21/2022	0.000	10/17/2022	1,198,276		
	CLOROX COMPANY CPCASH	0	09/15/2022	0.000	10/11/2022	1,498,727		
	CLOROX COMPANY CPCASH	0	09/27/2022	0.000	10/24/2022	3,991,308		
	COMMONWEALTH EDISON COMPANY CPCASH	0	09/30/2022	0.000	10/03/2022	9,998,167		
	CONSOLIDATED EDISON COMPANY OF CPCASH	C	09/27/2022	0.000	10/03/2022	22,045,870		
	CONSOLIDATED EDISON COMPANY OF CPCASH	0	09/22/2022	0.000	10/11/2022	1,498,582		
	DOVER CORP CPCASH		09/30/2022	0.000	10/05/2022	1,195,561		
	DOVER CORP CPCASH	0	09/30/2022	0.000	10/05/2022	249,903		
	DOVER CORP CPCASH	0	09/29/2022	0.000	10/19/2022	8,485,250		
	DUKE ENERGY CORP CPCASH		09/30/2022	0.000	10/03/2022	9,998,194		
	DUKE ENERGY CORP CPCASH	C	09/30/2022	0.000	10/03/2022	8,498,436		
	DUKE ENERGY CORP CPCASH	0	09/23/2022	0.000	10/11/2022	1,498,599		
	DUKE ENERGY CORP CPCASH	0	09/30/2022	0.000	10/18/2022	5,990,451		
	DUKE ENERGY CORP CPCASH		09/29/2022	0.000	10/12/2022	5,344,555		
	DUKE ENERGY CORP CPCASH	C	09/29/2022	0.000	10/12/2022	3,896,031		
	ENTERPRISE PRODUCTS OPERATING CPCASH	0	09/30/2022	0.000	10/03/2022	6,498,779		
	ENTERPRISE PRODUCTS OPERATING CPCASH	C	09/30/2022	0.000	10/03/2022	18,496,525		
	ENTERPRISE PRODUCTS OPERATING CPCASH		09/30/2022	0.000	10/03/2022	23,995,573		
	ENTERPRISE PRODUCTS OPERATING CPCASH	0	09/30/2022	0.000	10/04/2022	261,926		
	EQUIFAX INC CPCASH	0	09/06/2022	0.000	10/03/2022	749,887		
	FIDELITY NATIONAL INFORMATION CPCASH	C	09/30/2022	0.000	10/06/2022	15,292,668		
	FIDELITY NATIONAL INFORMATION CPCASH		09/30/2022	0.000	10/06/2022	5,697,268		
	FIDELITY NATIONAL INFORMATION CPCASH	0	09/30/2022	0.000	10/06/2022	1,499,281		
	FISERV INC CPCASH		09/30/2022	0.000	10/03/2022	33,493,950		
	FISERV INC CPCASH	0	09/30/2022	0.000	10/03/2022	1,499,741		
	FORTIVE CORP CPCASH		09/16/2022	0.000	10/03/2022	5,899,021		
	FORTIVE CORP CPCASH	0	09/16/2022	0.000	10/03/2022	1,499,754		
	FORTIVE CORP CPCASH	0	09/27/2022	0.000	10/11/2022	840,205		
	GENERAL MILLS INC CPCASH	C	09/22/2022	0.000	10/03/2022	19,996,441		
	GENERAL MILLS INC CPCASH	0	09/26/2022	0.000	10/13/2022	4,994,364		
	INGREDION INC CPCASH	C	09/30/2022	0.000	10/03/2022	23,745,645		
	INGREDION INC CPCASH	0	09/27/2022	0.000	10/04/2022	1,499,579		
	INGREDION INC CPCASH	0	09/29/2022	0.000	10/12/2022	4,994,774		
	J M SMUCKER CO CPCASH	C	09/30/2022	0.000	10/03/2022	38,992,849		
	J M SMUCKER CO CPCASH	0	09/30/2022	0.000	10/03/2022	9,498,258		
	LYONDELLBASELL INVESTMENT LLC CPCASH	C	09/27/2022	0.000	10/03/2022	12,497,707		
	LYONDELLBASELL INVESTMENT LLC CPCASH	0	09/27/2022	0.000	10/03/2022	7,498,625		
	MARSH & MCLENNAN COMPANIES INC CPCASH	C	09/27/2022	0.000	10/03/2022	6,398,826		
	MARSH & MCLENNAN COMPANIES INC CPCASH	0	09/23/2022	0.000	10/06/2022	3,748,270		
	MCCORMICK & COMPANY INCORPORAT CPCASH		09/01/2022	0.000	10/04/2022	7,498,309		
	MCCORMICK & COMPANY INCORPORAT CPCASH	0	09/01/2022	0.000	10/04/2022	1,499,662		

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
	MONDELEZ INTERNATIONAL INC CPCASH	C	09/30/2022	0.000	10/03/2022	29,994,483		
	MONDELEZ INTERNATIONAL INC CPCASH	0	09/30/2022	0.000	10/03/2022	9,498,253		
	MONDELEZ INTERNATIONAL INC CPCASH		09/30/2022	0.000	10/18/2022	6,988,925		
	NATIONAL RURAL UTILITIES COOPE CPCASH	0	09/27/2022	0.000	10/21/2022	1,497,249		
	NISOURCE INC CPCASH	0	09/09/2022	0.000	10/07/2022	4,497,746		
	OTIS WORLDWIDE CORP CPCASH	C	09/30/2022	0.000	10/03/2022	9,998,167		
	OTIS WORLDWIDE CORP CPCASH		09/30/2022	0.000	10/03/2022	24,995,416		
	OTIS WORLDWIDE CORP CPCASH	0	09/30/2022	0.000	10/03/2022	9,998,167		
	PENSKE TRUCK LEASING CO LP CPCASH	C	09/30/2022	0.000	10/03/2022	17,996,720		
	PENSKE TRUCK LEASING CO LP CPCASH		09/30/2022	0.000	10/03/2022	9,998,167		
	PENSKE TRUCK LEASING CO LP CPCASH	C	09/30/2022	0.000	10/07/2022	4,997,166		
	PENSKE TRUCK LEASING CO LP CPCASH	0	09/30/2022	0.000	10/07/2022	6,496,316		
	PORTLAND GENERAL ELECTRIC COMP CPCASH		09/30/2022	0.000	10/04/2022	7,997,766		
	PORTLAND GENERAL ELECTRIC COMP CPCASH		09/30/2022	0.000	10/05/2022	6,247,673		
	PORTLAND GENERAL ELECTRIC COMP CPCASH	0	09/30/2022	0.000	10/05/2022	1,249,535		
	RAYTHEON TECHNOLOGIES CORPORAT CPCASH	0	09/23/2022	0.000	10/24/2022	249,473		
	REPUBLIC SERVICES INC CPCASH	0	09/21/2022	3.280	10/04/2022	999,726		
	REPUBLIC SERVICES INC CPCASH	0	09/27/2022	3.350	10/04/2022	4,998,604		
	REPUBLIC SERVICES INC CPCASH	0	09/29/2022	0.000	10/20/2022	2,994,568		
	SEMPRA ENERGY CPCASH	C	09/30/2022	0.000	10/03/2022	10,498,045		
	SEMPRA ENERGY CPCASH		09/30/2022	0.000	10/03/2022	4,493,164		
	SEMPRA ENERGY CPCASH	0	09/30/2022	0.000	10/03/2022	1,999,628		
	SHERWIN-WILLIAMS COMPANY THE CPCASH		09/30/2022	0.000	10/03/2022	14,997,291		
	SHERWIN-WILLIAMS COMPANY THE CPCASH	0	09/14/2022	0.000	10/04/2022	1,499,631		
	SHERWIN-WILLIAMS COMPANY THE CPCASH	0	09/30/2022	0.000	10/18/2022	6,988,595		
	SPIRE INC CPCASH		09/28/2022	0.000	10/12/2022	2,497,425		
	SPIRE INC CPCASH	0	09/28/2022	0.000	10/12/2022	3,995,880		
	SPIRE INC CPCASH		09/30/2022	0.000	10/14/2022	898,888		
	SPIRE INC CPCASH	0	09/28/2022	0.000	10/17/2022	1,497,726		
	UNION PACIFIC CORPORATION CPCASH	0	09/22/2022	0.000	10/24/2022	1,496,931		
	VERIZON COMMUNICATIONS INC CPCASH	0	09/29/2022	0.000	10/17/2022	6,240,554		
	WASTE MANAGEMENT INC CPCASH	C	09/20/2022	0.000	10/03/2022	9,998,137		
	WASTE MANAGEMENT INC CPCASH		09/20/2022	0.000	10/03/2022	4,999,068		
	WASTE MANAGEMENT INC CPCASH	0	09/20/2022	0.000	10/03/2022	1,499,721		
	WESTERN UNION CO/THE CPCASH		09/30/2022	0.000	10/03/2022	22,995,783		
	WESTERN UNION CO/THE CPCASH	0	09/30/2022	0.000	10/03/2022	1,999,633		
	ALIMENTATION COUCHE-TARD INC CPCASH	C	09/30/2022	0.000	10/03/2022	2,259,578		
	ALIMENTATION COUCHE-TARD INC CPCASH	0	09/21/2022	3.300	10/04/2022	1,499,587		
	ALIMENTATION COUCHE-TARD INC CPCASH	0	09/27/2022	0.000	10/07/2022	4,997,191		
	BELL TELEPHONE COMPANY OF CANA CPCASH	0	09/14/2022	0.000	10/07/2022	249,875		
	NUTRIEN LTD CPCASH	0	09/30/2022	0.000	10/05/2022	254,904		
	NUTRIEN LTD CPCASH	0	09/06/2022	0.000	10/11/2022	499,589		
	ROGERS COMMUNICATIONS INC CPCASH	0	09/22/2022	0.000	10/06/2022	6,496,677		
	TELUS CORPORATION CPCASH	0	09/02/2022	0.000	10/17/2022	4,993,764		
	THOMSON REUTERS CORPORATION CPCASH		09/15/2022	0.000	10/12/2022	2,497,475		
	THOMSON REUTERS CORPORATION CPCASH	0	09/15/2022	0.000	10/12/2022	1,498,485		
	TRANSCANADA PIPELINES LTD CPCASH		09/08/2022	0.000	10/06/2022	4,997,892		
	TRANSCANADA PIPELINES LTD CPCASH	0	09/02/2022	0.000	10/07/2022	999,549		
	TRANSCANADA PIPELINES LTD CPCASH	0	09/21/2022	0.000	10/19/2022	1,347,763		
	EATON CAPITAL UNLIMITED CO CPCASH	0	09/14/2022	0.000	10/06/2022	1,499,322		
	EXPERIAN FINANCE PLC CPCASH	0	09/13/2022	0.000	10/07/2022	999,549		
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						877,375,171		
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						877,375,171		
1309999999. Total - Hybrid Securities								
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds								
1909999999. Subtotal - Unaffiliated Bank Loans								
2419999999. Total - Issuer Obligations						877,375,171		
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								

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
2509999999. Total Bonds						877,375,171		
	BAM WW SPV I LIMITED PARTNERSH Adj % Due 5/5/2023 FMAN6	0	05/11/2022			45,000,000		
8109999999. Subtotal - Sweep Accounts						45,000,000		
31846V-41-9	FIRSTAMERICANTRSOBLGLZ STIF FUND		12/31/2017			440,000		
60934N-50-0	FEDERATED GOVERNMENT OBLIGATIO STIF FUND	SD	12/31/2017			15,003		
94975H-29-6	Wells Fargo Advantage Cash Inv STIF FUND	SD	12/31/2017			25,014		
94975H-29-6	Wells Fargo Advantage Cash Inv STIF FUND		12/31/2017			19		
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						480,036		
	BAIN CAPITAL CREDIT CLO BCC_22 STIFFUND		09/20/2022			20,000,000		61,455
	STATESTINSTUSGOVMMFUND STATESTRINSTIUSGO		09/30/2022			62,309,533		743,084
	STATESTINSTUSGOVMMFUND STATESTRINSTIUSGO	0	09/30/2022			271,489,382		659,331
	STATESTINSTUSGOVMMFUND STATESTRINSTIUSGO	C	09/30/2022			54,152,919		179,832
8509999999. Subtotal - Other Cash Equivalents						407,951,834		1,643,701
8609999999 - Total Cash Equivalents						1,330,807,041		1,643,701

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 September 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: November 1, 2022